

INTER-BANK MONEY MARKET REPORT

Friday, 13 March 2026

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|------------------|-----------------------|---------------|
| 1 | 50 | 8.60 | 0.0320 |
| 2 | 100 | 8.65 | 0.0643 |
| 3 | 150 | 8.66 | 0.0966 |
| 4 | 2000 | 8.66 | 1.2877 |
| 5 | 1500 | 8.66 | 0.9658 |
| 6 | 1000 | 8.66 | 0.6439 |
| 7 | 600 | 8.66 | 0.3863 |
| 8 | 500 | 8.66 | 0.3219 |
| 9 | 1000 | 8.66 | 0.6439 |
| 10 | 2000 | 8.66 | 1.2877 |
| 11 | 300 | 8.67 | 0.1934 |
| 12 | 300 | 8.67 | 0.1934 |
| 13 | 50 | 8.68 | 0.0323 |
| 14 | 500 | 8.68 | 0.3227 |
| 15 | 100 | 8.70 | 0.0647 |
| 16 | 2000 | 8.70 | 1.2937 |
| 17 | 100 | 8.70 | 0.0647 |
| 18 | 100 | 8.70 | 0.0647 |
| 19 | 400 | 8.70 | 0.2587 |
| 20 | 250 | 8.70 | 0.1617 |
| 21 | 100 | 8.70 | 0.0647 |
| 22 | 100 | 8.71 | 0.0648 |
| 23 | 100 | 8.71 | 0.0648 |
| 24 | 150 | 8.75 | 0.0976 |
| | 13,450.00 | TODAYS AVERAGE | 8.6718 |

HORIZONTAL REPO TRANSACTIONS

| SETTLEMENT | RATE | TENOR |
|------------|------|-------|
| 3,000.00 | 8.70 | 25 |
| 2,000.00 | 8.70 | 14 |

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

