



Central Bank of Kenya

A. RESULTS OF SIX-YEAR TREASURY BOND ISSUE NO. IFB1/2022/006 DATED 05/12/2022 (SWITCH AUCTION)

SOURCE SECURITIES: T-BILL ISSUE NOS. 2494/091, 2454/182, 2380/364 AND T-BOND FXD1/2021/2
DESTINATION BOND: ISSUE NO. IFB1/2022/6 DATED 05/12/2022

The auction outcome is summarised in the table below.

TENOR	IFB1/2022/006
Due Date	27/11/2028
Total Amount Offered (Kshs. M)	87,800.00
Total bids Received at cost (Kshs. M)	52,903.55
Performance Rate (%)	60.25
Amount Accepted (Kshs. M)	49,110.22
Of which : Competitive bids	47,104.72
: Non-competitive bids	2,005.50
Bid-to-Cover Ratio	1.08
Market Weighted Average Rate (%)	13.283
Weighted Average Rate of Accepted Bids (%)	13.215
Price per Kshs 100 at average yield	100.000
Coupon Rate (%)	13.215
Purpose/ Application of funds:	
Switch	47,752.25

B. FORTHCOMING TREASURY BOND(S) ISSUES FOR THE MONTH OF JANUARY 2023

(i) The specific features of the Bond(s), that is the Tenor, Amounts, Coupon rates and issue terms will be provided in the prospectus before the issue date.

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