

NSE Equities Monthly Performance

Indicator	Oct-21	Sep-22	Oct-22	(Y-Y)	(m-m)
NSE 20	1,961.33	1,717.68	1,677.76	-14.5%	-2.3%
NSE 25	3,851.67	3,102.05	3,122.13	-18.9%	0.6%
NASI	177.96	128.41	128.80	-27.6%	0.3%
NSE Mkt CAP (KES Bn)	2,777.07	2,000.82	2,006.85	-27.7%	0.3%
NSE Mkt CAP (USD Mn)	25.14	16.57	16.54	-34.2%	-0.2%
VOLUMES (Bn)	263.86	350.90	241.09	-8.6%	-31.3%
NSE Turnover (KES Bn)	10.27	9.15	5.89	-42.6%	-35.6%
NSE Turnover (USD Mn)	9.30	7.58	4.86	-47.8%	-35.9%
Foreign Buys (KES Bn)	10.12	4.54	3.84	-62.1%	-15.5%
Foreign Sales (KES Bn)	457.19	351.51	241.47	-47.2%	-31.3%
Foreign Net Δ (KES Bn)	(4.29)	(2.34)	(2.32)	46.0%	0.8%
Foreign Net Activity	64.8%	35.9%	44.5%		
Dollar Return (NASI)	0.5%	-6.0%	0.8%		

Top Gainers

Counter	Week 42	Week 43	Δ%
TPS Serena	13.00	16.00	23.1%
NBV	3.23	3.88	20.1%
EABL	142.00	167.25	17.8%
Carbacid	11.50	13.00	13.0%
Uchumi	0.24	0.27	12.5%

Top Losers

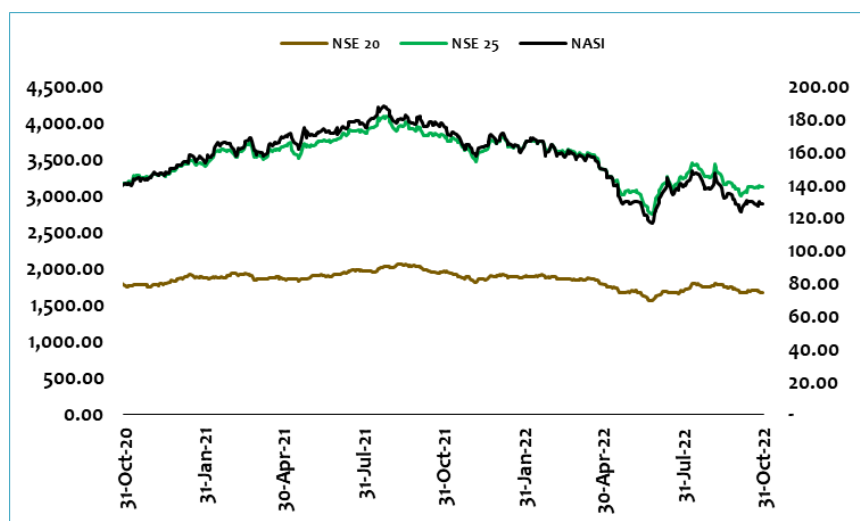
Counter	Week 42	Week 43	Δ%
Standard Group	12.60	10.10	19.8%
Eaagads	13.45	11.00	18.2%
Eveready	0.80	0.68	15.0%
Sanlam Kenya Plc	9.94	8.52	14.3%
Sameer Africa	3.30	2.85	13.6%

Months Top Movers

Counter	Value (KES Mn)	Volumes Mn	Net Foreign (KES Mn)	Foreign Activity
SCOM	3,184.54	129.36	(1,651.07)	46.6%
EQTY	1,183.50	25.68	(489.05)	59.1%
KCB	631.77	16.76	(74.09)	10.0%
EABL	412.78	2.60	(70.50)	67.0%
GLD	120.49	0.06	0.19	99.9%
Total KES	6,015.69	241.47	(2,318.61)	100.0%
Total USD	49.58		(19.20)	

Top Foreign Buys

Counter	Buys (KES Mn)	%Buys
SCOM	658.97	20.7%
EQTY	454.91	38.4%
EABL	241.48	58.5%
GLD	120.49	100.0%
KCB	26.01	4.1%
Total KES	1,519.65	100.0%
Total USD	12.52	



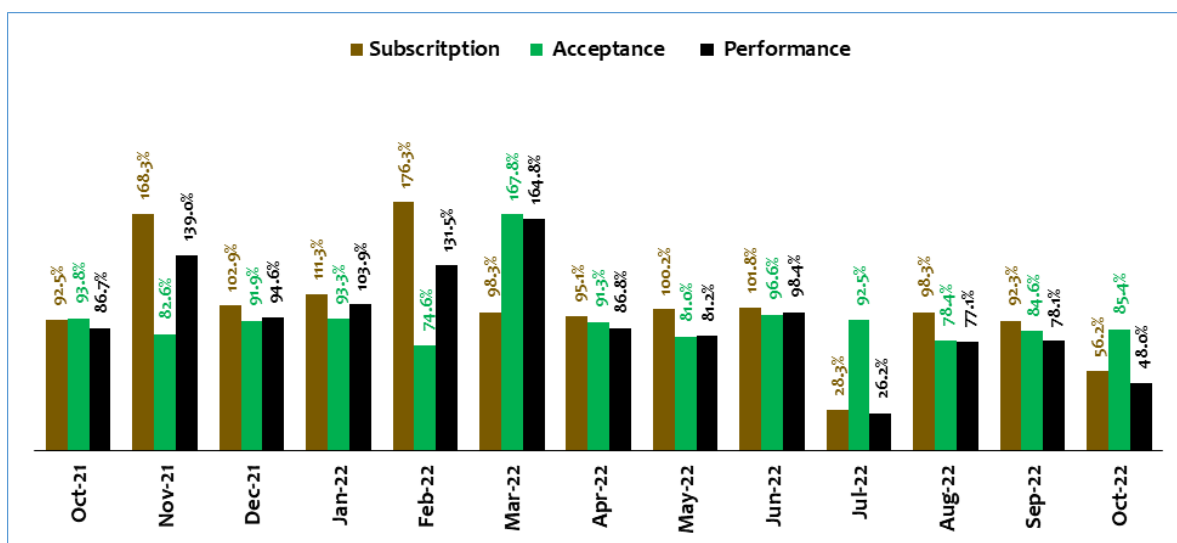
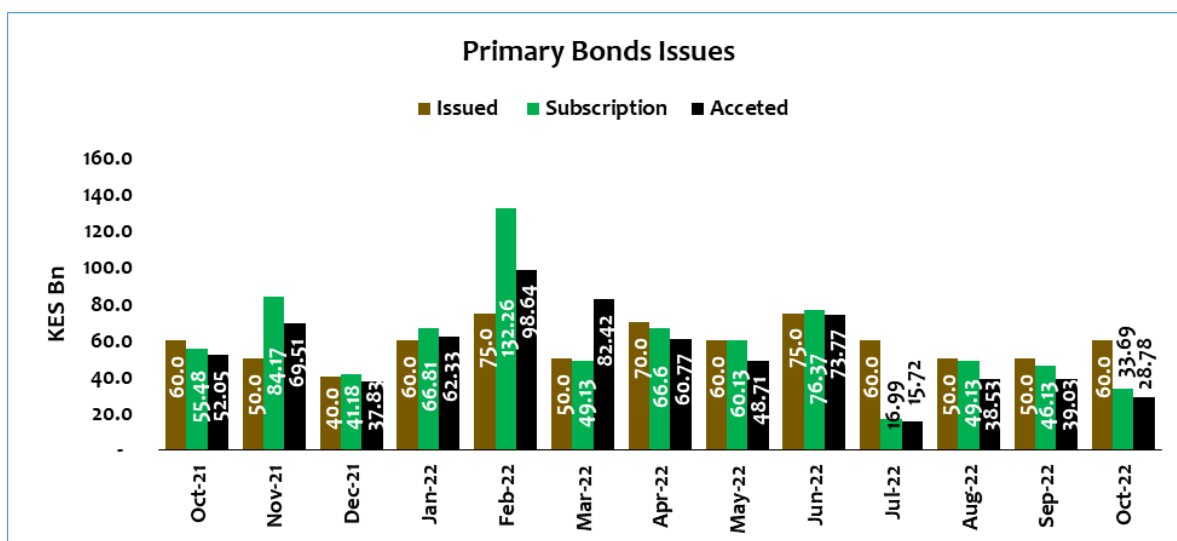
Top Foreign Sales

Counter	Sales (KES Mn)	% Sales
SCOM	2,310.05	72.5%
EQTY	943.96	79.8%
EABL	311.98	75.6%
GLD	120.30	99.8%
KCB	100.10	15.8%
Total KES	3,838.26	100.0%
Total USD Mn	31.63	

Bonds Market

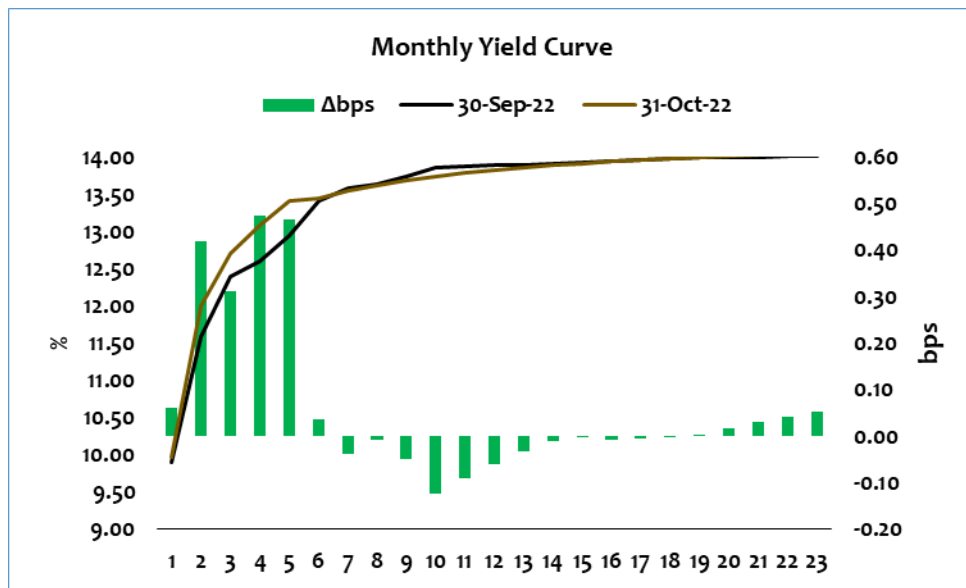
NSE Bonds Monthly Performance October 2022					
Indicator	Oct-21	Sep-22	Oct-22	y-y	m-m
Deals	1,925	2,246	1,856	-3.6%	-17.4%
Value (KES Bn)	63.67	66.38	57.67	-17.4%	-13.1%

Top Bond Performance October-2022					
Bond	Amount KES Bn	Average Yield	Average Δ bps	Proportion to Weeks value	proportion to bond issue
IFB1/2018/15Yr	14.54	12.8081%	-37.33	26.2%	35.3%
IFB1/2019/16Yr	8.33	12.9164%	252.51	15.0%	11.7%
IFB1/2022/19Yr	3.54	13.0013%	1,300.13	6.4%	3.6%
Total	55.49			100.0%	0.0%



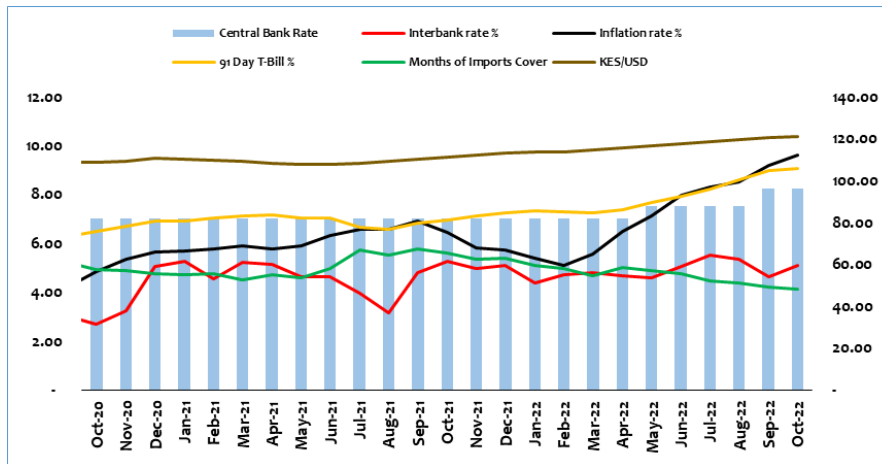
Yield Curve

Yield Key Rates %	31-Oct-21	31-Jan-22	30-Sep-22	31-Oct-22	y-t-d bps Δ	y-t-d bps Δ	m-m bps Δ
2-Yr	9.5527	10.2343	11.5772	11.9969	244.4	176.3	42.0
5-Yr	10.9645	11.4261	12.9382	13.4045	244.0	197.8	46.6
10-Yr	12.3372	12.6533	13.8625	13.7372	140.0	108.4	-12.5
15-Yr	12.9668	13.1124	13.9206	13.9171	95.0	80.5	-0.4
20-Yr	13.4751	13.5847	13.9970	14.0137	53.9	42.9	1.7
23-Yr	13.5664	13.6808	14.0106	14.0621	49.6	38.1	5.1



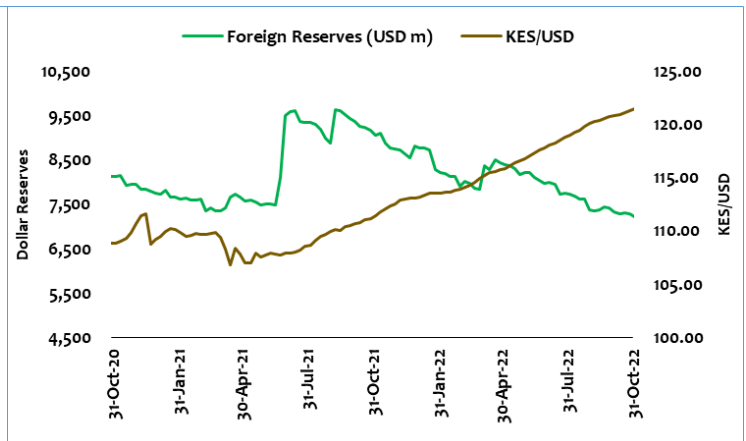
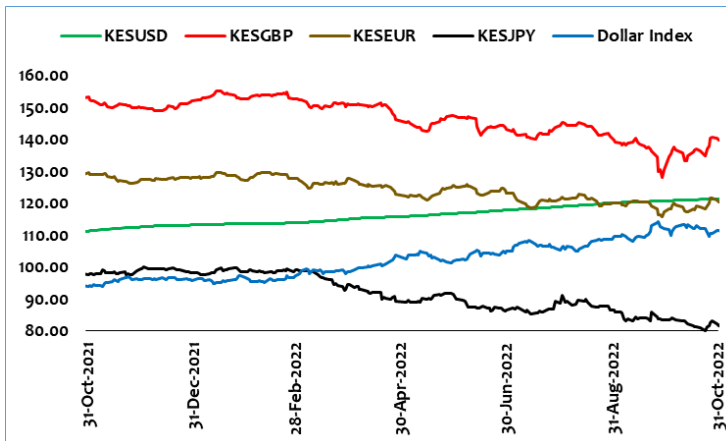
Key CBK Indicators

Key Indicators	Oct-21	Sep-22	Oct-22
Interbank Volumes Bn	11.48	18.25	23.00
Interbank rate %	5.26%	4.63%	5.08%
Inflation rate %	6.45%	9.20%	9.60%
91 Day T-Bill %	6.95%	8.95%	0.09%
Months of Imports Cover	5.61	4.19	4.11
KES/USD	110.862	120.420	121.031
Central Bank Rate	7.00%	8.25%	825.00%



Currency

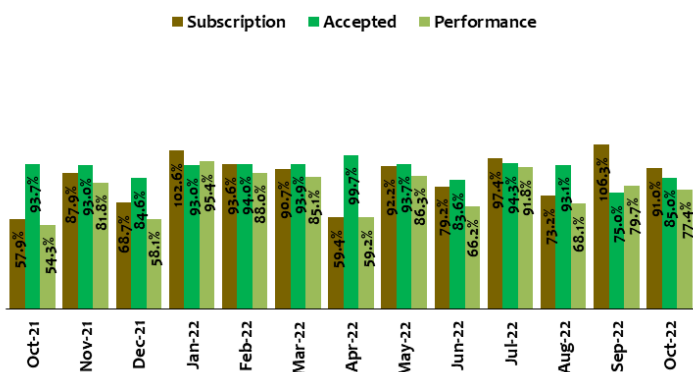
KES	KES/USD	KES/GBP	KES/EUR	KES/JPY	Dollar Index
31-Oct-22	121.3324	140.2965	121.0926	82.2509	111.4200
W/W	0.1%	3.9%	2.4%	2.8%	-0.4%
M-t-D	0.5%	4.2%	2.4%	-1.3%	-0.2%
M/M	0.5%	7.4%	3.4%	-1.5%	-0.6%
Y-t-D	7.2%	-7.9%	-5.5%	-16.2%	15.8%
Y/Y	9.1%	-8.3%	-6.2%	-16.0%	18.4%



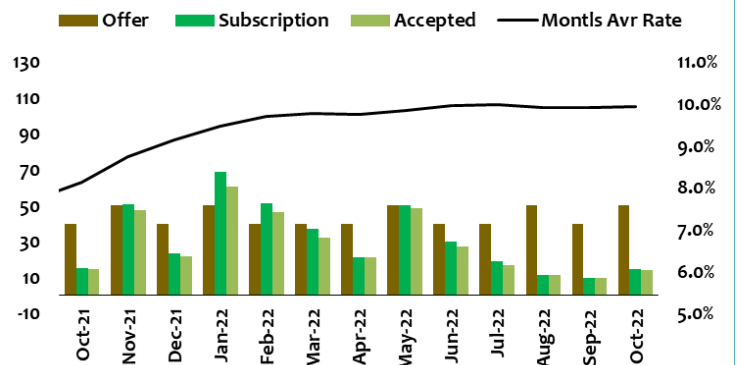
Treasury Bills

October-22							
Tenure	Offer (KES Bn)	Subscription	Acceptance	Performance	WAR % September 22	WAR % October 22	Δbps M-M
364-Day	40.00	29.0%	96.8%	28.0%	9.909%	9.928%	1.9
182-Day	40.00	59.7%	99.2%	59.2%	9.625%	9.664%	3.9
91-Day	16.00	324.4%	75.9%	246.1%	8.951%	9.100%	14.9
Total	120.00	91.0%	85.0%	77.4%			

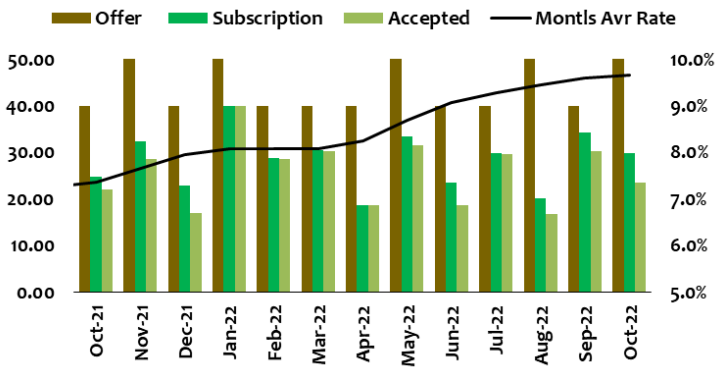
Monthly T-Bill Subscription and Acceptance



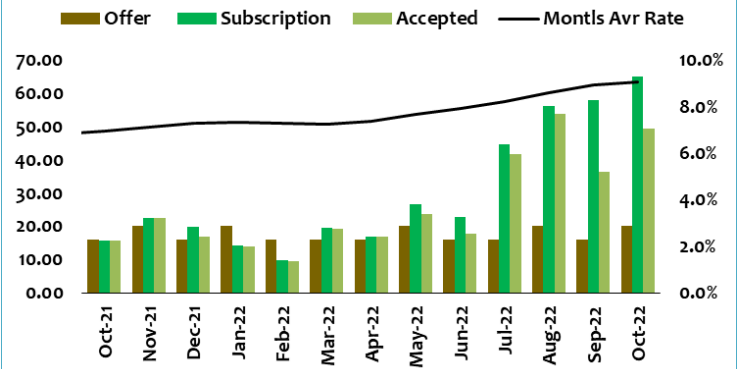
T-Bill Subscription 363-Day (KES Bn)



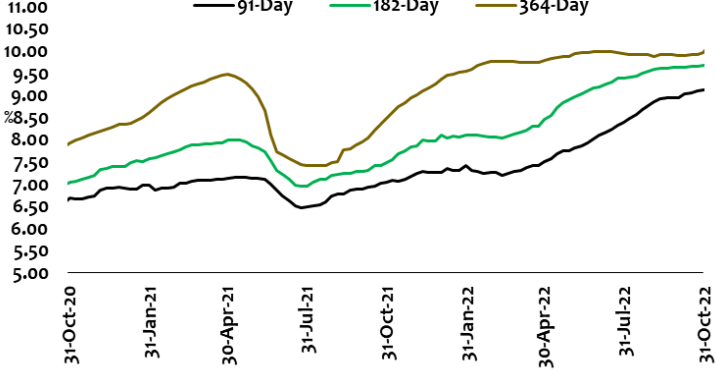
T-Bills Subscriptions 182-Day (KES Bn)



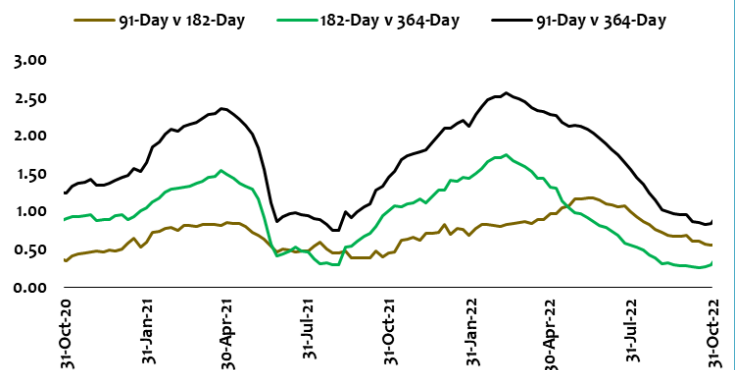
T-Bill Subscriptions 91-Day (KES Bn)



T-Bills Rates



Treasury Bills Tenure Range



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