

NSE Equities Monthly Performance

Indicator	Nov-21	Oct-22	Nov-22	y-y	m-m
NSE 20	1,871.31	1,677.76	1,637.55	-12.5%	-2.4%
NSE 25	3,633.46	3,122.13	3,088.98	-15.0%	-1.1%
NASI	163.90	128.80	126.48	-22.8%	-1.8%
NSE Mkt CAP (KES Bn)	2,552.93	2,006.85	1,970.63	-22.8%	-1.8%
NSE Mkt CAP (USD Mn)	22.70	16.54	16.09	-29.1%	-2.7%
VOLUMES (Bn)	456.95	241.09	227.95	-50.1%	-5.4%
NSE Turnover (KES Bn)	15,571.36	5,894.45	6,430.87	-58.7%	9.1%
NSE Turnover (USD Mn)	13,842.66	4,858.10	5,251.96	-62.1%	8.1%
Foreign Buys (KES Bn)	4.64	1.52	3.49	-24.8%	129.6%
Foreign Sales (KES Bn)	5.58	3.84	4.37	-21.7%	13.8%
Foreign Net Δ (KES Bn)	(0.94)	(2.32)	(0.89)	5.3%	61.6%
Foreign Net Activity	0.50	0.45	0.61		
Dollar Return (NASI)	-6.8%	0.8%	-0.9%		

Top Gainers

Counter	Oct-22	Nov-22	Δ%
Home Afrika	0.32	0.37	15.6%
Unga Group	29.00	32.00	10.3%
Gold ETF	1953.00	2083.00	6.7%
HFCK	3.04	3.24	6.6%
Olympia	2.49	2.64	6.0%

Top Losers

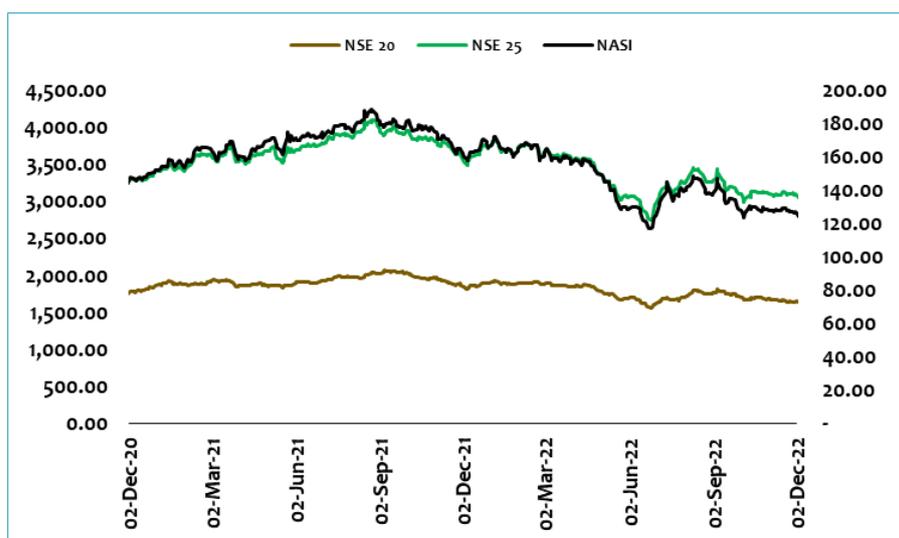
Counter	Oct-22	Nov-22	Δ%
E.A. Cables	1.11	0.82	26.1%
TPS Eastern	16.00	11.90	25.6%
TCL	1.18	0.90	23.7%
Crown Berger	41.90	33.65	19.7%
KPLC	1.86	1.50	19.4%

Months Top Movers

Counter	Value (KES Mn)	Volumes Mn	Net Foreign (KES Mn)	Foreign Activity
SCOM	2,822.03	112.52	(260.41)	74.5%
EQTY	1,079.24	23.58	(111.92)	66.1%
EABL	832.01	5.06	(149.53)	44.8%
BAT	619.54	1.45	(374.18)	67.8%
KCB	412.13	11.01	(60.30)	39.9%
Total KES	6,500.38	227.95	(887.03)	100.0%
Total USD	57.79		(7.89)	

Top Foreign Buys

Counter	Buys (KES Mn)	%Buys
SCOM	1,972.30	69.9%
EQTY	657.25	60.9%
EABL	297.71	35.8%
BAT	232.85	37.6%
KCB	134.14	32.5%
Total KES	3,487.09	100.0%
Total USD	31.00	



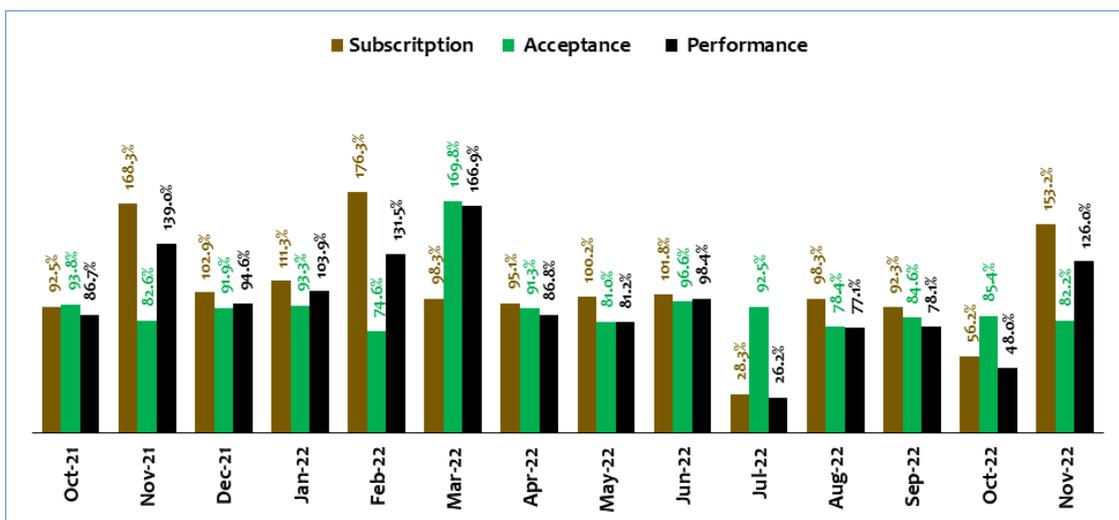
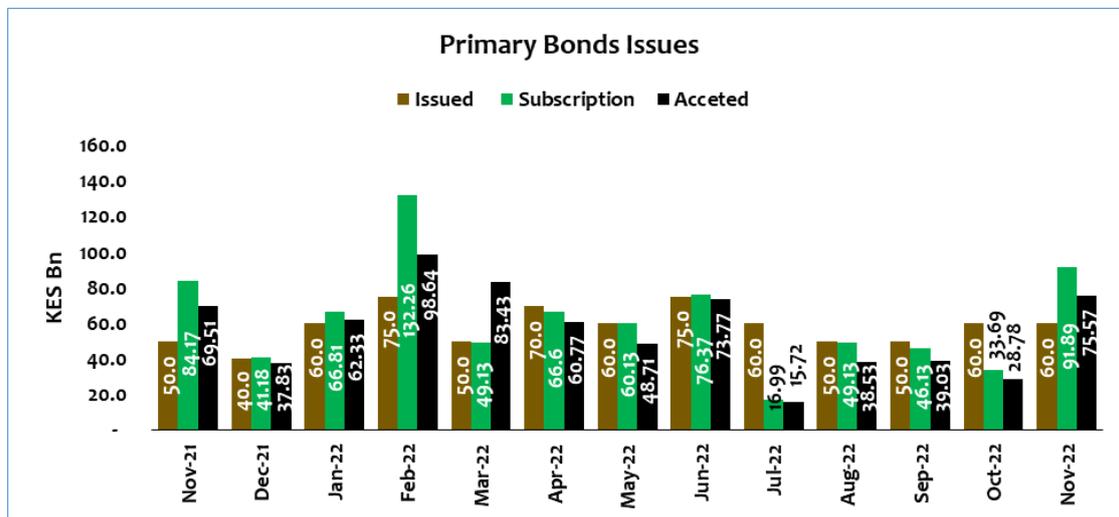
Top Foreign Sales

Counter	Sales (KES Mn)	% Sales
SCOM	2,232.71	79.1%
EQTY	769.17	71.3%
EABL	607.02	98.0%
BAT	447.24	53.8%
KCB	194.44	47.2%
Total KES	4,374.12	100.0%
Total USD Mn	38.89	

Bonds Market

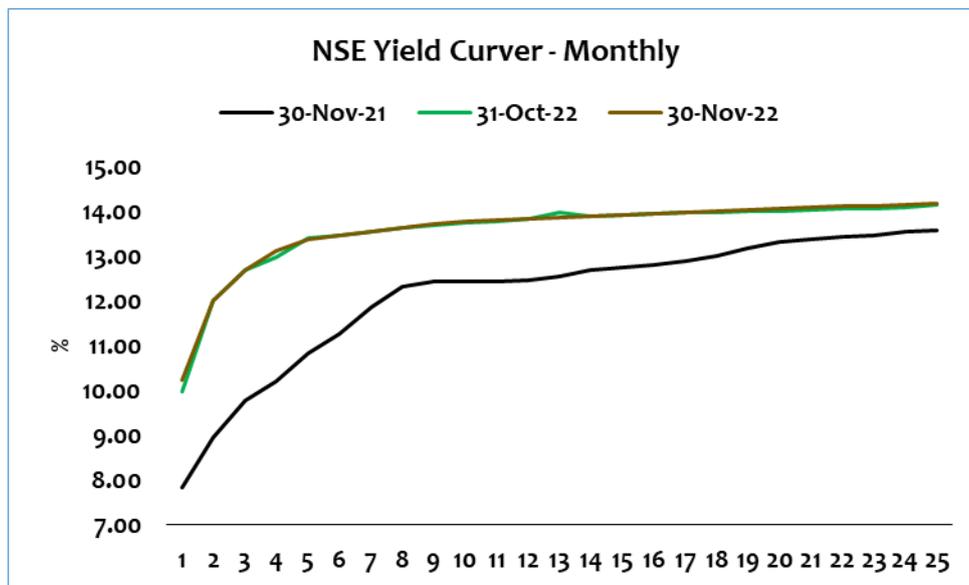
NSE Bonds Monthly Performance November 2022					
Indicator	Nov-21	Oct-22	Nov-22	y-y	m-m
Deals	2,001	1,856	2,563	28.1%	38.1%
Value (KES Bn)	63.84	57.67	54.70	-14.3%	-5.2%

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%	



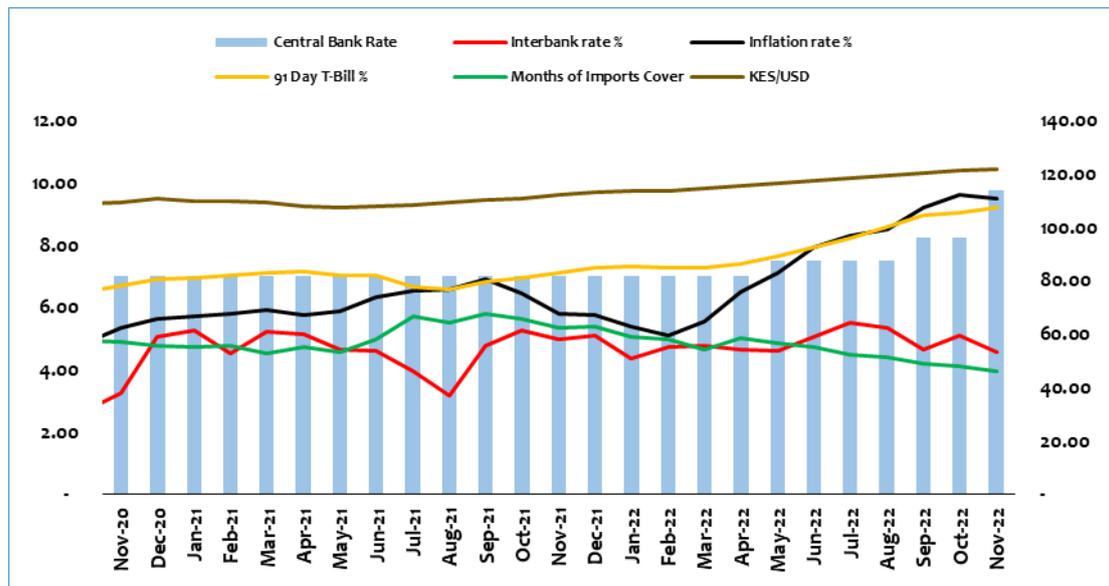
Yield Curve

Yield Key Rates %	30-Nov-21	31-Jan-22	31-Oct-22	30-Nov-22	y-t-d bps Δ	y-t-d bps Δ	m-m bps Δ
2-Yr	9.7840	10.2343	11.9969	12.0091	222.5	177.5	1.2
5-Yr	11.2500	11.4261	13.4045	13.3669	211.7	194.1	-3.8
10-Yr	12.4408	12.6533	13.7372	13.7633	132.3	111.0	2.6
15-Yr	12.8040	13.1124	13.9171	13.9233	111.9	81.1	0.6
20-Yr	13.3633	13.5847	14.0137	14.0646	70.1	48.0	5.1
23-Yr	13.5361	13.6808	14.0621	14.1292	59.3	44.8	6.7



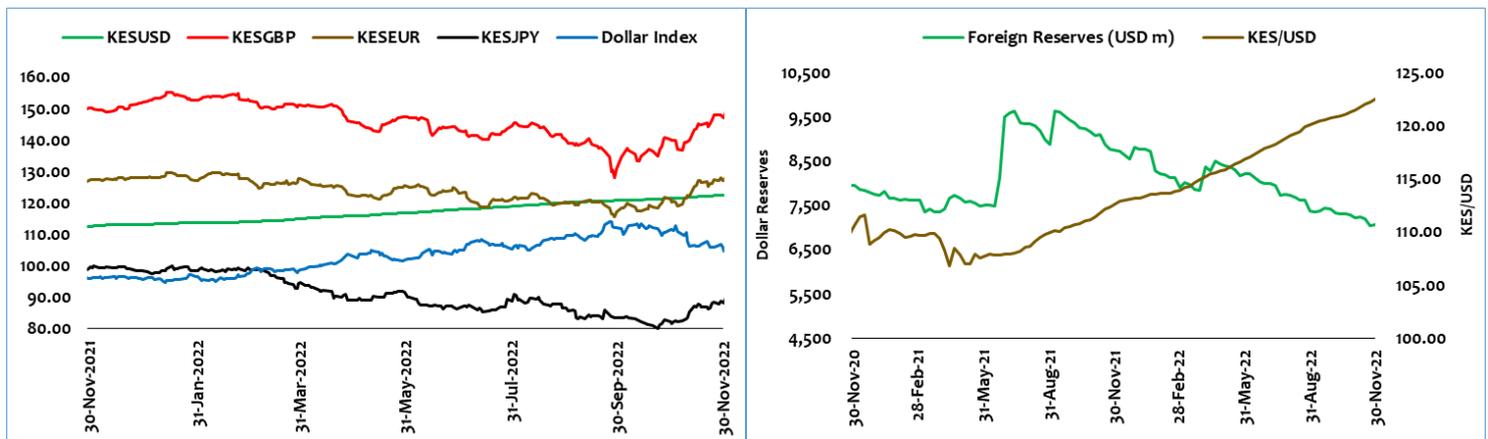
Key CBK Indicators

Key Indicators	Nov-21	Oct-22	Nov-22
Interbank Avg Volumes Bn	11.48	23.00	18.79
Interbank rate %	5.26%	5.08%	4.56%
Inflation rate %	5.80%	9.60%	9.50%
91 Day T-Bill %	6.95%	9.06%	9.19%
Months of Imports Cover	5.61	4.11	3.95
KES/USD	110.86	121.031	121.90
Central Bank Rate	7.00%	8.25%	9.75%



Currency

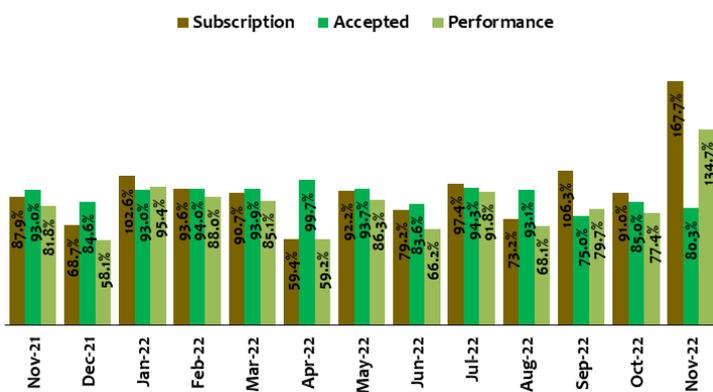
KES	KES/USD	KES/GBP	KES/EUR	KES/JPY	Dollar Index
30-Nov-22	122.4471	147.2071	127.1250	88.4062	105.8970
W/W	0.2%	1.4%	0.9%	2.3%	-0.1%
M-t-D	0.9%	5.3%	5.6%	8.3%	-4.9%
M/M	0.9%	4.7%	4.5%	6.6%	-4.3%
Y-t-D	8.2%	-3.4%	-0.8%	-9.9%	10.1%
Y/Y	8.9%	-1.9%	0.1%	-10.8%	10.3%



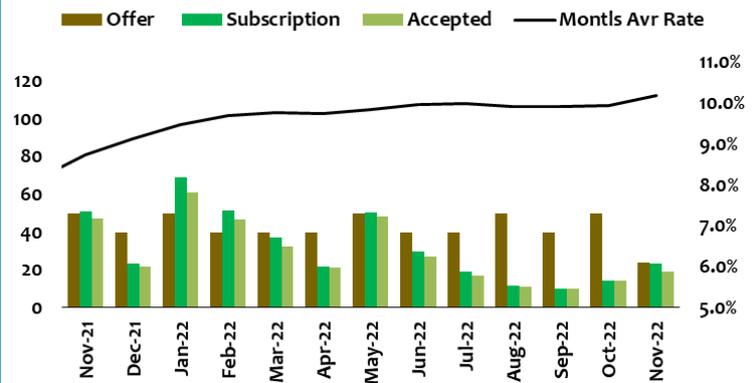
Treasury Bills

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%			

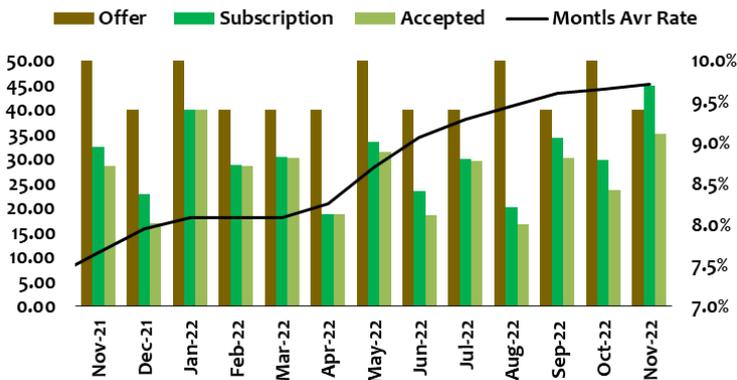
Monthly T-Bill Subscription and Acceptance



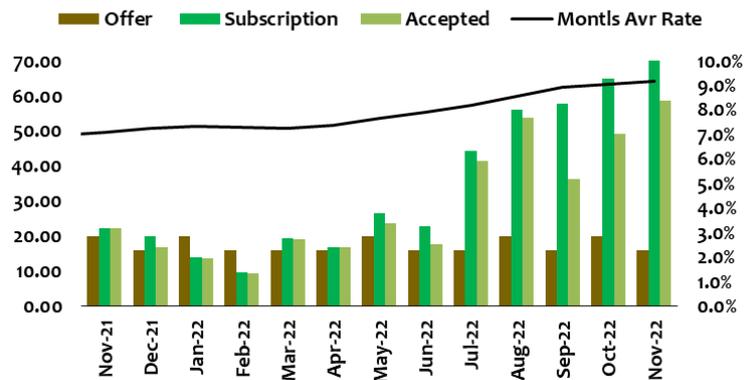
T-Bill Subscription 363-Day (KES Bn)



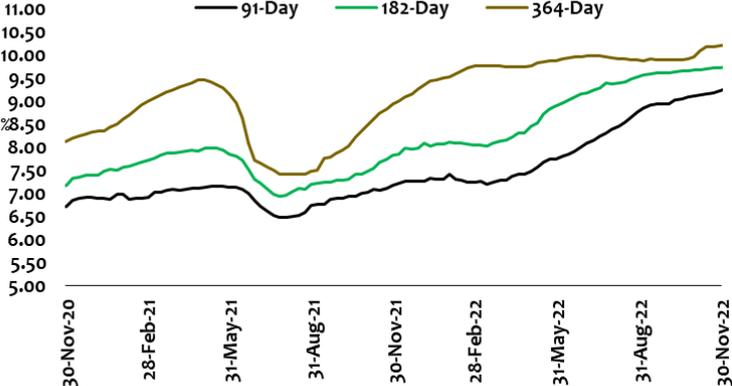
T-Bills Subscriptions 182-Day (KES Bn)



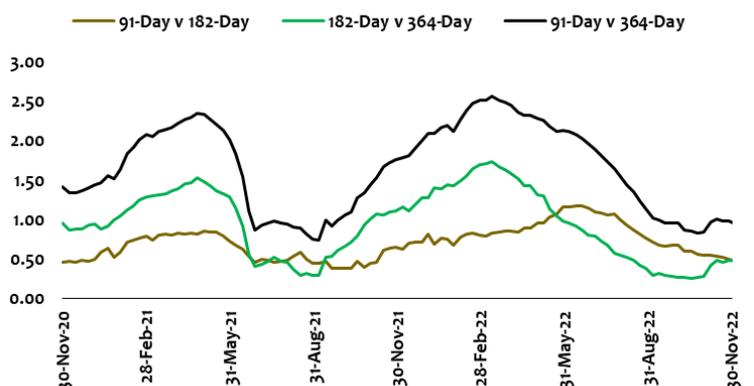
T-Bill Subscriptions 91-Day (KES Bn)



T-Bills Rates



Treasury Bills Tenure Range



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