MONEY MARKET REPORT FOR FRIDAY, AUGUST 12, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 11-day cummulative average:UGX 225.659Billion long

Liquidity forecast position (Billions of Ugx)	15 August 2022	UGX (Bn)	Outturn for previous day	14-Aug-22
Expected Opening Excess Reserve position		227.46	Opening Position	65.47
*Projected Injections		1.89	Total Injections	188.05
*Projected Withdrawals		-157.17	Total Withdrawals	-26.06
Expected Closing Excess Reserve position before Policy Action		72.19	Closing position	227.46

**The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 9.00 % - EFFECTIVE 12TH AUGUST 2022

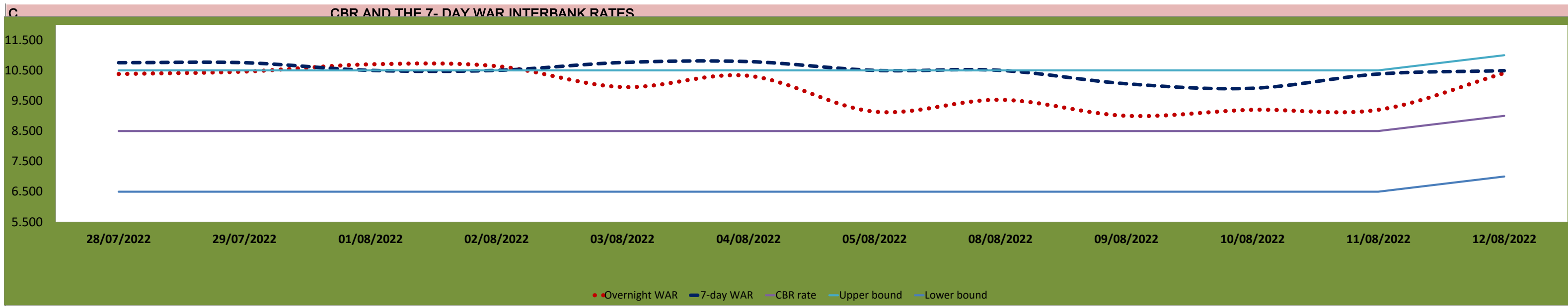
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Fri
	03/08/2022	04/08/2022	05/08/2022	08/08/2022	09/08/2022	10/08/2022	11/08/2022	12/08/2022
7-DAYS	10.760	10.790	10.500	10.500	10.059	9.910	10.380	10.490
6-DAYS								10.750
O/N	9.950	10.321	9.140	9.530	9.002	9.200	9.200	10.410

B. DAILY INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
8:56 AM	10.50	7	25.00			11:10 AM	9.50	3	20.00		
9:22 AM	10.50	7	3.00			12:14 PM	10.00	3	5.00		
9:42 AM	11.00	7	2.00			12:42 PM	10.00	3	3.00		
11:26 AM	10.00	7	5.00			12:49 PM	10.00	3	15.00		
12:06 PM	10.50	7	10.00			12:49 PM	10.00	3	15.00		
1:37 PM	11.00	7	2.00			12:52 PM	10.50	3	5.00		
12:54 PM	11.00	6	2.00			2:11 PM	10.00	3	4.50		
1:17 PM	10.50	6	2.00			2:16 PM	10.00	3	3.00		
3:18 PM	10.75	6	6.00			2:16 PM	10.00	3	6.00		
9:01 AM	10.00	3	2.00			2:20 PM	10.00	3	2.00		
9:04 AM	10.00	3	10.00			2:25 PM	10.00	3	1.00		
9:07 AM	10.00	3	6.00			2:30 PM	9.50	3	2.00		
9:26 AM	10.00	3	6.00			2:32 PM	9.50	3	3.00		
9:27 AM	10.50	3	2.00			2:32 PM	10.00	3	10.00		
9:29 AM	9.50	3	3.50			2:34 PM	10.00	3	2.00		
9:42 AM	10.00	3	6.00			3:02 PM	10.00	3	2.00		
10:06 AM	10.50	3	10.00			3:30 PM	10.50	3	2.00		
10:38 AM	10.00	3	4.00			3:57 PM	10.00	3	10.00		
10:59 AM	10.00	3	5.00			3:58 PM	10.00	3	5.00		
								T/T	227.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (18-AUG- 2022 TO 19-JANUARY- 2023)

DATE	THUR 18-Aug-22	THUR 25-Aug-22	THUR 01-Sep-22	THUR 08-Sep-22	THUR 15-Sep-22	THUR 21-Sep-22	THUR 28-Sep-22	THUR 10-Nov-22	THUR 17-Nov-22	THUR 24-Nov-22	THUR 08-Dec-22	THUR 19-Jan-23	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	26.60	-	5.00	-	-	-	-	15.00	-	-	22.13	12.57	81.30
TOTALS	26.60	-	5.00	-	-	-	-	15.00	-	-	22.13	12.57	81.30

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 81 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 81 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 21-JULY-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,788.82	15/08/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,311.52	15/08/2022
TOTAL TBILL & TBOND STOCK- UGX	30,100.34	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	65.92	8.499	0.000
182	356.56	9.999	-0.250
364	4,366.34	13.501	1.001
2YR	1,271.79	14.000	0.250
3YR	194.16	14.750	2.660
5YR	707.21	16.250	1.250
10YR	10,040.38	16.000	0.612
15YR	9,599.51	16.750	0.500
20YR	3,498.47	18.500	1.272

Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.

Eii) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS & BOU BILL)

OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
REPO	13-Jun	- 371.00	7.500		3
BOU BILL	13-Jun	- 561.05	7.996		24
BOU BILL	13-Jun	- 24.70	8.511		52
REPO	14-Jun	- 3.00	7.500		2
REPO	15-Jun	- 156.00	7.500		1
REPO	16-Jun	- 133.00	7.500		7
REPO	17-Jun	- 203.00	7.500		3
REPO	20-Jun	- 150.00	7.500		3
REPO	22-Jun	- 310.50	7.500		1
REPO	23-Jun	- 18.00	7.500		7
REPO	27-Jun	- 907.50	7.500		3
REPO	28-Jun	- 301.00	7.500		2
REPO	30-Jun	- 270.00	7.500		7
REPO	04-Jul	- 286.50	7.500		3
REPO	06-Jul	- 344.00	8.500		1
REPO	07-Jul	- 323.00	8.500		7
BOU BILL	07-Jul	- 198.64	8.899		28
BOU BILL	07-Jul	- 4.93	8.766		56
REPO	08-Jul	- 245.00	8.500		6
REPO	08-Aug	- 228.00	8.500		3

WAR-Weighted Average Rate

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)

	T-BILLS						TBONDS									
TENOR	91 DR		182 DR		364 DR		2YR YTM		3YR YTM		5YR YTM		10YR YTM		15YR YTM		20YR YTM	
COUPON	0.000%		0.000%		0.000%		14.000%		17.000%		16.000%		15.000%		16.250%		17.500%	
MATURITY DATE	03-Nov-22		02-Feb-23		03-Aug-23		08-Aug-24		29-May-25		06-May-27		20-May-32		14-May-37		01-Nov-40	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.00	8.00	11.00	10.00	14.00	13.00	14.25	13.35	15.75	14.85	15.85	14.85	17.10	16.10	17.50	16.50	17.90	16.90
ABSA	9.00	8.00	11.00	10.00	13.80	13.00	14.25	13.75	15.75	15.25	15.80	15.00	16.50	16.00	17.20	16.50	17.50	16.85
CENTENARY	8.80	8.30	10.25	9.75	13.70	13.20	14.20	13.80	15.20	14.80	15.80	15.30	16.40	15.90	16.90	16.50	17.50	17.00
HFBU	8.50	8.00	10.50	10.10	13.90	13.30	14.25	13.75	15.25	14.75	15.50	14.50	16.50	15.50	17.00	16.40	17.70	16.90
STANCHART	8.75	8.25	10.65	10.15	13.80	13.30	14.25	13.75	15.50	15.25	15.80	15.35	16.50	16.00	17.00	16.50	17.50	17.00
STANBIC	9.00	8.00	11.00	10.00	14.00	13.00	14.25	13.35	15.75	14.85	15.85	14.85	17.10	16.10	17.50	16.50	17.90	16.90
UBAU	8.75	8.65	10.25	10.15	13.60	13.50	14.00	13.90	14.90	14.80	15.20	15.10	16.10	16.00	16.80	16.70	17.10	17.00
BARODA	8.50	8.40	10.20	10.10	13.60	13.50	13.80	13.70	14.85	14.75	15.85	15.75	16.30	16.20	16.95	16.85	17.45	17.35
Av. Bid	8.79		10.61		13.80		14.16		15.37		15.71		16.56		17.11		17.57	
Av. Ask	8.20		10.03		13.23		13.67		14.91		15.09		15.98		16.56		16.99	
Sec Mkt Yield	**8.494**		**10.319**		**13.512**		**13.913**		**15.141**		**15.397**		**16.269**		**16.831**		**17.278**	
BestBid	8.50		10.20		13.60		13.80		14.85		15.20		16.10		16.80		17.10	
BestAsk	8.65		10.15		13.50		13.90		15.25		15.75		16.20		16.85		17.35	