MONEY MARKET REPORT FOR TUESDAY, AUGUST 23, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks six-day cummulative average:UGX 10.025Billion long

Liquidity forecast position (Billions of Ugx)	24 August 2022	UGX (Bn)	Outturn for previous day	23-Aug-22
Expected Opening Excess Reserve position		**105.03**	Opening Position	**32.64**
*Projected Injections		66.90	Total Injections	276.41
*Projected Withdrawals		-218.16	Total Withdrawals	-204.02
Expected Closing Excess Reserve position before Policy Action		**-46.24**	Closing position	**105.03**

**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

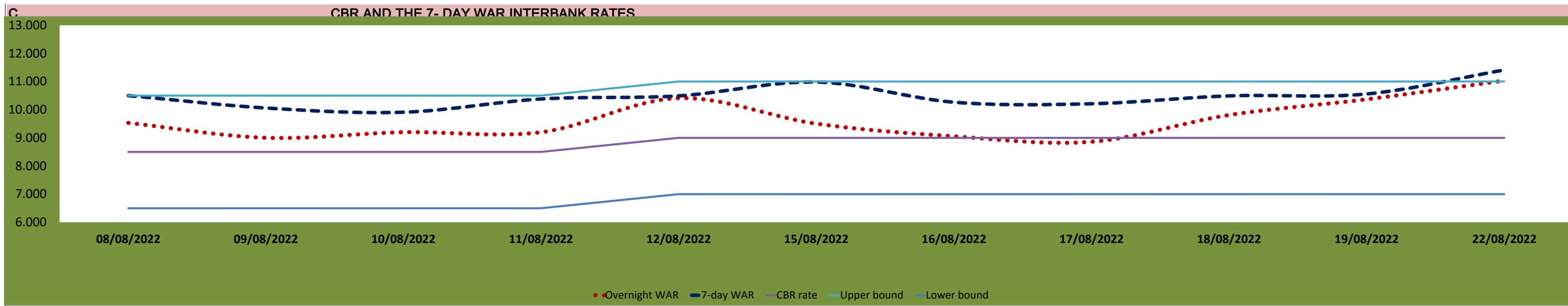
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	12/08/2022	15/08/2022	16/08/2022	17/08/2022	18/08/2022	19/08/2022	22/08/2022	23/08/2022
7-DAYS	10.490	10.982	10.265	10.210	10.490	10.558	10.715	11.409
2-DAYS	-	9.250	10.151	9.500	-	-	-	10.679
O/N	10.410	9.502	9.054	8.860	9.810	10.368	11.217	11.031

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:11 AM	10.75	7	2.00			9:10 AM	10.50	1	6.00		
9:40 AM	12.75	7	5.00			9:10 AM	10.50	1	2.00		
9:53 AM	11.50	7	2.00			9:52 AM	11.50	1	3.50		
11:47 AM	11.50	7	2.00			9:56 AM	10.50	1	5.00		
11:57 AM	11.00	7	1.00			10:16 AM	10.50	1	5.00		
2:54 PM	11.75	7	1.00			10:29 AM	10.50	1	4.00		
2:55 PM	11.75	7	10.00			10:34 AM	11.50	1	4.50		
3:01 PM	10.50	7	10.00			10:44 AM	11.50	1	10.00		
1:59 PM	10.50	6	4.00			11:56 AM	11.50	1	5.00		
10:40 AM	11.25	2	4.00			1:19 PM	12.00	1	2.00		
10:46 AM	11.00	2	4.00			1:21 PM	10.50	1	2.00		
2:59 PM	10.50	2	20.00								
								T/T	114.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (25-AUG- 2022 TO 19-JANUARY- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	25-Aug-22	01-Sep-22	08-Sep-22	15-Sep-22	21-Sep-22	28-Sep-22	10-Nov-22	17-Nov-22	24-Nov-22	08-Dec-22	15-Dec-22	19-Jan-23	
REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	5.00	-	-	-	-	15.00	-	-	22.13	-	12.57	54.70
TOTALS	-	5.00	-	-	-	-	15.00	-	-	22.13	-	12.57	54.70

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 55 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 55 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 17-AUGUST-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,779.14	24/08/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,311.52	24/08/2022
TOTAL TBILL & TBOND STOCK- UGX	30,090.66	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	71.64	8.499	0.000
182	404.49	9.999	-0.250
364	4,303.01	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	9.55	9.05	11.35	10.85	13.65	13.15	14.25	13.75	15.40	14.90	15.55	15.05	16.50	16.00	16.75	16.25	17.45	16.95
ABSA	9.55	9.05	11.35	10.85	13.65	13.15	14.25	13.75	15.40	14.90	15.55	15.05	16.50	16.00	16.80	16.30	17.40	16.90
CENTENARY	9.50	9.00	11.30	10.70	13.70	13.20	14.30	13.70	15.40	14.90	15.60	15.10	16.40	15.90	16.80	16.30	17.40	16.90
HFBU	9.50	9.00	11.25	10.75	13.65	13.45	14.25	13.75	15.40	14.90	15.50	15.00	16.50	16.00	16.80	16.40	17.40	16.90
STANCHART	9.25	9.05	11.10	10.90	13.60	13.40	14.15	13.95	15.40	15.20	15.50	15.30	16.60	16.40	16.80	16.60	17.35	17.15
STANBIC	9.25	9.05	11.10	10.90	13.60	13.40	14.15	13.95	15.40	15.20	15.50	15.30	16.60	16.40	16.80	16.60	17.35	17.15
UBAU	9.15	9.05	11.00	10.90	13.60	13.50	13.85	13.75	15.00	14.90	15.15	15.05	16.10	16.00	16.80	16.70	17.00	16.90
BARODA	9.00	8.90	11.20	11.10	13.60	13.50	14.00	13.90	14.95	14.85	15.95	15.85	16.10	16.00	16.85	16.75	17.15	17.05
Av. Bid	9.34		11.21		13.63		14.15		15.29		15.54		16.41		16.80		17.31	
Av. Ask	9.02		10.87		13.34		13.81		14.97		15.21		16.09		16.49		16.99	
Sec Mkt Yield	**9.181**		**11.038**		**13.488**		**13.981**		**15.131**		**15.375**		**16.250**		**16.644**		**17.150**	
BestBid	9.00		11.00		13.60		13.85		14.95		15.15		16.10		16.75		17.00	
BestAsk	9.05		11.10		13.50		13.95		15.20		15.85		16.40		16.75		17.15	