MONEY MARKET REPORT FOR MONDAY, OCTOBER 17, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 5-day cummulative average:UGX 342.432Billion Long

Liquidity forecast position (Billions of Ugx)	Tuesday, 18 October 2022	UGX (Bn)	Outturn for previous day	17-Oct-22
Expected Opening Excess Reserve position		335.74	Opening Position	338.47
*Projected Injections		37.94	Total Injections	405.17
*Projected Withdrawals		-859.19	Total Withdrawals	-407.91
Expected Closing Excess Reserve position before Policy Action		-485.52	Closing position	335.74

**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 10.00 % - EFFECTIVE 06TH OCTOBER 2022

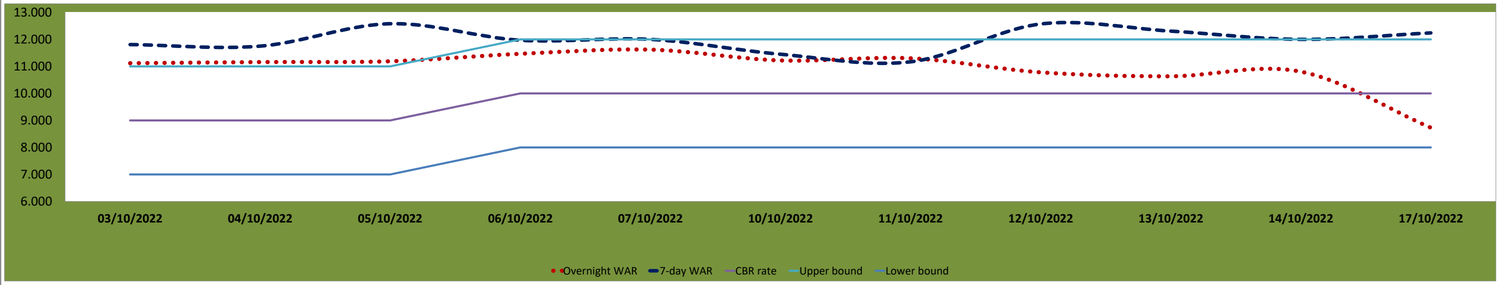
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Thu	Fri	Mon	Tue	Wed	Thu	Fri	Mon
	06/10/2022	07/10/2022	10/10/2022	11/10/2022	12/10/2022	13/10/2022	14/10/2022	17/10/2022
7-DAYS	11.968	12.000	11.450	11.170	12.570	12.306	12.000	12.240
3-DAYS			12.140					11.170
O/N	11.466	11.620	11.220	11.300	10.780	10.634	10.805	8.730

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:35 am	12.00	7	6.00			9:48 am	11.00	1	6.00		
9:35 am	12.50	7	4.00			10:10 am	11.00	1	6.00		
10:01 am	12.25	7	5.00			12:20 pm	10.50	1	5.00		
10:04 am	12.50	7	1.50			12:51 pm	7.00	1	15.00		
10:12 am	12.25	7	4.00			12:52 pm	7.50	1	15.00		
9:46 am	11.00	3	15.00			1:07 pm	10.00	1	4.00		
10:10 am	12.00	3	4.00			2:36 pm	10.00	1	6.00		
11:04 am	11.00	3	4.50			2:42 pm	10.50	1	1.00		
2:14 pm	11.00	3	29.00			3:15 pm	12.50	1	2.00		
2:24 pm	12.00	3	6.00			3:19 pm	6.00	1	10.00		
9:25 am	10.00	1	2.00			3:31 pm	10.00	1	9.00		
								T/T	160.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (20-OCT- 2022 TO 19-JANUARY- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	20-Oct-22	27-Oct-22	03-Nov-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	-	-	2.13	-	12.57	19.70
TOTALS	-	-	-	5.00	-	-	2.13	-	12.57	19.70

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 20 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 20 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 13-OCT-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,738.87	18/10/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	24,799.98	18/10/2022
TOTAL TBILL & TBOND STOCK- UGX	29,538.86	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	87.97	11.461	0.462
182	412.94	13.689	1.435
364	4,237.96	15.002	0.503
2YR	1,271.79	14.000	0.250
3YR	235.40	14.750	2.660
5YR	694.26	15.331	-0.919
10YR	9,091.94	16.000	0.612
15YR	9,628.16	16.750	0.500
20YR	3,878.43	18.500	0.000

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	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
REPO	31-Aug	-	462.00	9.000		1
REPO	01-Sep	-	210.00	9.000		7
REPO	06-Sep	-	283.00	9.000		2
REPO	15-Sep	-	45.00	9.000		7

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	11.461%		13.689%		15.002%		14.000%		17.000%		14.125%		15.000%		16.250%		18.500%	
MATURITY DATE	12-Jan-23		13-Apr-23		12-Oct-23		08-Aug-24		29-May-25		13-Jan-28		20-May-32		14-May-37		14-Aug-42	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	12.30	11.80	13.25	12.75	15.00	14.50	16.00	15.50	16.25	15.75	18.00	17.50	18.25	17.75	18.50	18.00	18.60	18.10
ABSA	12.35	11.25	13.25	12.50	15.10	14.50	16.00	15.00	16.25	15.00	18.00	17.40	18.25	17.45	18.50	17.50	18.60	17.65
CENTENARY	11.40	11.00	12.60	12.10	14.75	14.35	15.40	15.00	17.00	16.50	17.30	16.80	17.60	17.10	17.90	17.50	18.45	18.10
HFBU	12.20	11.20	13.00	12.25	15.50	14..25	15.95	15.25	16.00	15.20	17.35	16.99	17.75	17.00	18.25	17.25	18.50	17.70
STANCHART	12.20	11.20	13.60	12.60	15.40	14.40	16.10	15.10	16.10	15.10	18.20	17.20	18.30	17.30	18.50	17.50	18.60	17.60
STANBIC	11.45	11.25	13.40	13.20	15.20	15.00	15.50	15.30	16.00	15.80	17.90	17.70	18.25	18.00	18.50	18.30	18.60	18.40
UBAU	11.35	11.25	12.60	12.50	14.50	14.40	15.50	15.40	15.00	14.90	17.40	17.30	17.45	17.35	17.50	17.40	18.60	18.50
BARODA	11.90	10.90	12.25	12.15	14.90	14.80	15.25	15.15	15.65	15.55	16.55	16.45	16.85	16.75	17.80	17.70	18.15	18.05
Av. Bid	11.89		12.99		15.04		15.71		16.03		17.59		17.84		18.18		18.51	
Av. Ask	11.23		12.51		14.56		15.21		15.48		17.17		17.34		17.64		18.01	
Sec Mkt Yield	**11.563**		**12.750**		**14.804**		**15.463**		**15.753**		**17.378**		**17.588**		**17.913**		**18.263**	
BestBid	11.35		12.25		14.50		15.25		15.00		16.55		16.85		17.50		18.15	
BestAsk	11.80		13.20		15.00		15.50		16.50		17.70		18.00		18.30		18.50	