MONEY MARKET REPORT FOR FRIDAY, OCTOBER 28, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cummulative average:UGX 68.964 Billion long

Liquidity forecast position (Billions of Ugx)	31 October 2022	UGX (Bn)	Outturn for previous day	30-Oct-22
Expected Opening Excess Reserve position		**128.79**	Opening Position	**-110.53**
*Projected Injections		37.94	Total Injections	323.44
*Projected Withdrawals		-269.97	Total Withdrawals	-84.13
Expected Closing Excess Reserve position before Policy Action		**-103.25**	Closing position	**128.79**

**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

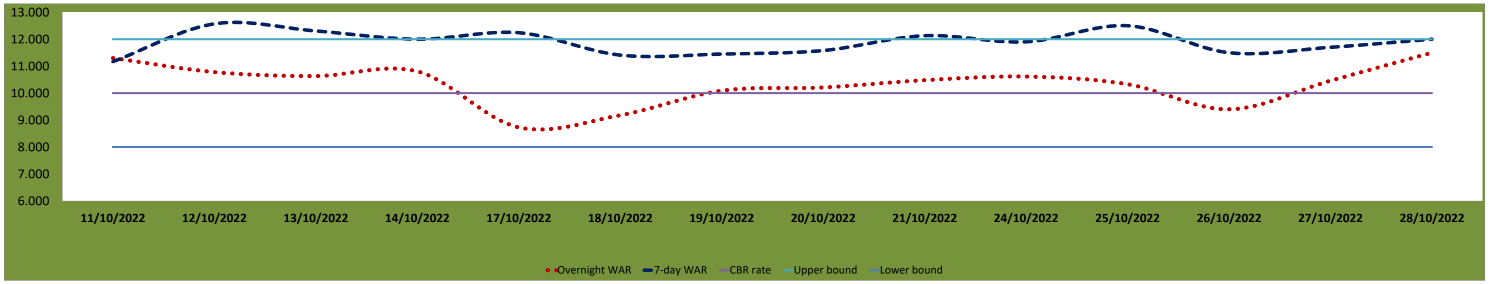
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Fri
	19/10/2022	20/10/2022	21/10/2022	24/10/2022	25/10/2022	26/10/2022	27/10/2022	28/10/2022
7-DAYS	11.450	11.580	12.130	11.903	12.500	11.500	11.700	12.000
O/N	10.090	10.210	10.480	10.615	10.330	9.400	10.460	11.500

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
3:29 PM	12.00	7	5.00			11:37 AM	11.50	3	5.00		
10:04 AM	11.00	6	10.00			11:52 AM	12.00	3	5.00		
9:09 AM	11.50	3	5.00			11:56 AM	12.00	3	5.00		
9:18 AM	11.00	3	6.00			12:01 PM	11.00	3	5.00		
9:20 AM	11.00	3	6.00			12:39 PM	11.50	3	2.50		
9:27 AM	11.00	3	6.00			1:17 PM	12.00	3	4.00		
9:50 AM	11.00	3	6.00			1:45 PM	12.00	3	3.50		
9:59 AM	12.50	3	5.00			2:01 PM	12.00	3	10.00		
10:12 AM	11.50	3	8.00			2:24 PM	11.00	3	5.00		
11:02 AM	11.00	3	1.00			2:31 PM	11.00	3	3.00		
								T/T	106.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (27-OCT- 2022 TO 19-JANUARY- 2023)

DATE	THUR 27-Oct-22	THUR 03-Nov-22	THUR 10-Nov-22	THUR 17-Nov-22	THUR 24-Nov-22	THUR 01-Dec-22	THUR 08-Dec-22	THUR 15-Dec-22	THUR 19-Jan-23	TOTAL
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: 27-OCT-2022

On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,949.81	31/10/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,092.01	31/10/2022
TOTAL TBILL & TBOND STOCK- UGX	30,041.82	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	76.68	11.033	0.034
182	402.12	13.249	0.000
364	4,471.02	15.500	0.501
2YR	1,271.79	14.000	0.250
3YR	235.40	14.750	2.660
5YR	694.26	15.331	-0.919
10YR	9,383.94	16.000	0.612
15YR	9,628.19	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	0.000%		0.000%		0.000%		14.000%		14.000%		14.125%		15.000%		16.000%		18.500%	
MATURITY DATE	26-Jan-23		27-Apr-23		26-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	11.25	10.75	13.25	12.75	15.60	15.10	16.00	15.00	16.25	15.75	18.00	17.50	18.25	17.25	18.50	17.50	18.60	17.70
ABSA	11.25	10.75	13.50	13.00	15.60	15.10	16.00	15.20	16.25	15.75	18.00	17.50	18.25	17.00	18.30	17.75	18.60	17.80
CENTENARY	11.50	11.00	13.50	13.00	15.80	15.30	16.00	15.50	16.30	15.80	17.50	17.00	17.90	17.40	18.00	17.50	18.40	17.90
HFBU	12.35	11.15	13.55	12.50	15.50	14.30	16.25	15.00	16.25	15.10	18.25	17.35	18.25	17.00	18.50	17.50	18.50	17.40
STANCHART	11.25	10.75	13.50	13.00	15.75	15.25	16.50	15.50	16.75	15.75	18.50	17.50	18.25	17.25	18.50	17.50	18.65	17.65
STANBIC	11.20	11.00	13.40	13.20	15.65	15.35	15.70	15.50	16.00	15.80	17.90	17.70	18.25	18.00	18.50	18.30	18.60	18.40
UBAU	11.50	11.40	13.10	13.00	15.10	15.00	14.90	15.20	15.10	15.00	17.50	17.40	17.90	17.80	18.20	18.10	18.55	18.45
BARODA	11.90	10.90	13.25	13.15	15.50	15.40	15.75	15.65	16.05	15.95	16.55	16.45	16.85	16.75	17.80	17.70	18.15	18.05
Av. Bid	11.41		13.36		15.56		15.89		16.12		17.78		17.99		18.29		18.51	
Av. Ask	10.96		12.95		15.10		15.32		15.61		17.30		17.31		17.73		17.92	
Sec Mkt Yield	**11.185**		**13.154**		**15.331**		**15.603**		**15.866**		**17.538**		**17.647**		**18.009**		**18.213**	
BestBid	11.20		13.10		15.10		14.90		15.10		16.55		16.85		17.80		18.15	
BestAsk	11.40		13.20		15.40		15.65		15.95		17.70		18.00		18.30		18.45	