MONEY MARKET REPORT FOR TUESDAY, AUGUST 2, 2022 (FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 13-day cummulative average:UGX 153.144Billion long

Liquidity forecast position (Billions of Ugx)	Wednesday, 3 August 2022	UGX (Bn)	Outturn for previous day	02-Aug-22
Expected Opening Excess Reserve position		-237.17	Opening Position	-58.40
*Projected Injections		212.12	Total Injections	316.36
*Projected Withdrawals		-327.61	Total Withdrawals	-495.14
Expected Closing Excess Reserve position before Policy Action		-352.67	Closing position	-237.17

**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 8.50 % - EFFECTIVE 05TH JULY 2022

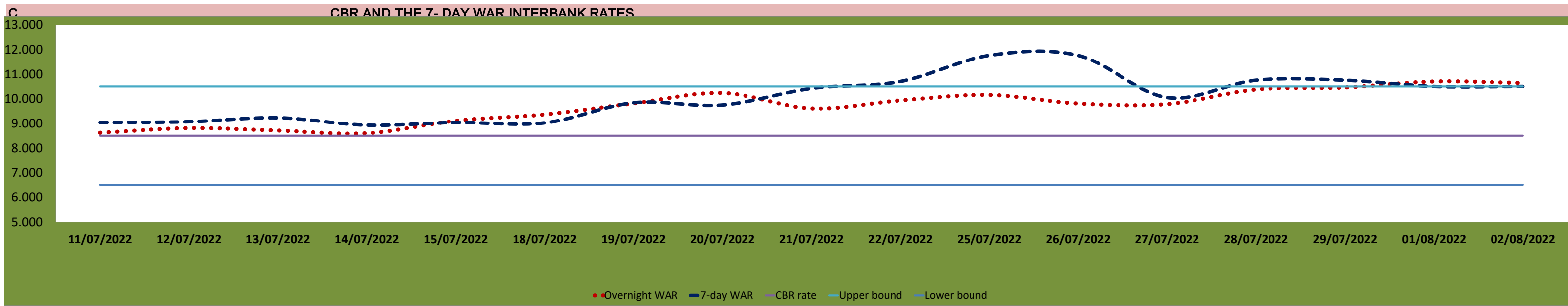
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	22/07/2022	25/07/2022	26/07/2022	27/07/2022	28/07/2022	29/07/2022	01/08/2022	02/08/2022
7-DAYS	10.700	11.760	*11.760	10.053	10.753	*10.753	10.500	*10.5
2-DAYS	-			10.786	-			10.520
O/N	9.937	10.160	9.810	9.787	10.380	10.460	10.700	10.640

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:43 am	10.50	2	5.00			10:20 am	10.50	1	3.00		
9:47 am	11.00	2	10.00			11:20 am	10.50	1	4.00		
12:23 pm	10.00	2	5.00			11:21 am	10.50	1	4.00		
12:26 pm	10.00	2	3.00			11:23 am	10.00	1	1.00		
2:38 pm	10.50	2	20.00			12:21 pm	10.50	1	4.00		
9:25 am	11.00	1	10.00			12:22 pm	10.50	1	2.00		
9:29 am	11.00	1	6.00			12:30 pm	10.00	1	1.50		
9:37 am	10.50	1	20.00			12:44 pm	10.50	1	4.50		
9:45 am	10.50	1	5.00			2:36 pm	10.50	1	3.50		
9:48 am	10.50	1	5.00			2:47 pm	10.50	1	3.00		
9:51 am	10.75	1	2.50			3:17 pm	11.00	1	5.00		
10:07 am	10.50	1	3.00			3:20 pm	11.00	1	10.00		
10:08 am	10.50	1	3.00			3:33 pm	10.00	1	3.00		
10:09 am	11.00	1	7.00			3:35 pm	10.00	1	3.00		
								T/T	156.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (04-AUG- 2022 TO 19-JANUARY- 2023)

DATE	THUR 04-Aug-22	THUR 11-Aug-22	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 08-Dec-22	THUR 19-Jan-23	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	266.00	-	26.60	-	5.00	-	-	-	-	15.00	22.13	12.57	347.30
TOTALS	266.00	-	26.60	-	5.00	-	-	-	-	15.00	22.13	12.57	347.30

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 347 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 347 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 21-JULY-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,897.92	03/08/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,195.46	03/08/2022
TOTAL TBILL & TBOND STOCK- UGX	30,093.38	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	79.52	8.499	0.000
182	383.92	10.249	1.548
364	4,434.49	12.500	0.500
2YR	1,224.10	14.750	1.694
3YR	194.16	14.750	2.660
5YR	707.21	15.000	0.000
10YR	9,972.01	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

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%		10.000%		17.000%		16.000%		16.375%		16.250%		17.500%	
MATURITY DATE	20-Oct-22		19-Jan-23		20-Jul-23		07-Sep-23		29-May-25		06-May-27		04-Mar-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	10.80	10.20	13.00	12.00	14.25	13.25	15.75	14.80	15.80	14.80	16.70	15.70	17.10	16.50	17.70	16.85
ABSA	9.00	8.00	11.10	10.35	13.00	12.00	14.25	13.50	15.80	14.80	16.00	14.50	16.90	16.00	17.35	16.50	17.65	16.95
CENTENARY	8.50	8.10	10.60	10.20	13.00	12.30	13.05	12.55	15.00	14.50	15.20	14.70	15.70	14.90	17.00	16.50	17.40	17.00
HFBU	8.50	8.00	11.00	10.50	13.00	12.50	14.00	13.50	15.50	14.80	15.75	14.80	16.90	16.00	17.00	16.40	17.50	16.99
STANCHART	9.00	8.20	11.20	10.20	13.10	12.10	14.40	13.40	15.90	15.00	16.00	15.00	17.00	16.00	17.30	16.30	17.80	16.80
STANBIC	8.65	8.45	10.50	10.30	12.70	12.50	13.95	13.80	15.00	14.80	15.20	15.00	16.35	16.15	17.10	16.90	17.35	17.15
UBAU	9.00	8.90	10.45	10.35	12.30	12.20	13.45	13.35	15.00	14.90	15.10	15.00	16.00	15.90	16.60	16.50	17.10	17.00
BARODA	8.50	8.40	10.24	10.14	12.60	12.50	13.80	13.70	14..65	14.55	15.55	15.45	15.95	15.85	16.75	16.65	17.25	17.15
Av. Bid	8.77		10.74		12.84		13.89		15.42		15.58		16.44		17.03		17.47	
Av. Ask	8.26		10.28		12.26		13.38		14.77		14.91		15.81		16.53		16.99	
Sec Mkt Yield	**8.513**		**10.508**		**12.550**		**13.638**		**15.095**		**15.241**		**16.125**		**16.778**		**17.228**	
BestBid	8.50		10.24		12.30		13.05		15.00		15.10		15.70		16.60		17.10	
BestAsk	8.90		10.50		12.50		13.80		15.00		15.45		16.15		16.90		17.15	