MONEY MARKET REPORT FOR FRIDAY, NOVEMBER 4, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 11-day cummulative average:UGX 220.311 Billion long

Liquidity forecast position (Billions of Ugx)	07 November 2022	UGX (Bn)	Outturn for previous day	06-Nov-22
Expected Opening Excess Reserve position		594.85	Opening Position	24.40
*Projected Injections		37.94	Total Injections	868.65
*Projected Withdrawals		-828.16	Total Withdrawals	-298.20
Expected Closing Excess Reserve position before Policy Action		-195.37	Closing position	594.85

**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

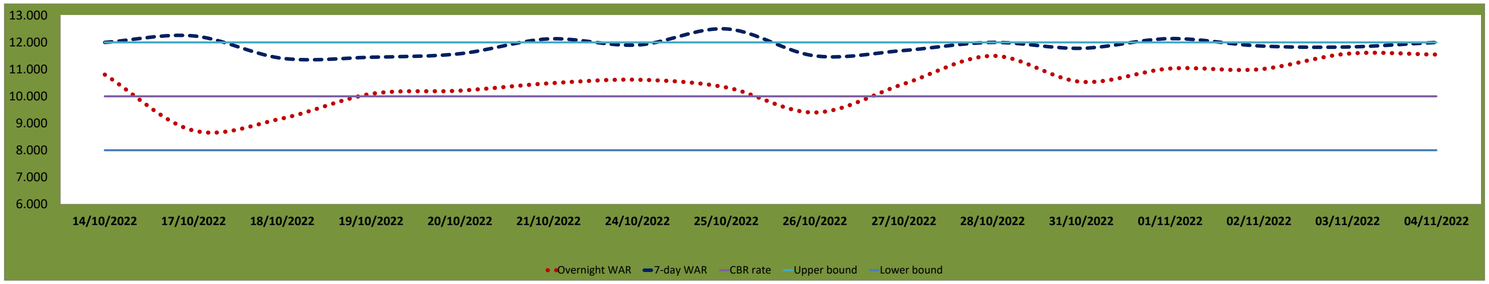
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Fri
	26/10/2022	27/10/2022	28/10/2022	31/10/2022	01/11/2022	02/11/2022	03/11/2022	04/11/2022
7-DAYS	11.500	11.700	12.000	11.781	12.140	11.870	11.830	12.000
O/N	9.400	10.460	11.500	10.538	11.030	11.000	11.580	11.550

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
10:51 AM	12.00	7	2.50			11:30 AM	11.75	3	25.00		
9:34 AM	12.00	3	4.00			2:19 PM	11.50	3	35.00		
9:46 AM	11.50	3	20.00			2:33 PM	11.50	3	10.00		
11:03 AM	11.00	3	3.00			2:36 PM	11.50	3	10.00		
11:03 AM	11.00	3	3.00			3:07 PM	10.50	3	2.00		
11:13 AM	12.00	3	6.00								
								T/T	120.50		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (03-NOV- 2022 TO 19-JANUARY- 2023)

DATE	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 22-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	07/11/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,092.01	07/11/2022
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	16.749	2.749
3YR	235.40	15.250	1.250
5YR	694.26	16.250	1.750
10YR	9,383.94	17.500	1.500
15YR	9,628.19	17.985	1.985
20YR	3,878.43	18.500	1.492

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

Eii) MONETARY POLICY MARKET / SLF

(VERTICAL REPOS, REV-REPOS , BOU BILL & SLF)

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
SLF	04-Nov	804.00	12.000		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%		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	11.40	10.75	13.25	12.75	15.50	15.00	16.25	15.75	17.85	17.35	18.15	17.65	18.35	17.85	18.35	17.85	18.50	17.65
ABSA	11.40	10.75	13.50	12.75	15.50	14.90	16.75	16.40	17.00	16.00	18.00	17.00	17.85	16.50	18.00	17.50	18.55	17.50
CENTENARY	11.30	10.80	13.40	12.90	15.40	15.20	16.65	16.25	16.75	16.35	17.10	16.70	17.30	16.80	17.70	17.20	18.35	17.95
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	11.45	10.95	13.35	12.85	15.45	14.95	16.75	16.25	16.65	16.15	18.05	17.55	18.05	17.35	18.15	17.45	18.35	17.65
STANBIC	11.30	11.10	13.50	13.30	15.70	15.50	16.80	16.60	17.15	16.85	17.90	17.70	18.00	17.70	18.50	18.30	18.60	18.40
UBAU	10.75	10.65	12.70	12.60	15.10	15.00	16.35	16.25	15.10	15.00	16.80	16.70	17.15	17.05	17.35	17.25	18.00	17.90
BARODA	11.90	10.90	13.25	13.15	15.50	15.40	16.75	16.65	16.95	16.85	17.05	16.95	17.35	17.25	17.80	17.70	18.15	18.05
Av. Bid	11.36		13.28		15.46		16.57		16.71		17.66		17.79		18.04		18.38	
Av. Ask	10.88		12.85		15.03		16.14		16.21		17.20		17.19		17.59		17.81	
Sec Mkt Yield	**11.119**		**13.064**		**15.244**		**16.356**		**16.459**		**17.431**		**17.488**		**17.819**		**18.094**	
BestBid	10.75		12.70		15.10		16.25		15.10		16.80		17.15		17.35		18.00	
BestAsk	11.15		13.30		15.50		16.65		17.35		17.70		17.85		18.30		18.40	