MONEY MARKET REPORT FOR TUESDAY, OCTOBER 4, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 6-day cummulative average:UGX 166.366Billion Long

Liquidity forecast position (Billions of Ugx)	Wednesday, 5 October 2022	UGX (Bn)	Outturn for previous day	04-Oct-22
Expected Opening Excess Reserve position		118.31	Opening Position	275.41
*Projected Injections		84.64	Total Injections	620.82
*Projected Withdrawals		-583.80	Total Withdrawals	-777.92
Expected Closing Excess Reserve position before Policy Action		-380.85	Closing position	118.31

**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

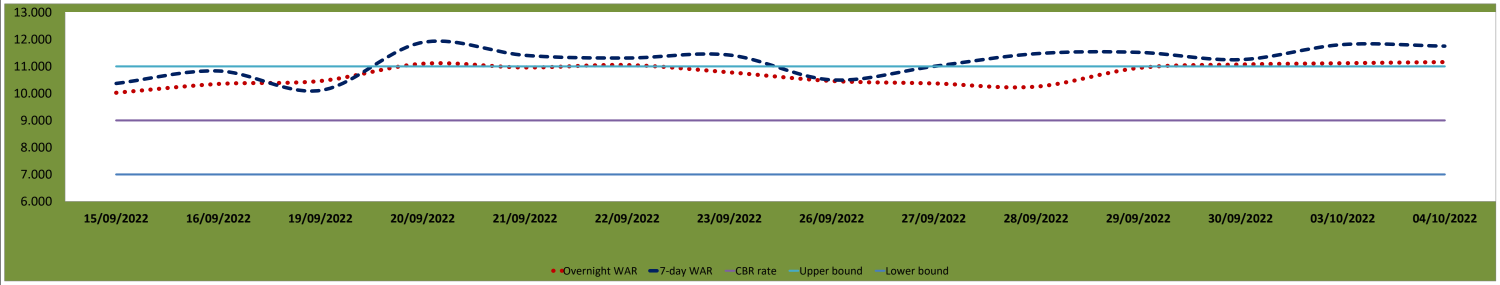
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	23/09/2022	26/09/2022	27/09/2022	28/09/2022	29/09/2022	30/09/2022	03/10/2022	04/10/2022
7-DAYS	11.420	10.500	11.000	11.470	11.520	11.250	11.808	11.750
O/N	10.780	10.460	10.370	10.250	10.940	11.090	11.118	11.160

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:14 am	12.00	7	10.00			9:21 am	11.00	1	2.00		
11:47 am	11.25	7	1.00			9:21 am	11.00	1	6.00		
11:50 am	11.50	7	1.00			9:22 am	11.00	1	6.00		
12:14 pm	11.50	7	4.00			9:30 am	11.00	1	6.00		
2:19 pm	11.50	7	3.00			9:31 am	11.00	1	4.00		
12:44 pm	11.50	2	4.00			9:39 am	11.00	1	10.00		
2:42 pm	11.00	2	3.00			9:40 am	11.00	1	4.00		
9:07 am	11.50	1	5.00			11:31 am	12.00	1	10.00		
9:09 am	11.50	1	10.00			11:33 am	11.00	1	15.00		
9:12 am	11.00	1	1.00			11:33 am	11.00	1	6.00		
9:15 am	11.00	1	3.00			1:23 pm	11.00	1	10.00		
9:21 am	11.00	1	6.00			1:51 pm	11.00	1	4.00		
								T/T	134.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (05-OCT- 2022 TO 19-JANUARY- 2023)

DATE	THUR 05-Oct-22	THUR 12-Oct-22	THUR 19-Oct-22	THUR 26-Oct-22	THUR 10-Nov-22	THUR 24-Nov-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: 28-SEP-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,423.37	05/10/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,879.23	05/10/2022
TOTAL TBILL & TBOND STOCK- UGX	30,302.60	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	82.43	10.999	1.997
182	24.25	12.254	0.755
364	4,316.69	14.499	0.499
2YR	1,271.79	14.000	0.250
3YR	194.16	14.750	2.660
5YR	707.21	15.331	-0.919
10YR	10,226.76	16.000	0.612
15YR	9,599.51	16.750	0.500
20YR	3,879.79	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	10.999%		12.251%		14.499%		14.000%		17.000%		14.125%		15.000%		16.250%		18.500%	
MATURITY DATE	15-Dec-22		16-Mar-23		14-Sep-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	12.65	12.15	14.75	14.25	15.90	15.40	16.25	15.40	16.95	16.45	17.75	16.75	17.90	17.00	18.60	18.10
ABSA	11.50	11.00	12.65	12.15	14.85	14.35	15.80	15.40	16.00	15.50	16.95	16.45	17.75	17.25	17.90	17.40	18.65	18.15
CENTENARY	11.25	10.85	12.40	12.00	14.75	14.35	15.00	14.50	15.60	15.10	16.85	16.35	17.20	16.80	17.50	17.00	18.40	18.00
HFBU	11.70	11.25	12.70	12.25	14.75	14.25	15.90	15.40	16.25	15.40	17.00	16.30	17.75	16.75	17.75	17.00	18.70	18.15
STANCHART	11.25	10.75	12.55	12.05	14.75	14.25	15.90	15.40	16.25	15.40	16.95	16.45	17.75	16.75	17.75	17.25	18.75	18.25
STANBIC	11.20	11.00	12.45	12.15	14.70	14.50	15.60	15.40	15.90	15.70	16.95	16.65	17.85	17.65	18.05	17.85	18.55	18.35
UBAU	11.10	11.00	12.35	12.25	14.45	14.35	15.50	15.40	16.00	15.90	16.55	16.45	16.85	16.75	17.10	17.00	18.30	18.20
BARODA	10.90	9.90	12.25	12.15	14.40	14.30	14.75	14.65	15.45	15.35	16.35	16.25	16.65	16.55	17.00	16.90	18.25	18.15
Av. Bid	11.27		12.50		14.68		15.54		15.96		16.82		17.44		17.62		18.53	
Av. Ask	10.81		12.14		14.33		15.19		15.47		16.42		16.91		17.18		18.17	
Sec Mkt Yield	**11.041**		**12.322**		**14.500**		**15.369**		**15.716**		**16.619**		**17.175**		**17.397**		**18.347**	
BestBid	10.90		12.25		14.40		14.75		15.45		16.35		16.65		17.00		18.25	
BestAsk	11.25		12.25		14.50		15.40		15.90		16.65		17.65		17.85		18.35	