

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 5-day cumulative average: UGX 304.650 BN long

Liquidity forecast position (Billions of Ugx)	Tuesday, 10 August 2021	UGX (Bn)	Outturn for previous day	09-Aug-21
Expected Opening Excess Reserve position		296.47	Opening Position	346.54
*Projected Injections		93.99	Total Injections	103.86
*Projected Withdrawals		-25.43	Total Withdrawals	-153.92
Expected Closing Excess Reserve position before Policy Action		365.04	Closing position	296.47

*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.

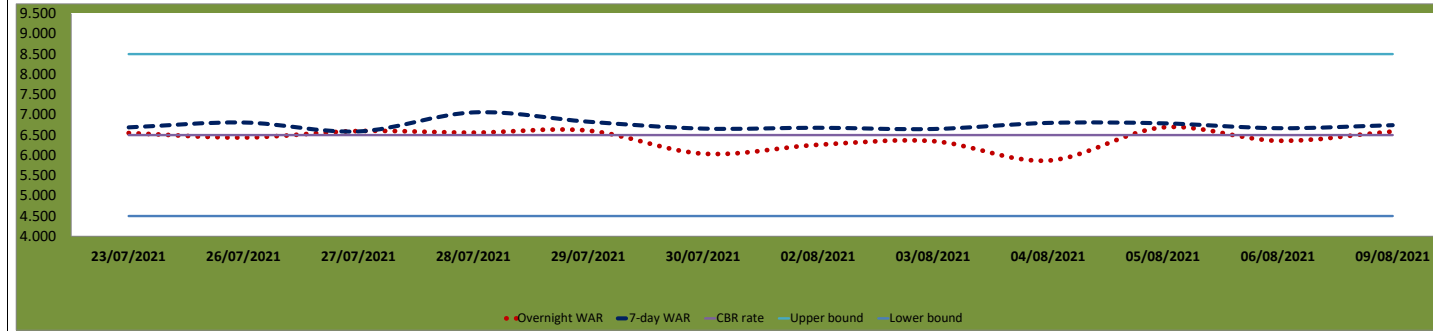
CURRENT CBR 6.50 % - EFFECTIVE 16TH JUNE 2021

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Thu	Fri	Mon	Tue	Wed	Thu	Fri	Mon
	29/07/2021	30/07/2021	02/08/2021	03/08/2021	04/08/2021	05/08/2021	06/08/2021	09/08/2021
7-DAYS	6.830	6.660	6.680	6.650	6.800	6.790	6.670	6.744
O/N	6.610	6.040	6.260	6.350	5.870	6.690	6.360	6.589

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
1:07 pm	6.75	14	15.00			9:28 am	6.50	1	5.00		
9:06 am	6.80	7	3.00			9:38 am	7.00	1	5.00		
9:26 am	7.00	7	3.00			9:47 am	6.50	1	2.00		
9:36 am	6.65	7	10.00			11:15 am	6.40	1	2.50		
11:55 am	6.60	4	4.50			11:16 am	7.00	1	4.50		
10:47 am	6.40	3	20.00			12:10 pm	6.00	1	3.00		
9:09 am	7.00	1	5.00			12:18 pm	6.50	1	2.00		
9:23 am	6.50	1	5.00			12:24 pm	6.00	1	3.00		
9:26 am	6.50	1	2.00			1:03 pm	6.50	1	2.00		
9:26 am	6.50	1	4.00								
								T/T	100.50		

C. CBR AND THE 7-DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (12-AUG- 2021 TO 09-SEPT- 2021)

DATE	THUR 12-Aug-21	THUR 19-Aug-21	THUR 26-Aug-21	THUR 02-Sep-21	THUR 09-Sep-21	TOTAL
REPO	1,502.87	-	-	-	-	1,502.87
REV REPO	-	-	-	-	-	-
DEPO AUCT	93.40	59.13	132.40	-	50.00	334.93
TOTALS	1,596.27	59.13	132.40	-	50.00	1,837.80

Total O/S Deposit Auction balances held by BOU up to 07 October Q912021: UGX 612 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 2,158 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 05-AUGUST-2021			
	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,458.45	7.298	-0.104
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	20,097.75	13.739	-2.231
TOTAL TBILL & TBOND STOCK- UGX	26,556.19	15.950	-1.040

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

(Eii) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)					
OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
DAUT	01-Jul	66.93	6.946		28
DAUT	01-Jul	91.42	6.970		56
DAUT	01-Jul	39.45	7.200		84
REPO	01-Jul	1,488.00	6.500		7
REPO	02-Jul	225.00	6.500		6
REPO	30-Jun	395.00	6.500		1
REPO	07-Jul	354.00	6.500		1
REPO	08-Jul	1,546.50	6.500		7
DAUT	15-Jul	35.11	6.946		28
DAUT	15-Jul	49.47	6.950		56
DAUT	15-Jul	36.50	7.200		84
REPO	15-Jul	1,253.50	6.500		7
REPO	16-Jul	302.00	6.500		6
REVREPO	21-Jul	314.06	6.500		1
REPO	22-Jul	1,418.00	6.500		7
REPO	28-Jul	228.04	6.500		1
DAUT	29-Jul	39.79	6.946		28
DAUT	29-Jul	49.47	6.950		56
DAUT	29-Jul	49.17	7.299		84
REPO	29-Jul	1,403.00	6.500		7
REPO	02-Aug	418.00	6.500		3
REPO	04-Aug	225.50	6.500		1
REPO	05-Aug	1,501.00	6.500		7
REPO	09-Aug	143.00	6.500		3

WAR-Weighted Average Rate

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)																			
TENOR	T-BILLS						TBONDS												
	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%		11.000%		14.000%		16.000%		17.000%		14.250%		17.500%		
MATURITY DATE	04-Nov-21		03-Feb-22		04-Aug-22		13-Apr-23		18-Jan-24		06-May-27		03-Apr-31		22-Jun-34		01-Nov-40		
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		
DFCU	7.10	7.00	9.05	8.95	10.25	10.15	11.20	11.10	11.90	11.80	13.00	12.90	14.25	14.15	14.45	14.35	15.90	15.80	
ABSA	7.43	7.33	9.10	9.00	10.25	10.15	11.28	11.18	11.75	11.65	12.95	12.85	14.30	14.20	14.45	14.35	15.90	15.80	
CENTENARY	7.50	7.40	9.10	9.00	10.20	10.10	11.25	11.15	11.75	11.65	12.80	12.70	14.30	14.20	14.45	14.35	15.85	15.75	
HFBU	7.10	7.00	9.10	9.00	10.30	10.20	11.28	11.18	11.75	11.65	12.95	12.85	14.30	14.20	14.45	14.35	15.90	15.80	
STANCHART	7.35	7.25	8.90	8.80	10.20	10.10	11.25	11.15	11.70	11.60	12.95	12.85	14.30	14.20	14.48	14.38	15.85	15.70	
STANBIC	7.40	7.30	9.15	9.05	10.45	10.35	11.15	11.05	11.75	11.65	13.10	13.00	14.30	14.20	14.50	14.40	15.90	15.80	
BARODA	7.35	7.25	9.05	8.95	10.25	10.15	11.28	11.18	11.75	11.65	12.97	12.87	14.35	14.25	14.45	14.35	15.90	15.80	
Av. Bid	7.32		9.06		10.27		11.24		11.76		12.96		14.30		14.46		15.89		
Av. Ask	7.22		8.96		10.17		11.14		11.66		12.86		14.20		14.36		15.78		
Sec Mkt Yield	7.269		9.014		10.221		11.191		11.714		12.910		14.250		14.411		15.832		
BestBid	7.50		9.15		10.45		11.28		11.90		13.10		14.35		14.50		15.90		
BestAsk	7.00		8.80		10.10		11.05		11.60		12.70		14.15		14.35		15.70		