

MONEY MARKET REPORT FOR THURSDAY, APRIL 7, 2022 (FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

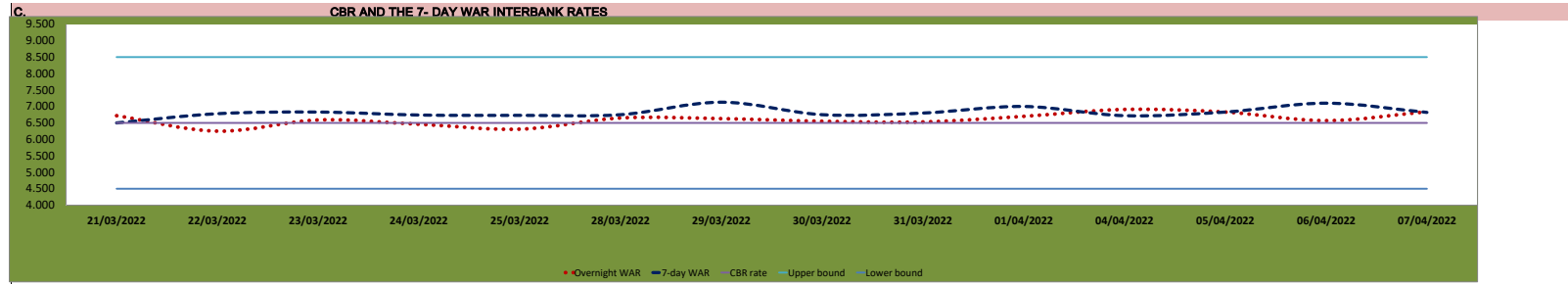
Banks eleven-day cumulative average:UGX 145.859BN long			
Liquidity forecast position (Billions of UGX)	Monday, 11 April 2022	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		472.27	Opening Position
*Projected Injections		39.59	Total Injections
*Projected Withdrawals		-39.16	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		472.70	Closing position
* 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 14TH FEBRAURY 2021

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	29/03/2022	30/03/2022	31/03/2022	01/04/2022	04/04/2022	05/04/2022	06/04/2022	07/04/2022
7-DAYS	7.130	6.750	6.800	7.000	6.720	6.830	7.100	6.820
ON	6.630	6.550	6.530	6.700	6.910	6.830	6.570	6.840

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:05 am	7.00	7	4.00			11:24 am	7.00	7	2.00		
9:06 am	7.25	7	3.00			11:28 am	7.25	7	2.00		
9:11 am	6.75	7	9.00			11:39 am	7.00	7	1.00		
9:12 am	6.75	7	6.00			12:13 pm	7.00	7	1.00		
9:22 am	7.25	7	2.00			2:18 pm	7.00	7	2.00		
9:22 am	7.00	7	9.00			2:29 pm	6.75	7	3.00		
9:22 am	6.75	7	5.00			9:03 am	7.15	4	5.00		
9:23 am	7.00	7	1.00			9:06 am	7.25	4	2.50		
9:25 am	7.50	7	5.00			9:14 am	6.50	4	1.50		
9:26 am	7.25	7	3.00			9:23 am	7.00	4	7.00		
9:26 am	7.00	7	1.00			9:28 am	7.00	4	3.00		
9:26 am	7.00	7	3.00			10:02 am	6.50	4	4.00		
9:29 am	6.75	7	3.00			10:02 am	7.00	4	4.00		
9:39 am	6.50	7	20.00			10:22 am	6.50	4	2.00		
9:48 am	6.70	7	7.50			11:40 am	7.00	4	1.00		
10:15 am	6.75	7	17.50			12:25 pm	9.50	4	1.00		
10:23 am	6.70	7	4.00			1:41 pm	6.50	4	10.00		
10:58 am	6.75	7	6.00			3:05 pm	6.50	4	3.00		
11:19 am	6.75	7	10.00			3:17 pm	6.75	4	5.00		
								T/T	179.00		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (07-APRIL- 2022 TO 08-DECEMBER- 2022)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	14-Apr-22	28-Apr-22	05-May-22	12-May-22	28-May-22	02-Jun-22	04-Aug-22	18-Aug-22	10-Nov-22	08-Dec-22	
REPO	253.32	-	-	-	-	-	-	-	-	-	253.32
REV REPO	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	240.07	82.22	537.46	10.09	20.30	10.00	33.00	26.60	15.00	22.13	996.86
TOTALS	493.38	82.22	537.46	10.09	20.30	10.00	33.00	26.60	15.00	22.13	1,250.17

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 08 December 2022: UGX 987 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,250 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 30-MARCH-2022

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	101.13	6.601	0.000
182	371.44	6.132	-0.092
364	5,559.26	9.591	-0.209
2YR	595.21	11.000	1.000
3YR		12.090	-1.010
5YR	1,119.91	14.390	1.390
10YR	10,518.68	14.000	0.281
15YR	9,027.72	14.390	-1.510
20YR	226.32	15.900	0.400

*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	WAR	RANGE	TENOR
BOU BILL	03-Mar	169.09	6.996		28
BOU BILL	03-Mar	2.00	7.169		56
BOU BILL	03-Mar	14.11	9.099		252
REPO	03-Mar	394.00	6.500		7
REPO	04-Mar	76.00	6.500		6
REPO	07-Mar	264.00	6.500		3
BOU BILL	10-Mar	21.09	6.906		28
BOU BILL	10-Mar	326.83	7.149		56
BOU BILL	10-Mar	9.83	7.357		84
REPO	10-Mar	287.50	6.500		7
REPO	11-Mar	180.00	6.500		6
REPO	14-Mar	87.00	6.500		3
REPO	15-Mar	270.00	6.500		2
REPO	17-Mar	168.00	6.500		7
REPO	23-Mar	110.00	6.500		1
REPO	28-Mar	496.00	6.500		3
REPO	29-Mar	136.00	6.500		2
REPO	30-Mar	300.90	6.500		1
REPO	31-Mar	527.00	6.500		7
BOU BILL	31-Mar	30.04	6.906		28
BOU BILL	31-Mar	20.08	7.103		56
BOU BILL	31-Mar	20.83	9.000		252
REPO	07-Apr	253.00	6.500		7

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%		10.000%		17.000%		16.000%		16.375%		16.250%		17.500%	
MATURITY DATE	30-Jun-22		29-Sep-22		30-Mar-23		07-Sep-23		16-Jan-25		06-May-27		04-Mar-32		08-Nov-35		01-Nov-40	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	6.50	6.40	8.20	8.10	9.55	9.45	10.45	10.35	12.35	12.25	13.65	13.55	13.75	13.65	14.62	14.52	15.65	15.55
ABSA	6.50	6.40	8.23	8.13	9.55	9.45	10.45	10.35	12.35	12.15	13.65	13.35	13.75	13.40	14.65	14.35	15.70	15.35
CENTENARY	6.50	6.40	8.20	8.10	9.60	9.50	10.30	10.20	12.30	12.20	13.70	13.60	13.60	13.50	14.60	14.50	15.70	15.60
HFBU	6.50	6.40	8.45	8.35	9.55	9.45	10.40	10.25	12.40	12.20	13.70	13.55	13.75	13.55	14.70	14.50	15.70	15.45
STANCHART	6.55	6.45	8.20	8.10	9.55	9.45	10.50	10.25	12.40	13.45	13.60	13.35	13.70	13.45	14.70	14.45	15.70	15.45
STANBIC	6.50	6.40	8.40	8.30	9.90	9.80	10.60	10.50	12.50	12.40	13.95	13.85	13.80	13.70	14.75	14.65	15.95	15.85
UBAU	6.60	6.40	8.40	8.20	9.80	9.40	10.55	10.35	12.30	12.15	14.00	13.30	14.20	13.55	14.65	13.65	16.00	15.50
BARODA	6.50	6.40	8.25	8.15	9.58	9.48	10.35	10.25	12.40	12.30	13.60	13.50	13.75	13.65	14.60	14.50	15.70	15.60
Av. Bid	6.52		8.29		9.64		10.45		12.38		13.73		13.79		14.66		15.76	
Av. Ask	6.41		8.18		9.50		10.31		12.39		13.51		13.56		14.39		15.54	
Sec Mkt Yield	6.463		8.235		9.566		10.381		12.381		13.619		13.672		14.524		15.653	
BestBid	6.50		8.20		9.55		10.30		12.30		13.60		13.60		14.60		15.65	
BestAsk	6.45		8.35		9.80		10.50		13.45		13.85		13.70		14.65		15.85	