

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks seven-day cumulative average:UGX 44.475Billion long

Liquidity forecast position (Billions of Ugx)	25 August 2022	UGX (Bn)	Outturn for previous day	24-Aug-22
Expected Opening Excess Reserve position		251.17	Opening Position	105.03
*Projected Injections		78.52	Total Injections	397.61
*Projected Withdrawals		-380.81	Total Withdrawals	-251.47
Expected Closing Excess Reserve position before Policy Action		-51.12	Closing position	251.17

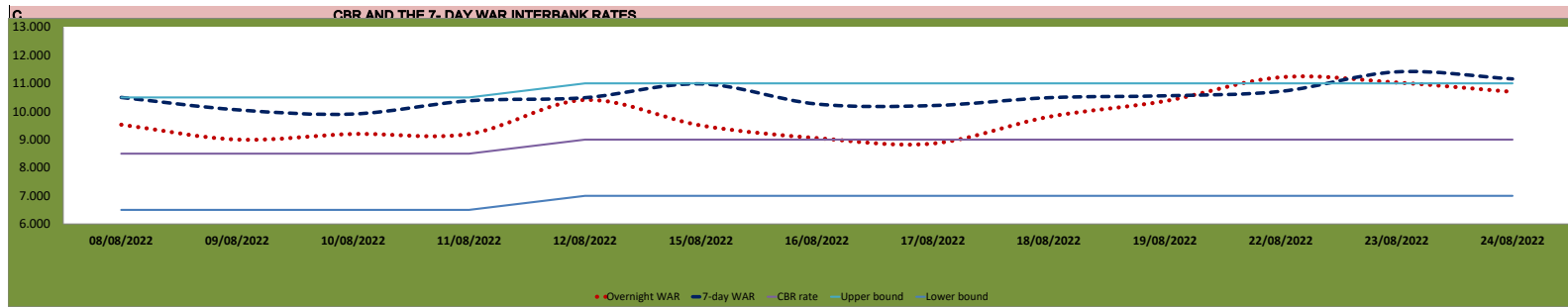
*The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.

CURRENT CBR 9.00 % - EFFECTIVE 12TH AUGUST 2022

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Mon	Tue	Wed	Thu	Fri	Mon	Tue	Wed
	15/08/2022	16/08/2022	17/08/2022	18/08/2022	19/08/2022	22/08/2022	23/08/2022	24/08/2022
7-DAYS	10.982	10.265	10.210	10.490	10.558	10.715	11.409	11.158
O/N	9.502	9.054	8.860	9.810	10.368	11.217	11.031	10.697

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:15 AM	11.50	7	10.00			9:48 AM	11.00	1	4.00		
9:15 AM	11.25	7	8.00			9:56 AM	11.00	1	2.50		
9:16 AM	11.50	7	5.00			10:01 AM	12.00	1	2.00		
9:32 AM	11.50	7	5.00			10:03 AM	11.00	1	6.00		
12:32 PM	10.75	7	20.00			11:21 AM	12.00	1	10.00		
1:25 PM	11.00	7	7.00			2:03 PM	10.50	1	7.00		
2:16 PM	11.50	7	5.00			2:09 PM	10.50	1	20.00		
9:32 AM	10.50	1	6.00			2:42 PM	10.50	1	2.00		
9:32 AM	11.00	1	6.00			3:32 PM	8.50	1	2.00		
9:44 AM	10.50	1	2.00			3:43 PM	9.50	1	8.00		
								T/T	137.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (25-AUG- 2022 TO 19-JANUARY- 2023)

DATE	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 17-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	-	-	-	-	15.00	-	-	22.13	-	12.57	54.70
TOTALS	-	5.00	-	-	-	-	15.00	-	-	22.13	-	12.57	54.70

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 55 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 55 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 17-AUGUST-2022				MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS & BOU BILL)					
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,779.14	25/08/2022	OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,311.52	25/08/2022	REPO	13-Jun -	371.00	7.500		3	
TOTAL TBILL & TBOND STOCK- UGX	30,090.66		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	
			REPO	08-Aug -	228.00	8.500		3	

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

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	
	0.000%		0.000%		0.000%		14.000%		17.000%		16.000%		15.000%		16.250%		17.500%	
MATURITY DATE	03-Nov-22		02-Feb-23		03-Aug-23		08-Aug-24		29-May-25		06-May-27		20-May-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	9.55	9.05	11.35	10.85	13.65	13.15	14.25	13.75	15.40	14.90	15.55	15.05	16.50	16.00	16.75	16.25	17.45	16.95
ABSA	9.55	9.05	11.35	10.85	13.65	13.15	14.25	13.75	15.40	14.90	15.55	15.05	16.50	16.00	16.80	16.30	17.40	16.90
CENTENARY	9.50	9.00	11.30	10.70	13.70	13.20	14.30	13.70	15.40	14.90	15.60	15.10	16.40	15.90	16.80	16.30	17.40	16.90
HFBU	9.50	9.00	11.25	10.75	13.65	13.45	14.25	13.75	15.40	14.90	15.50	15.00	16.50	16.00	16.80	16.40	17.40	16.90
STANCHART	9.25	9.05	11.10	10.90	13.60	13.40	14.15	13.95	15.40	15.20	15.50	15.30	16.60	16.40	16.80	16.60	17.35	17.15
STANBIC	9.25	9.05	11.10	10.90	13.60	13.40	14.15	13.95	15.40	15.20	15.50	15.30	16.60	16.40	16.80	16.60	17.35	17.15
UBAU	9.15	9.05	11.00	10.90	13.60	13.50	13.85	13.75	15.00	14.90	15.15	15.05	16.10	16.00	16.80	16.70	17.00	16.90
BARODA	9.00	8.90	11.20	11.10	13.60	13.50	14.00	13.90	14.95	14.85	15.95	15.85	16.10	16.00	16.85	16.75	17.15	17.05
Av. Bid	9.34		11.21		13.63		14.15		15.29		15.54		16.41		16.80		17.31	
Av. Ask	9.02		10.87		13.34		13.81		14.97		15.21		16.09		16.49		16.99	
Sec Mkt Yield	9.181		11.038		13.488		13.981		15.131		15.375		16.250		16.644		17.150	
BestBid	9.00		11.00		13.60		13.85		14.95		15.15		16.10		16.75		17.00	
BestAsk	9.05		11.10		13.50		13.95		15.20		15.85		16.40		16.75		17.15	