

## DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 6-day cumulative average:UGX 217.886BN Long

Liquidity forecast position ( Billions of Ugx)	09 February 2022	UGX (Bn)	Outturn for previous day	08-Feb-22
Expected Opening Excess Reserve position		34.40	Opening Position	30.34
*Projected Injections		66.43	Total Injections	87.79
*Projected Withdrawals		-40.35	Total Withdrawals	-83.72
Expected Closing Excess Reserve position before Policy Action		60.48	Closing position	34.40

*\*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.*

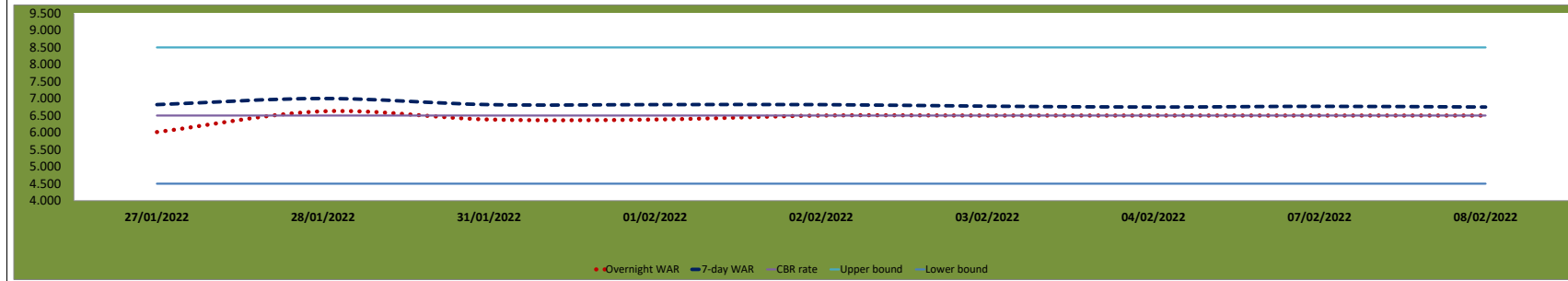
CURRENT CBR 6.50 % - EFFECTIVE 20TH DECEMBER 2021

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	28/01/2022	31/01/2022	01/02/2022	02/02/2022	03/02/2022	04/02/2022	07/02/2022	08/02/2022
7-DAYS	7.000	6.820	6.820*	6.820*	6.775	6.750	6.770	6.750
O/N	6.624	6.383	6.426	6.500	6.500	6.500	6.500	6.500

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
11:27 AM	7.00	37	3.00			10:28 AM	6.50	1	5.00		
10:37 AM	6.75	7	9.00			10:28 AM	6.50	1	2.00		
10:38 AM	6.75	7	2.00			11:27 AM	6.50	1	4.00		
9:08 AM	6.50	1	5.00			1:59 PM	6.50	1	1.00		
								T/T	31.00		

**C. CBR AND THE 7- DAY WAR INTERBANK RATES**



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (10-FEB- 2022 TO 18-AUG- 2022)**

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	10-Feb-22	17-Feb-22	24-Feb-22	03-Mar-22	10-Mar-22	17-Mar-22	31-Mar-22	14-Apr-22	28-Apr-22	04-Aug-22	18-Aug-22	
REPO	942.16	-	-	-	-	-	-	-	-	-	-	942.16
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	20.00	43.00	10.00	2.30	5.60	24.00	35.09	70.00	57.25	33.00	26.60	326.84
<b>TOTALS</b>	<b>962.16</b>	<b>43.00</b>	<b>10.00</b>	<b>2.30</b>	<b>5.60</b>	<b>24.00</b>	<b>35.09</b>	<b>70.00</b>	<b>57.25</b>	<b>33.00</b>	<b>26.60</b>	<b>1,269.00</b>

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 18 AUGUST 2022: UGX 327 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,269 BN

**(Ei) STOCK OF TREASURY SECURITIES**

LAST TBILLS ISSUE DATE: 20-JANUARY-2022			
On-the-run O/S T-BILL STOCKs (Bns-UGX)			
On-the-run O/S T-BONDSTOCKs (Bns-UGX)			
TOTAL TBILL & TBOND STOCK- UGX			
		6,304.97	09/02/2022
		22,577.48	09/02/2022
		28,882.45	

O/S-Outstanding			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	109.07	6.398	-0.103
182	441.25	8.062	-0.338
364	5,754.65	9.800	-0.200
2YR	257.11	11.000	1.000
3YR	-	12.090	-1.010
5YR	1,119.91	14.390	1.390
10YR	10,605.20	14.000	0.281
15YR	8,786.42	14.390	-1.510
20YR	1,808.84	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
REVREPO	11-Jan	185.00	6.500		2
REPO	14-Jan	242.00	6.500		3
REPO	17-Jan	232.00	6.500		3
REPO	19-Jan	268.00	6.500		1
BOU BILL	20-Jan	42.77	6.906		28
BOU BILL	20-Jan	23.74	7.143		56
BOU BILL	20-Jan	29.50	7.398		84
REPO	20-Jan	171.00	6.500		7
REPO	31-Jan	690.00	6.500		3
REPO	02-Feb	253.50	6.500		1
BOU BILL	03-Feb	39.79	6.946		28
BOU BILL	03-Feb	29.68	7.103		56
BOU BILL	03-Feb	49.17	7.353		84
REPO	03-Feb	483.00	6.500		7
REPO	04-Feb	215.50	6.500		6
REPO	07-Feb	243.00	6.500		3

WAR-Weighted Average Rate

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)																		
TENOR	91 DR		T-BILLS 182 DR		364 DR		2YR YTM		3YR YTM		5YR YTM		10YR YTM		15YR YTM		20YR YTM	
	0.000%		0.000%		0.000%		10.000%		17.000%		16.000%		16.375%		16.250%		17.500%	
MATURITY DATE	05-May-22		04-Aug-22		02-Feb-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	8.50	8.40	9.85	9.75	10.80	10.70	12.30	12.20	13.50	13.40	14.05	13.95	14.45	14.35	15.50	15.40
ABSA	6.55	6.45	8.50	8.40	9.85	9.75	10.80	10.70	12.27	12.17	13.50	13.40	14.00	13.90	14.45	14.35	15.50	15.40
CENTENARY	6.50	6.40	8.50	8.40	9.85	9.75	10.80	10.70	12.25	12.15	13.50	13.40	14.00	13.90	14.40	14.30	15.50	15.40
HFBU	6.50	6.40	8.40	8.30	9.85	9.75	10.80	10.70	12.30	12.20	13.70	13.40	14.20	13.80	14.70	14.40	15.60	15.40
STANCHART	6.50	6.40	8.45	8.35	9.85	9.75	10.80	10.70	12.30	12.20	13.50	13.40	14.05	13.95	14.40	14.30	15.50	15.40
STANBIC	6.50	6.40	8.50	8.40	9.95	9.85	11.00	10.90	12.50	12.40	14.00	13.90	14.50	14.40	14.75	14.65	15.95	15.85
UBAU	6.40	6.30	8.40	8.30	9.85	9.75	10.80	10.70	12.30	12.20	13.50	13.40	14.00	13.90	14.40	14.30	15.50	15.40
BARODA	6.45	6.35	8.45	8.35	9.85	9.75	10.70	10.60	12.25	12.15	13.45	13.35	14.00	13.90	14.45	14.35	15.35	15.25
Av. Bid	6.49		8.46		9.86		10.81		12.31		13.58		14.10		14.50		15.55	
Av. Ask	6.39		8.36		9.76		10.71		12.21		13.46		13.96		14.38		15.44	
Sec Mkt Yield	6.438		8.413		9.813		10.763		12.259		13.519		14.031		14.438		15.494	
BestBid	6.55		8.50		9.95		11.00		12.50		14.00		14.50		14.75		15.95	
BestAsk	6.30		8.30		9.75		10.60		12.15		13.35		13.80		14.30		15.25	