

MONEY MARKET REPORT FOR WEDNESDAY, JUNE 22, 2022 (FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 14-day cumulative average: UGX 285.993BN Long			
Liquidity forecast position (Billions of Ugx)	Thursday, 23 June 2022	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		214.88	Opening Position
*Projected Injections		1034.72	Total Injections
*Projected Withdrawals		-184.18	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		1065.42	Closing position
			214.88

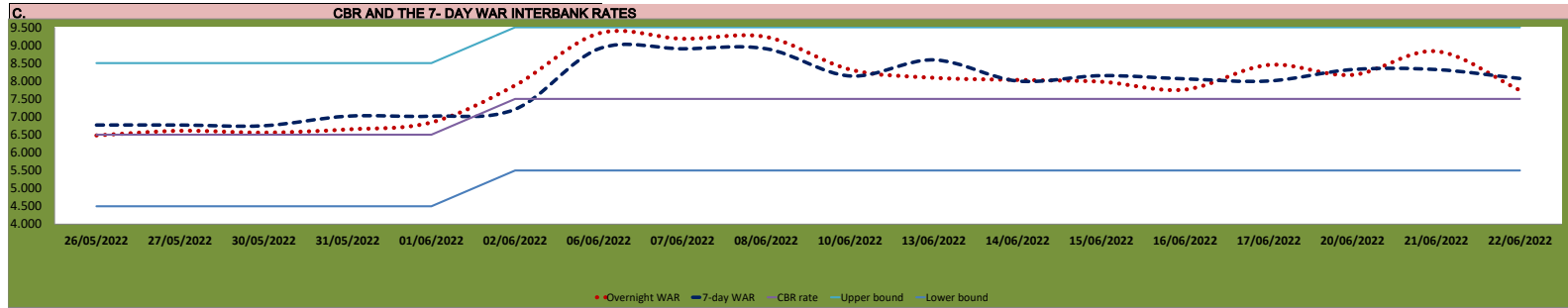
**The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 7.50 % - EFFECTIVE 02ND JUNE 2022

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Mon	Tue	Wed	Thu	Fri	Mon	Tue	Wed
	13/06/2022	14/06/2022	15/06/2022	16/06/2022	17/06/2022	20/06/2022	21/06/2022	22/06/2022
7-DAYS	8.590	8.000	8.150	8.060	8.000	8.320	*8.320	8.070
O/N	8.090	8.030	7.980	7.760	8.450	8.170	8.830	7.740

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:23 am	8.25	7	2.50			9:29 am	8.00	1	5.00		
12:05 pm	8.00	7	7.00			9:40 am	7.50	1	10.00		
9:10 am	7.75	1	10.00			9:48 am	7.00	1	15.00		
9:17 am	8.00	1	5.00			10:38 am	8.50	1	7.00		
9:21 am	9.00	1	5.00			3:11 pm	7.50	1	3.00		
								T/T	69.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (23-JUNE- 2022 TO 19-JANUARY- 2023)

DATE	THUR 23-Jun-22	THUR 30-Jun-22	THUR 07-Jul-22	THUR 14-Jul-22	THUR 21-Jul-22	THUR 28-Jul-22	THUR 04-Aug-22	THUR 11-Aug-22	THUR 18-Aug-22	THUR 25-Aug-22	THUR 10-Nov-22	THUR 08-Dec-22	TOTAL 19-Jan-23	TOTAL
REPO	593.85	-	-	-	-	-	-	-	-	-	-	-	-	593.85
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	69.70	26.03	652.14	-	-	41.06	66.00	-	26.60	-	15.00	22.13	12.57	931.23
TOTALS	663.55	26.03	652.14	-	-	41.06	66.00	-	26.60	-	15.00	22.13	12.57	1,525.08

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 931 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,525 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS				
LAST TBILLS ISSUE DATE: 25-MAY-2022				(VERTICAL REPOS, REV-REPOS & BOU BILL)				
On-the-run O/S T-BILL STOCKS (Bns-UGX)	5,060.60	23/06/2022	OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
On-the-run O/S T-BONDSTOCKS(Bns-UGX)	24,702.37	23/06/2022	REPO	23-May -	29.00	6.500		3
TOTAL TBILL & TBOND STOCK- UGX	29,762.97		REPO	24-May -	146.00	6.500		2
			REPO	25-May -	178.50	6.500		1
			REPO	26-May -	399.00	6.500		7
			REPO	27-May -	147.00	6.500		6
			REPO	30-May -	95.00	6.500		1
			REPO	31-May -	93.00	6.500		2
			REPO	02-Jun -	123.00	7.500		8
			REPO	08-Jun -	20.00	7.500		1
			REPO	10-Jun -	215.00	7.500		6
			BOU BILL	10-Jun -	14.91	8.297		27
			BOU BILL	10-Jun -	7.90	7.500		55
			REPO	13-Jun -	371.00	7.500		3
			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

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	
COUPON	0.000%		0.000%		0.000%		10.000%		17.000%		16.000%		16.375%		16.250%		17.500%	
MATURITY DATE	22-Sep-22		22-Dec-22		22-Jun-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	7.00	6.90	9.00	8.90	10.00	9.90	14.00	13.90	14.50	14.40	15.05	14.95	15.60	15.50	16.25	16.15	17.20	17.10
ABSA	8.20	7.20	9.20	8.20	10.20	9.20	13.25	12.00	14.25	13.00	14.85	14.25	15.10	14.20	16.00	15.20	17.20	16.80
CENTENARY	8.30	7.80	9.40	8.90	10.50	10.00	12.70	12.20	13.90	13.30	14.50	14.00	15.00	14.50	15.50	15.00	17.00	16.50
HFBU	7.50	7.00	9.00	8.50	10.00	9.00	13.00	12.00	14.00	13.00	14.85	14.20	15.00	14.00	15.80	15.00	17.25	16.75
STANCHART	8.20	7.20	9.20	8.20	10.50	9.50	13.00	12.00	14.00	13.95	15.00	14.00	15.10	14.10	16.00	15.00	17.50	16.50
STANBIC	8.00	7.90	9.20	9.05	10.10	9.95	13.65	13.45	14.00	13.80	14.60	14.40	15.00	14.80	16.10	15.90	17.20	17.00
UBAU	7.30	7.20	9.20	9.10	10.10	10.00	12.35	12.25	13.10	13.00	14.55	14.45	15.35	15.25	15.75	15.65	17.10	17.00
BARODA	7.90	7.80	9.25	9.15	10.25	10.15	13.00	12.90	14.18	14.08	14.70	14.60	15.50	15.40	15.90	15.80	17.00	16.90
Av. Bid	7.80		9.18		10.21		13.12		13.99		14.76		15.21		15.91		17.18	
Av. Ask	7.38		8.75		9.71		12.59		13.57		14.36		14.72		15.46		16.82	
Sec Mkt Yield	7.588		8.966		9.959		12.853		13.779		14.559		14.963		15.688		17.000	
BestBid	7.00		9.00		10.00		12.35		13.10		14.50		15.00		15.50		17.00	
BestAsk	7.90		9.15		10.15		13.90		14.40		14.95		15.50		16.15		17.10	