MONEY MARKET REPORT FOR MONDAY, JUNE 12, 2023 12/06/2023

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 5-day cummulative average:UGX 37.998BN Long

Liquidity forecast position (Billions of Ugx)	Tuesday, 13 June 2023	UGX (Bn)	Outturn for previous day	12-Jun-23
Expected Opening Excess Reserve position		191.04	Opening Position	-0.26
*Projected Injections		22.14	Total Injections	291.07
*Projected Withdrawals		-109.13	Total Withdrawals	-99.78
Expected Closing Excess Reserve position before Policy Action		104.05	Closing position	191.04

**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 10.00 % - EFFECTIVE 06TH APRIL 2023

A. WEIGHTED AVERAGE INTERBANK RATES (%)

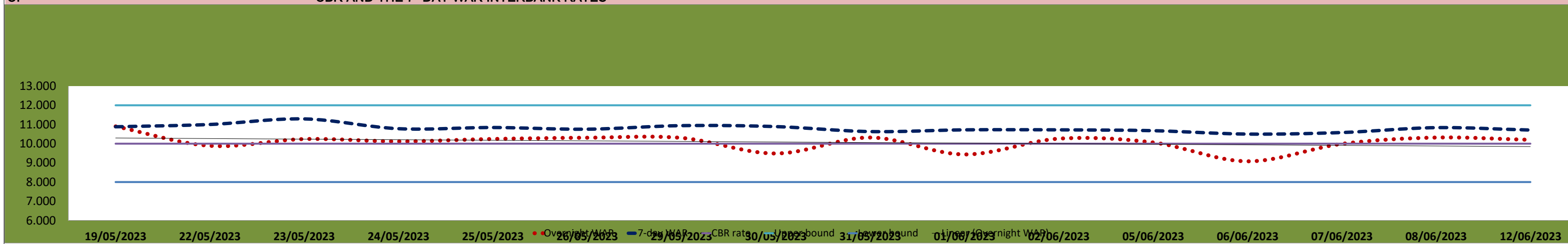
TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Mon
	31/05/2023	01/06/2023	02/06/2023	05/06/2023	06/06/2023	07/06/2023	08/06/2023	12/06/2023
7-DAYS	10.630	10.720	10.720	10.676	10.500	10.580	10.835	10.710
O/N	10.320	9.440	10.260	10.062	9.082	9.990	10.319	10.200

0.092

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:06 am	10.85	7	7.00			9:16 am	10.50	1	5.00		
9:07 am	11.00	7	15.00			9:33 am	10.50	1	10.00		
9:12 am	11.00	7	4.00			10:20 am	10.00	1	2.00		
9:30 am	10.50	7	3.00			11:08 am	10.00	1	10.00		
9:31 am	11.00	7	15.00			11:09 am	10.00	1	6.00		
9:31 am	10.75	7	10.00			11:09 am	10.50	1	6.00		
9:34 am	10.50	7	5.00			11:16 am	10.00	1	3.00		
9:54 am	10.85	7	10.00			11:30 am	10.00	1	20.00		
10:08 am	10.35	7	15.00			11:32 am	10.00	1	15.00		
10:08 am	11.00	7	3.00			12:14 pm	10.00	1	2.00		
10:09 am	10.35	7	10.00			1:00 pm	10.00	1	3.00		
10:09 am	10.35	7	15.00			1:11 pm	10.50	1	20.00		
11:48 am	11.00	7	7.50			3:23 pm	10.50	1	1.00		
10:24 am	10.50	3	4.50								
								T/T	227.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (15-JUNE- 2023 TO 24-AUGUST- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	15-Jun-23	22-Jun-23	29-Jun-23	06-Jul-23	13-Jul-23	20-Jul-23	27-Jul-23	03-Aug-23	10-Aug-23	17-Aug-23	24-Aug-23	
REPO	551.06	-	-	-	-	-	-	-	-	-	-	551.06
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO	-	30.00	30.00	25.00	-	10.00	-	-	-	140.00	-	235.00
TOTALS	551.06	30.00	30.00	25.00	-	10.00	-	-	-	140.00	-	786.06

Total O/S Deposit Auction & BOU Bill balances held by BOU : UGX 265 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 816 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 25-MAY-2023		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,638.30	13/06/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	27,915.65	13/06/2023
TOTAL TBILL & TBOND STOCK- UGX	33,553.96	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	79.72	10.002	0.000
182	287.14	10.240	0.000
364	5,271.44	12.502	0.802
2YR	1,823.66	13.500	0.000
3YR	940.10	14.000	0.500
5YR	507.21	14.750	-0.250
10YR	9,467.20	15.750	0.360
15YR	10,448.96	17.000	1.000
20YR	4,728.52	16.250	-0.750

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 & SF)

OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
SLF	17-May	25.00	12.000		1
SLF	18-May	65.00	12.000		1
SLF	19-May	99.00	12.000		3
REPO	22-May	- 684.00	10.000		3
REPO	23-May	- 197.00	10.000		2
BBILL	25-May	- 19.84	10.248		28
BBILL	25-May	- 136.51	11.101		84
REPO	25-May	- 578.00	10.000		7
SLF	25-May	10.00	12.000		1
SLF	26-May	15.00	12.000		3
SLF	29-May	5.00	12.000		1
SLF	30-May	20.00	12.000		1
REPO	31-May	- 420.00	10.000		1
BOUBILL	01-Jun	- 30.00	11.003		28
REPO	01-Jun	- 525.00	10.000		7
REPO	02-Jun	- 270.00	10.000		6
REPO	07-Jun	- 329.00	10.000		1
BOUBILL	08-Jun	- 24.79	11.003		28
BOUBILL	08-Jun	- 29.19	11.998		84
REPO	08-Jun	- 550.00	10.000		7
SLF	08-Jun	38.00	12.000		4
SLF	12-Jun	40.00	12.000		1

WAR-Weighted Average Rate *SF-Standing Facilities*

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)

	T-BILLS						TBONDS											
TENOR	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%		14.000%		14.000%		14.125%		15.000%		16.000%		18.500%	
MATURITY DATE	07-Sep-23		07-Dec-23		06-Jun-24		08-Aug-24		29-May-25		13-Jan-28		20-May-32		14-May-37		14-Aug-42	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	10.50	10.00	12.30	11.80	12.60	12.10	12.70	12.10	13.50	13.00	14.85	14.35	15.50	14.90	15.80	15.30	16.30	15.80
ABSA	10.50	10.00	12.30	11.90	12.55	12.15	12.70	12.10	13.55	13.00	14.90	14.35	15.60	15.00	15.80	15.30	16.25	15.80
CENTENARY	10.10	9.90	12.00	11.70	12.50	12.20	12.65	12.35	13.50	13.20	14.70	14.40	15.40	15.10	15.80	15.50	16.10	15.80
HFBU	10.50	9.99	12.30	11.90	12.60	12.75	12.75	12.00	13.75	13.00	14.90	14.35	15.60	15.00	15.85	15.10	16.35	15.80
STANCHART	10.75	9.75	12.75	11.75	13.00	12.00	13.00	12.00	14.00	13.00	15.25	14.25	15.80	14.80	16.15	15.15	16.60	15.60
STANBIC	10.50	10.00	12.10	11.80	12.50	12.10	12.45	11.90	13.25	12.90	14.75	14.20	15.40	15.05	15.75	15.15	16.00	15.70
UBAU	10.00	9.90	12.00	11.90	12.50	12.40	12.65	12.55	13.00	12.90	14.35	14.25	15.00	14.90	15.35	15.25	16.00	15.90
BARODA	10.05	9.95	11.86	11.76	12.30	12.20	12.60	12.50	12.90	12.80	14.50	14.40	15.05	14.95	15.60	15.50	15.90	15.80
Av. Bid	10.40		12.20		12.57		12.69		13.43		14.78		15.42		15.76		16.19	
Av. Ask	9.94		11.81		12.24		12.19		12.98		14.32		14.96		15.28		15.78	
Sec Mkt Yield	**10.168**		**12.008**		**12.403**		**12.438**		**13.203**		**14.547**		**15.191**		**15.522**		**15.981**	
BestBid	10.00		11.86		12.30		12.45		12.90		14.35		15.00		15.35		15.90	
BestAsk	10.00		11.90		12.75		12.55		13.20		14.40		15.10		15.50		15.90	

09/10/2019

25/12/2020

10/04/2020

13/04/2020

02/04/2021

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