MONEY MARKET REPORT FOR THURSDAY, JUNE 15, 2023 15/06/2023

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 8-day cummulative average:UGX 160.87BN Long

Liquidity forecast position (Billions of Ugx)		Friday, 16 June 2023	UGX (Bn)	Outturn for previous day	15-Jun-23
Expected Opening Excess Reserve position			312.65	Opening Position	491.28
*Projected Injections			621.93	Total Injections	786.93
*Projected Withdrawals			-407.34	Total Withdrawals	-965.56
Expected Closing Excess Reserve position before Policy Action			527.24	Closing position	312.65

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 13TH JUNE 2023

A. WEIGHTED AVERAGE INTERBANK RATES (%)

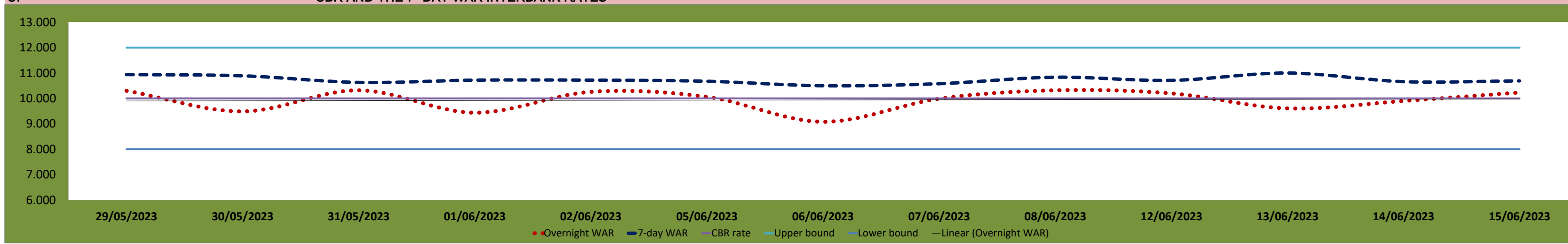
TENOR	Mon	Tue	Wed	Thu	Mon	Tue	Wed	Thu
	05/06/2023	06/06/2023	07/06/2023	08/06/2023	12/06/2023	13/06/2023	14/06/2023	15/06/2023
7-DAYS	10.676	10.500	10.580	10.835	10.710	11.000	10.660	10.691
O/N	10.062	9.082	9.990	10.319	10.200	9.610	9.900	10.235

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
9:20 am	10.50	7	10.00			12:25 pm	11.00	7	2.00		
9:21 am	10.50	7	10.00			2:32 pm	10.50	7	10.00		
9:23 am	10.50	7	5.00			9:26 am	10.50	1	10.00		
9:23 am	10.50	7	10.00			9:54 am	10.50	1	7.00		
9:41 am	11.00	7	5.00			10:00 am	10.00	1	10.00		
9:41 am	11.00	7	5.00			10:28 am	10.50	1	3.00		
10:05 am	11.00	7	4.00			10:36 am	10.50	1	5.00		
10:06 am	10.50	7	5.00			12:08 pm	10.50	1	4.50		
10:06 am	11.00	7	5.00			12:37 pm	10.50	1	1.50		
10:11 am	11.00	7	5.00			12:58 pm	10.00	1	10.00		
10:32 am	11.00	7	3.00			3:08 pm	10.00	1	15.00		
10:59 am	11.00	7	2.00								
								T/T	147.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (22-JUNE- 2023 TO 31-AUGUST- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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	31-Aug-23	
REPO	70.13	-	-	-	-	-	-	-	-	-	-	70.13
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO	30.00	30.00	25.00	25.00	10.00	-	-	-	140.00	-	30.00	290.00
TOTALS	100.13	30.00	25.00	25.00	10.00	-	-	-	140.00	-	30.00	360.13

Total O/S Deposit Auction & BOU Bill balances held by BOU : UGX 330 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 400 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 25-MAY-2023		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,547.86	16/06/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	26,734.93	16/06/2023
TOTAL TBILL & TBOND STOCK- UGX	32,282.79	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	73.62	10.002	0.000
182	287.14	10.240	0.000
364	5,187.11	12.502	0.802
2YR	-	13.500	0.000
3YR	1,257.14	14.000	0.500
5YR	507.21	14.750	-0.250
10YR	9,467.20	15.750	0.360
15YR	10,774.86	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
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
SLF	13-Jun	15.00	12.000		1
SLF	14-Jun	114.00	12.000		1
BOUBILL	15-Jun	- 24.79	11.003		28
BOUBILL	15-Jun	- 36.82	12.501		252
REPO	15-Jun	- 70.00	10.000		7
SLF	15-Jun	150.00	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	12.25	11.90	12.55	12.15	12.60	12.15	13.55	13.05	14.90	14.40	15.50	15.00	15.80	15.30	16.25	15.75
CENTENARY	10.5	9.99	12.3	11.90	12.60	12.00	12.75	12.00	13.75	13.00	14.90	14.35	15.60	15.00	15.85	15.10	16.35	15.80
HFBU	10.5	9.99	12.3	11.90	12.60	12.00	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	12.20	12.00	12.50	12.20	12.50	12.10	13.25	13.00	14.80	14.35	15.40	15.00	15.75	15.30	16.00	15.70
UBAU	10.5	9.99	12.3	11.90	12.60	12.00	12.75	12.00	13.75	13.00	14.90	14.35	15.60	15.00	15.85	15.10	16.35	15.80
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	10.43		12.27		12.59		12.68		13.56		14.88		15.51		15.83		16.21	
Av. Ask	9.96		11.86		12.08		12.11		12.98		14.35		14.96		15.23		15.76	
Sec Mkt Yield	**10.196**		**12.068**		**12.338**		**12.393**		**13.269**		**14.613**		**15.231**		**15.531**		**15.983**	
BestBid	10.05		11.86		12.30		12.50		12.90		14.50		15.05		15.60		15.90	
BestAsk	10.00		12.00		12.20		12.50		13.05		14.40		15.00		15.50		15.80	

#	#	#	2	0

09/10/2019

25/12/2020

10/04/2020

13/04/2020

02/04/2021

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