

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 7-day cumulative average:UGX 20.543BN short

Liquidity forecast position (Billions of Ugx)	24 February 2022	UGX (Bn)	Outturn for previous day	23-Feb-22
Expected Opening Excess Reserve position		56.15	Opening Position	-12.22
*Projected Injections		719.98	Total Injections	76.22
*Projected Withdrawals		-536.81	Total Withdrawals	-7.85
Expected Closing Excess Reserve position before Policy Action		239.31	Closing position	56.15

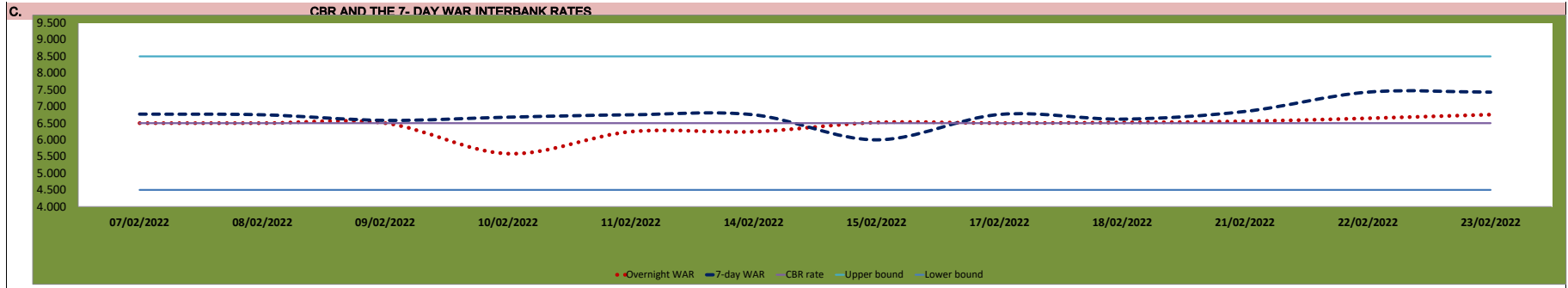
**The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 6.50 % - EFFECTIVE 14TH FEBRAURY 2021

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Mon	Tue	Wed	Thu	Fri	Mon	Tue	Wed
	14/02/2022	15/02/2022	16/02/2022	17/02/2022	18/02/2022	21/02/2022	22/02/2022	23/02/2022
7-DAYS	6.750	6.000	6.760	6.620	6.850	6.850	7.429	7.429*
O/N	6.133	6.520	6.500	6.520	6.554	6.554	6.646	6.755

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
10:29 AM	6.50	1	5.00			11:42 AM	6.75	1	2.00		
10:39 AM	6.50	1	1.50			11:43 AM	7.00	1	2.00		
11:20 AM	6.50	1	5.00			11:43 AM	7.00	1	10.00		
								T/T	25.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (24-FEB- 2022 TO 18-AUG- 2022)

DATE	THUR 24-Feb-22	THUR 03-Mar-22	THUR 10-Mar-22	THUR 17-Mar-22	THUR 24-Mar-22	THUR 31-Mar-22	THUR 07-Apr-22	THUR 14-Apr-22	THUR 28-Apr-22	THUR 05-May-22	THUR 12-May-22	THUR 04-Aug-22	THUR 18-Aug-22	TOTAL
REPO	404.50	-	-	-	-	-	-	-	-	-	-	-	-	404.50
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	10.00	42.30	55.60	27.00	-	35.09	30.00	240.07	57.25	207.05	10.09	33.00	26.60	774.04
TOTALS	414.50	42.30	55.60	27.00	-	35.09	30.00	240.07	57.25	207.05	10.09	33.00	26.60	1,178.54

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 18 AUGUST 2022: UGX 774 BN
 Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,179 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 17-FEBRUARY-2022			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	89.07	6.501	0.000
182	396.25	8.751	0.351
364	5,457.43	9.700	-0.100
2YR	402.11	11.000	1.000
3YR	-	12.090	-1.010
5YR	1,119.91	14.390	1.390
10YR	10,364.47	14.000	0.281
15YR	8,795.98	14.390	-1.510
20YR	1,895.27	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		
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
REPO	09-Feb	267.00	6.500				1
BOU BILL	10-Feb	49.74	6.946				28
BOU BILL	10-Feb	29.68	7.103				56
BOU BILL	10-Feb	203.58	7.398				84
REPO	10-Feb	718.00	6.500				7
REPO	11-Feb	133.00	6.500				6
REPO	15-Feb	303.00	6.500				2
BOU BILL	17-Feb	2.98	6.906				28
BOU BILL	17-Feb	207.78	7.176				56
BOU BILL	17-Feb	9.92	7.353				84
REPO	17-Feb	404.00	6.500				7

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	9.88	9.78	10.55	10.45	12.17	12.07	13.25	13.15	13.90	13.80	14.15	14.05	15.25	15.15
ABSA	6.55	6.45	8.50	8.40	9.75	9.65	10.50	10.40	12.15	12.05	13.30	13.20	13.95	13.85	14.15	14.05	15.20	15.10
CENTENARY	6.50	6.40	8.48	8.38	9.75	9.65	10.50	10.40	12.10	12.00	13.30	13.20	13.95	13.85	14.20	14.10	15.20	15.10
HFBU	6.50	6.40	8.45	8.35	9.75	9.65	10.50	10.40	12.15	12.05	13.30	13.20	14.00	13.85	14.20	14.10	15.20	15.10
STANCHART	6.55	6.45	8.50	8.40	9.75	9.65	10.50	10.40	12.15	12.05	13.30	13.20	13.95	13.85	14.25	14.05	15.20	15.10
STANBIC	6.50	6.40	8.55	8.45	9.90	9.80	10.55	10.45	12.15	12.05	13.35	13.25	14.15	14.05	14.35	14.25	15.25	15.15
UBAU	6.50	6.40	8.45	8.35	9.75	9.65	10.50	10.40	12.15	12.05	13.30	13.20	14.00	13.95	14.15	14.05	15.20	15.10
BARODA	6.55	6.45	8.45	8.35	9.75	9.65	10.55	10.45	12.15	12.05	13.25	13.15	13.90	13.80	14.15	14.05	15.25	15.15
Av. Bid	6.52		8.49		9.79		10.52		12.15		13.29		13.98		14.20		15.22	
Av. Ask	6.42		8.39		9.69		10.42		12.05		13.19		13.85		14.09		15.12	
Sec Mkt Yield	6.469		8.435		9.735		10.469		12.096		13.244		13.913		14.144		15.169	
BestBid	6.55		8.55		9.90		10.55		12.17		13.35		14.15		14.35		15.25	
BestAsk	6.40		8.35		9.65		10.40		12.00		13.15		13.65		14.05		15.10	