

**MONEY MARKET REPORT FOR MONDAY, JUNE 6, 2022 (FOR INTERNAL USE ONLY)**

**DOMESTIC MONEY MARKET LIQUIDITY POSITION**

<b>Banks 12-day cumulative average: UGX 45.681BN Long</b>			
<b>Liquidity forecast position ( Billions of Ugx)</b>	<b>Tuesday, 7 June 2022</b>	<b>UGX (Bn)</b>	<b>Outturn for previous day</b>
			<b>06-Jun-22</b>
Expected Opening Excess Reserve position		374.60	Opening Position
*Projected Injections		208.73	Total Injections
*Projected Withdrawals		-359.19	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		224.13	Closing position
			<b>374.60</b>

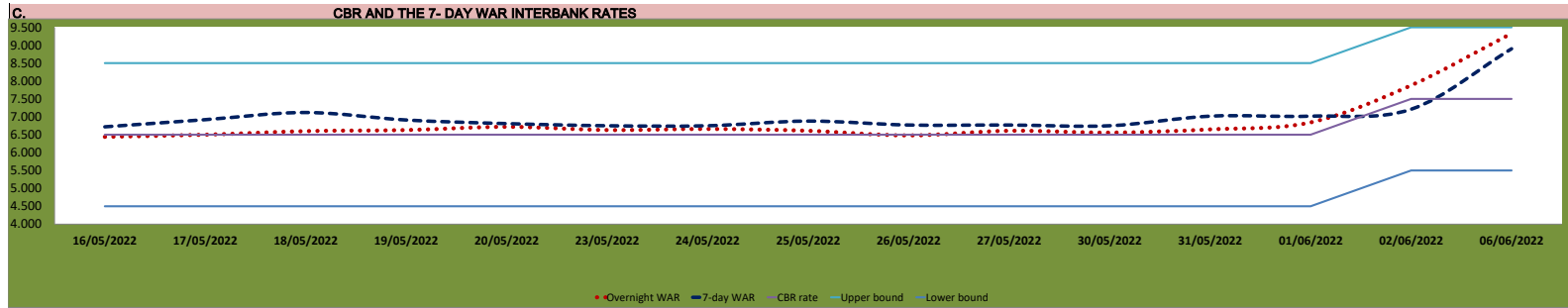
*\*The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

**CURRENT CBR 7.50 % - EFFECTIVE 02ND JUNE 2022**

<b>A. WEIGHTED AVERAGE INTERBANK RATES (%)</b>								
<b>TENOR</b>	<b>Thu</b>	<b>Fri</b>	<b>Mon</b>	<b>Tue</b>	<b>Wed</b>	<b>Thu</b>	<b>Thu</b>	<b>Mon</b>
	19/05/2022	20/05/2022	23/05/2022	24/05/2022	25/05/2022	26/05/2022	02/06/2022	06/06/2022
<b>7-DAYS</b>	6.750	6.880	6.770	*6.770	6.750	7.018	7.211	8.900
<b>O/N</b>	6.660	6.610	6.480	6.610	6.558	6.648	7.878	9.330

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

<b>TIME</b>	<b>RATE(%)</b>	<b>TENOR</b>	<b>AMT(BN)</b>	<b>FROM</b>	<b>TO</b>	<b>TIME</b>	<b>RATE ( %)</b>	<b>TENOR</b>	<b>AMT (BN)</b>	<b>FROM</b>	<b>TO</b>
10:22 am	9.00	14	40.00			9:07 am	9.00	1	18.00		
8:53 am	8.00	7	20.00			9:08 am	9.75	1	10.00		
9:00 am	8.50	7	10.00			9:08 am	10.50	1	10.00		
9:00 am	9.00	7	10.00			9:09 am	9.00	1	4.50		
9:06 am	8.50	7	2.00			9:10 am	8.00	1	4.00		
9:07 am	8.00	7	2.00			9:18 am	11.50	1	5.00		
9:11 am	9.00	7	20.00			9:23 am	8.00	1	1.00		
9:12 am	11.50	7	5.00			9:39 am	9.00	1	5.00		
9:14 am	10.25	7	5.00			10:02 am	9.00	1	20.00		
10:01 am	9.00	7	3.00			11:28 am	9.50	1	10.00		
11:18 am	9.00	7	2.00			12:54 pm	8.00	1	6.00		
11:21 am	9.00	7	5.00			1:31 pm	10.50	1	5.00		
12:30 pm	9.00	7	5.00			1:34 pm	10.75	1	5.00		
1:02 pm	9.00	7	5.00			1:38 pm	9.00	1	7.50		
3:03 pm	9.60	4	5.00			2:18 pm	9.00	1	2.00		
9:05 am	7.00	1	3.00			2:28 pm	9.50	1	2.00		
9:05 am	9.00	1	3.50								
								T/T	260.50		



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (10-JUNE-2022 TO 19-JANUARY-2023)**

DATE	FRI	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	10-Jun-22	16-Jun-22	23-Jun-22	30-Jun-22	07-Jul-22	14-Jul-22	28-Jul-22	04-Aug-22	18-Aug-22	10-Nov-22	08-Dec-22	19-Jan-23	
REPO	123.20	-	-	-	-	-	-	-	-	-	-	-	123.20
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	60.53	-	69.70	26.03	73.14	-	41.06	33.00	26.60	15.00	22.13	12.57	379.76
<b>TOTALS</b>	<b>183.74</b>	<b>-</b>	<b>69.70</b>	<b>26.03</b>	<b>73.14</b>	<b>-</b>	<b>41.06</b>	<b>33.00</b>	<b>26.60</b>	<b>15.00</b>	<b>22.13</b>	<b>12.57</b>	<b>502.97</b>

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 380 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 503 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)	4,794.89	07/06/2022	Column1	Column2	Column3	Column4	Column5	Column6	
On-the-run O/S T-BONDSTOCKS(Bns-UGX)	25,016.75	07/06/2022	REPO	06-May -	234.00	6.500		6	
TOTAL TBILL & TBOND STOCK- UGX	29,811.65		REPO	09-May -	354.00	6.500		3	
			REPO	10-May -	280.00	6.500		1	
			REPO	12-May -	494.00	6.500		7	
			BOU BILL	12-May -	280.32	6.998		28	
			BOU BILL	12-May -	24.82	7.109		56	
			BOU BILL	12-May -	11.87	8.500		252	
			REPO	13-May -	72.00	6.500		6	
			REPO	17-May -	3.00	6.500		2	
			REPO	19-May -	40.00	6.500		7	
			REPO	20-May -	40.00	6.500		3	
			REPO	23-May -	29.00	6.500		3	
			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	

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	25-Aug-22		24-Nov-22		25-May-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	6.60	6.50	8.20	8.10	9.05	8.95	9.95	9.85	12.85	12.75	14.00	13.90	13.90	13.80	15.00	14.90	15.85	15.75
ABSA	7.00	6.00	9.00	8.00	10.20	9.00	14.00	13.30	14.50	13.50	15.05	14.55	15.60	15.10	16.25	15.75	17.15	16.00
CENTENARY	6.60	6.50	8.10	8.00	9.10	8.90	10.20	9.80	12.80	12.50	13.70	13.30	13.90	13.55	14.85	14.45	15.85	15.50
HFBU	6.50	6.40	9.00	8.50	10.00	9.00	13.75	13.50	14.00	13.50	14.80	14.30	15.00	14.50	16.00	15.50	17.00	16.50
STANCHART	7.00	6.00	9.00	8.00	10.00	9.00	14.25	13.25	14.50	14.50	15.50	14.50	16.15	15.15	16.25	15.25	17.25	16.25
STANBIC	7.10	6.90	8.50	8.30	9.50	9.30	13.85	13.65	14.10	13.90	14.80	14.60	15.00	14.80	16.10	15.90	17.55	17.35
UBAU	6.60	6.50	8.20	8.10	9.10	9.00	10.00	9.90	12.75	12.65	14.10	14.00	14.10	14.00	14.70	14.60	15.70	15.60
BARODA	6.65	6.55	8.10	8.00	9.10	9.00	9.95	9.85	12.80	12.70	13.85	13.75	13.95	13.85	14.85	14.75	15.70	15.60
Av. Bid	6.76		8.51		9.51		11.99		13.54		14.48		14.70		15.50		16.51	
Av. Ask	6.42		8.13		9.02		11.64		13.25		14.11		14.34		15.14		16.07	
<b>Sec Mkt Yield</b>	<b>6.588</b>		<b>8.319</b>		<b>9.263</b>		<b>11.816</b>		<b>13.394</b>		<b>14.294</b>		<b>14.522</b>		<b>15.319</b>		<b>16.288</b>	
BestBid	6.50		8.10		9.05		9.95		12.75		13.70		13.90		14.70		15.70	
BestAsk	6.90		8.50		9.30		13.65		14.50		14.60		15.15		15.90		17.35	