MONEY MARKET REPORT FOR FRIDAY, JUNE 10, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cummulative average:UGX 685.19BN Long

Liquidity forecast position (Billions of Ugx)	Monday, 13 June 2022	UGX (Bn)	Outturn for previous day	10-Jun-22
Expected Opening Excess Reserve position	842.13		Opening Position	268.95
*Projected Injections	263.36		Total Injections	1338.56
*Projected Withdrawals	-65.60		Total Withdrawals	-765.37
Expected Closing Excess Reserve position before Policy Action	1039.89		Closing position	842.13

**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

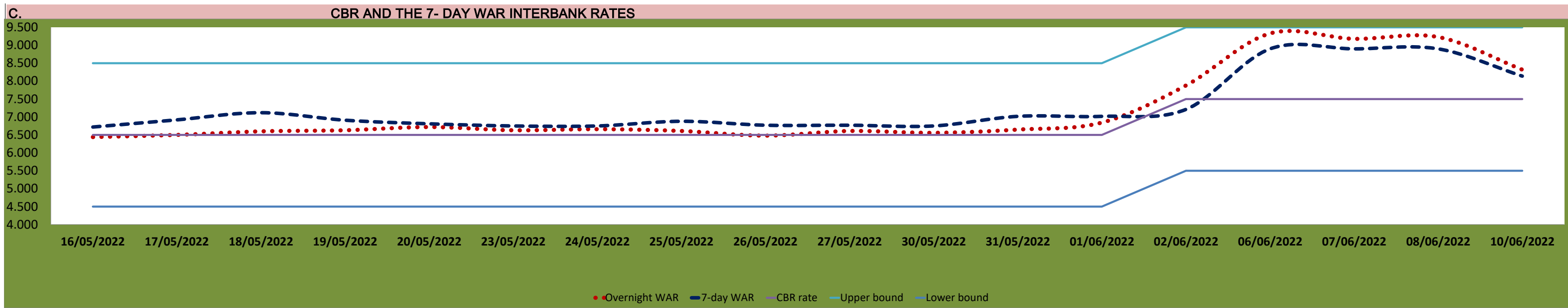
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Thu	Mon	Tue	Wed	Fri
	24/05/2022	25/05/2022	26/05/2022	02/06/2022	06/06/2022	07/06/2022	08/06/2022	10/06/2022
7-DAYS	*6.770	6.750	7.018	7.211	8.900	*8.900	*8.900	8.140
6-DAYS								8.340
O/N	6.610	6.558	6.648	7.878	9.330	9.180	9.010	8.320

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:21 am	8.00	7	3.00			12:35 pm	8.50	6	1.00		
9:35 am	8.50	7	3.00			1:02 pm	8.50	6	5.00		
9:38 am	7.50	7	6.00			9:44 am	7.50	3	2.00		
9:46 am	9.50	7	3.00			9:52 am	7.75	3	3.00		
9:46 am	8.50	7	3.00			10:57 am	8.00	3	2.00		
12:01 pm	8.50	7	5.00			11:17 am	9.50	3	1.00		
12:07 pm	9.00	7	3.00			11:34 am	7.50	3	6.00		
12:09 pm	8.50	7	3.00			11:36 am	7.50	3	6.00		
12:20 pm	8.00	7	2.00			12:31 pm	9.00	3	4.00		
12:21 pm	8.50	7	3.00			12:40 pm	9.00	3	5.00		
12:25 pm	8.50	7	7.00			1:50 pm	9.00	3	3.00		
1:08 pm	7.75	7	20.00			2:35 pm	8.50	3	10.00		
1:09 pm	7.75	7	10.00			2:44 pm	8.00	3	1.00		
1:27 pm	8.50	7	3.00			2:47 pm	8.00	3	2.00		
9:21 am	9.50	6	2.00			2:57 pm	7.50	3	2.00		
9:21 am	9.50	6	2.00			3:02 pm	10.00	3	5.00		
9:24 am	7.50	6	6.00			3:09 pm	9.50	3	1.00		
10:32 am	8.50	6	10.00			3:28 pm	7.50	3	2.00		
10:37 am	9.00	6	25.00			3:29 pm	7.50	3	2.00		
10:37 am	7.50	6	10.00			3:29 pm	7.50	3	2.00		
11:28 am	7.50	6	4.00			3:30 pm	9.50	3	1.50		
12:07 pm	7.50	6	4.00			3:31 pm	7.75	3	2.00		
12:13 pm	8.00	6	10.00								
								T/T	215.50		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (16-JUNE- 2022 TO 19-JANUARY- 2023)

DATE	FRI	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	16-Jun-22	23-Jun-22	30-Jun-22	07-Jul-22	14-Jul-22	21-Jul-22	28-Jul-22	04-Aug-22	18-Aug-22	10-Nov-22	08-Dec-22	19-Jan-23	
REPO	215.27	-	-	-	-	-	-	-	-	-	-	-	215.27
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	69.70	26.03	88.14	-	-	41.06	41.00	26.60	15.00	22.13	12.57	342.23
TOTALS	215.27	69.70	26.03	88.14	-	-	41.06	41.00	26.60	15.00	22.13	12.57	557.50

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 342 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 557 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 25-MAY-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,251.92	13/06/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	24,293.95	13/06/2022
TOTAL TBILL & TBOND STOCK- UGX	29,545.87	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	98.70	7.952	1.451
182	349.69	9.000	1.011
364	4,803.52	10.000	1.000
2YR	1,046.00	9.900	-0.590
3YR	93.00	12.090	-1.010
5YR	963.61	14.390	1.390
10YR	9,826.78	13.750	0.250
15YR	9,437.55	14.390	-1.510
20YR	2,927.02	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	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
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

WAR-Weighted Average Rate

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%		10.000%		17.000%		16.000%		16.375%		16.250%		17.500%	
MATURITY DATE	09-Sep-22		09-Dec-22		09-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	7.00	6.00	9.00	8.00	10.20	8.98	13.90	12.00	14.40	13.40	15.00	13.90	15.25	14.50	16.00	15.00	17.00	15.75
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	13.30	14.00	13.50	14.80	14.20	15.00	14.00	16.00	15.00	17.00	16.00
STANCHART	7.00	6.00	9.00	8.00	10.00	9.00	14.25	13.25	14.50	14.00	15.00	14.00	15.50	14.50	16.00	15.00	17.00	16.00
STANBIC	8.00	7.90	9.20	9.00	10.10	9.90	13.85	13.65	14.10	13.90	14.80	14.60	15.00	14.80	16.10	15.90	17.20	17.00
UBAU	7.00	6.90	9.00	8.90	10.10	10.00	13.40	13.30	14.00	13.90	14.10	14.00	15.20	15.10	16.00	15.90	17.00	16.90
BARODA	7.90	7.80	9.05	8.95	10.05	9.95	12.95	12.85	14.18	14.08	14.55	14.45	15.00	14.90	15.55	15.45	16.25	16.15
Av. Bid	7.13		8.92		9.94		13.29		14.06		14.63		15.06		15.84		16.81	
Av. Ask	6.80		8.53		9.45		12.76		13.71		14.18		14.61		15.36		16.30	
Sec Mkt Yield	**6.963**		**8.725**		**9.699**		**13.022**		**13.885**		**14.400**		**14.831**		**15.600**		**16.556**	
BestBid	6.50		8.10		9.10		10.20		12.80		13.70		13.90		14.85		15.85	
BestAsk	7.90		9.00		10.00		13.90		14.40		14.95		15.50		16.15		17.10	