MONEY MARKET REPORT FOR THURSDAY, JUNE 16, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 8-day cummulative average:UGX 430.628BN Long

Liquidity forecast position (Billions of Ugx)	Friday, 17 June 2022	UGX (Bn)	Outturn for previous day	16-Jun-22
Expected Opening Excess Reserve position		393.24	Opening Position	140.80
*Projected Injections		153.35	Total Injections	978.39
*Projected Withdrawals		-422.03	Total Withdrawals	-725.95
Expected Closing Excess Reserve position before Policy Action		124.56	Closing position	393.24

**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

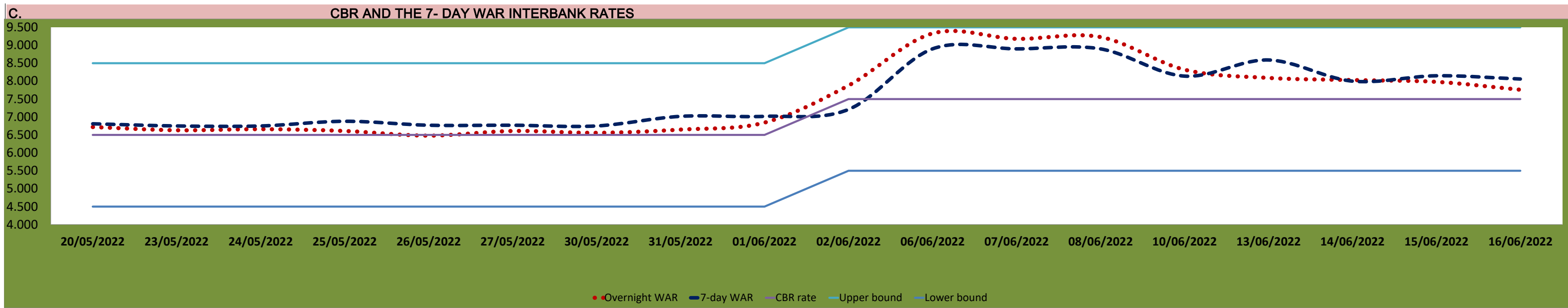
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Mon	Tue	Wed	Fri	Mon	Tue	Wed	Thu
	06/06/2022	07/06/2022	08/06/2022	10/06/2022	13/06/2022	14/06/2022	15/06/2022	16/06/2022
7-DAYS	8.900	*8.900	*8.900	8.140	8.590	8.000	8.150	8.060
O/N	9.330	9.180	9.010	8.320	8.090	8.030	7.980	7.760

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
12:45 pm	9.00	11	5.00			9:29 am	7.50	1	3.50		
9:34 am	8.50	7	3.00			9:30 am	8.00	1	5.00		
9:34 am	9.50	7	2.00			9:31 am	8.00	1	2.00		
9:36 am	9.50	7	2.00			9:31 am	7.50	1	5.00		
9:59 am	8.00	7	10.00			9:31 am	7.50	1	2.00		
10:16 am	8.50	7	5.00			9:34 am	8.00	1	10.00		
10:46 am	7.50	7	6.00			9:41 am	8.00	1	5.00		
10:58 am	7.75	7	3.00			9:57 am	8.50	1	5.00		
11:06 am	7.50	7	4.00			10:12 am	8.50	1	2.50		
11:20 am	7.75	7	8.00			10:12 am	8.50	1	2.50		
11:57 am	8.00	7	20.00			10:36 am	7.50	1	3.00		
12:06 pm	8.00	7	5.00			10:37 am	8.00	1	5.00		
12:07 pm	8.00	7	10.00			11:30 am	8.00	1	3.00		
12:34 pm	7.50	7	3.00			12:09 pm	7.50	1	6.00		
1:00 pm	8.00	7	5.00			12:17 pm	8.00	1	2.00		
1:09 pm	8.00	7	3.00			12:24 pm	8.00	1	1.00		
1:50 pm	8.25	7	25.00			3:08 pm	7.00	1	10.00		
3:09 pm	7.50	4	10.00			3:19 pm	7.50	1	9.00		
								T/T	210.50		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (23-JUNE- 2022 TO 19-JANUARY- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	23-Jun-22	30-Jun-22	07-Jul-22	14-Jul-22	21-Jul-22	28-Jul-22	04-Aug-22	11-Aug-22	18-Aug-22	10-Nov-22	08-Dec-22	19-Jan-23	
REPO	133.19	-	-	-	-	-	-	-	-	-	-	-	133.19
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	69.70	26.03	652.14	-	-	41.06	66.00	-	26.60	15.00	22.13	12.57	931.23
TOTALS	202.89	26.03	652.14	-	-	41.06	66.00	-	26.60	15.00	22.13	12.57	1,064.42

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 931 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,064 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 25-MAY-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,060.60	17/06/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	24,702.37	17/06/2022
TOTAL TBILL & TBOND STOCK- UGX	29,762.97	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	80.10	7.952	1.451
182	349.69	9.000	1.011
364	4,630.81	10.000	1.000
2YR	1,078.68	9.900	-0.590
3YR	92.41	12.090	-1.010
5YR	963.61	14.500	0.110
10YR	9,941.74	13.750	0.250
15YR	9,429.68	14.390	-1.510
20YR	3,196.25	17.008	1.108

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	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
REPO	13-Jun	371.00	7.500		3
BOU BILL	13-Jun	561.05	7.996		24
BOU BILL	13-Jun	24.70	8.511		52
REPO	14-Jun	3.00	7.500		2
REPO	15-Jun	156.00	7.500		1
REPO	16-Jun	133.00	7.500		7

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	7.75	7.25	9.00	8.00	10.20	9.20	13.50	12.80	14.35	13.25	15.00	14.00	15.25	14.25	16.25	15.70	17.20	16.75
CENTENARY	8.00	7.90	9.00	8.90	10.00	9.90	13.50	13.00	14.00	13.50	14.60	14.00	15.10	14.60	16.00	15.00	16.90	16.20
HFBU	7.50	7.00	9.00	8.50	10.00	9.00	13.50	12.60	14.00	13.25	14.75	14.25	15.00	14.25	16.00	15.00	17.25	16.75
STANCHART	7.75	7.25	8.80	8.30	9.75	9.25	13.40	12.90	14.00	14.25	14.75	14.25	15.00	14.50	16.25	15.75	17.25	16.75
STANBIC	8.00	7.90	9.20	9.05	10.10	9.95	13.85	13.65	14.00	13.80	14.60	14.40	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	13.00	12.90	14.18	14.08	14.50	14.40	15.10	15.00	15.70	15.60	17.10	17.00
Av. Bid	7.61		9.01		10.03		13.52		14.13		14.67		15.16		16.07		17.14	
Av. Ask	7.36		8.69		9.64		13.13		13.80		14.28		14.75		15.63		16.81	
Sec Mkt Yield	**7.488**		**8.847**		**9.834**		**13.325**		**13.966**		**14.475**		**14.953**		**15.847**		**16.972**	
BestBid	7.00		8.80		9.75		13.00		14.00		14.10		15.00		15.70		16.90	
BestAsk	7.90		9.05		10.00		13.90		14.40		14.95		15.50		16.15		17.10	