

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 6-day cumulative average:UGX 147.595Billion long

Liquidity forecast position (Billions of Ugx)	07 September 2022	UGX (Bn)	Outturn for previous day	06-Sep-22
Expected Opening Excess Reserve position		-58.75	Opening Position	201.35
*Projected Injections		105.24	Total Injections	92.69
*Projected Withdrawals		-36.98	Total Withdrawals	-352.79
Expected Closing Excess Reserve position before Policy Action		9.51	Closing position	-58.75

**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.*

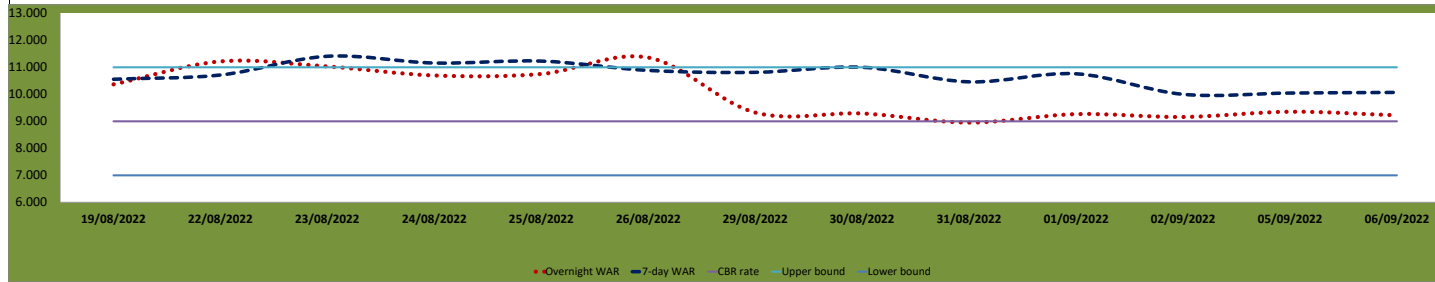
CURRENT CBR 9.00 % - EFFECTIVE 12TH AUGUST 2022

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	26/08/2022	29/08/2022	30/08/2022	31/08/2022	01/09/2022	02/09/2022	05/09/2022	06/09/2022
7-DAYS	10.885	10.813	11.000	10.461	10.759	10.000	10.046	10.070
2-DAYS	-	11.176	8.854	-	-	-	8.781	-
O/N	11.360	9.325	9.290	8.953	9.266	9.161	9.354	9.222

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:04 AM	10.00	7	10.00			9:43 AM	9.00	1	5.00		
9:43 AM	10.00	7	15.00			9:54 AM	9.00	1	10.00		
9:43 AM	10.00	7	15.00			10:07 AM	10.00	1	1.00		
10:35 AM	11.00	7	3.00			10:35 AM	9.50	1	15.00		
11:38 AM	10.00	7	2.00			10:49 AM	9.50	1	6.00		
9:32 AM	9.00	1	20.00			10:49 AM	9.00	1	10.00		
9:39 AM	10.00	1	6.00			10:49 AM	9.00	1	6.00		
								T/T	124.00		

C. CBR AND THE 7-DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (08-SEP-2022 TO 19-JANUARY-2023)

DATE	THUR 08-Sep-22	THUR 15-Sep-22	THUR 21-Sep-22	THUR 28-Sep-22	THUR 10-Nov-22	THUR 17-Nov-22	THUR 24-Nov-22	THUR 08-Dec-22	THUR 15-Dec-22	THUR 19-Jan-23	TOTAL
REPO	493.50	-	-	-	-	-	-	-	-	-	493.50
REV REPO	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	-	-	-	15.00	-	-	22.13	-	12.57	49.70
TOTALS	493.50	-	-	-	15.00	-	-	22.13	-	12.57	543.20

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 55 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 548 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 31-AUGUST-2022			
ON-THE-RUN O/S T-BILL STOCKS (Bns-UGX)	4,779.82	07/08/2022	
ON-THE-RUN O/S T-BOND STOCKS (Bns-UGX)	25,311.52	07/09/2022	
TOTAL TBILL & TBOND STOCK- UGX	30,091.35		
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	67.87	9.002	0.503
182	397.30	11.499	1.500
364	4,314.65	14.000	0.499
2YR	1,271.79	14.000	0.250
3YR	194.16	14.750	2.680
5YR	707.21	16.250	1.250
10YR	10,040.38	16.000	0.612
15YR	9,599.51	16.750	0.500
20YR	3,498.47	18.500	1.272

*Cut Off is the lowest price/ highest yield that satisfies the auction awarded amount.

(Eii) MONETARY POLICY MARKET OPERATIONS

MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS & BOU BILL)						
OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR	
REPO	14-Jun -	3.00	7.500			2
REPO	15-Jun -	156.00	7.500			1
REPO	16-Jun -	133.00	7.500			7
REPO	17-Jun -	203.00	7.500			3
REPO	20-Jun -	150.00	7.500			3
REPO	22-Jun -	310.50	7.500			1
REPO	23-Jun -	18.00	7.500			7
REPO	27-Jun -	907.50	7.500			3
REPO	28-Jun -	301.00	7.500			2
REPO	30-Jun -	270.00	7.500			7
REPO	04-Jul -	286.50	7.500			3
REPO	06-Jul -	344.00	8.500			1
REPO	07-Jul -	323.00	8.500			7
BOU BILL	07-Jul -	198.64	8.899			28
BOU BILL	07-Jul -	4.93	8.766			56
REPO	08-Jul -	245.00	8.500			6
REPO	08-Aug -	228.00	8.500			3
REPO	31-Aug -	462.00	9.000			1
REPO	01-Sep -	210.00	9.000			7
REPO	06-Sep -	283.00	9.000			2

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%		14.000%		17.000%		16.000%		15.000%		16.250%		17.500%	
MATURITY DATE	01-Dec-22		02-Mar-23		31-Aug-23		08-Aug-24		29-May-25		06-May-27		20-May-32		14-May-37		01-Nov-40	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.55	8.65	11.75	11.25	14.20	13.80	14.35	13.70	15.40	14.70	15.50	15.00	16.85	16.10	16.85	16.10	17.50	16.80
ABSA	9.35	8.85	11.75	11.25	14.20	13.70	14.30	13.80	15.30	14.80	15.50	15.00	16.85	16.35	16.85	16.35	17.40	16.90
CENTENARY	9.40	8.80	11.60	11.10	14.20	13.80	14.30	13.90	15.20	14.80	15.50	15.10	16.70	16.20	16.80	16.30	17.40	16.90
HFBU	9.50	9.00	11.75	11.25	14.15	13.85	14.25	13.75	15.40	14.90	15.50	15.00	16.50	16.00	16.80	16.40	17.40	16.85
STANCHART	9.25	8.75	11.75	11.25	14.25	13.75	14.35	13.85	15.70	15.20	15.50	15.00	16.75	16.25	16.75	16.25	17.35	16.85
STANBIC	9.05	8.85	11.60	11.40	14.10	13.90	14.30	14.10	15.40	15.20	15.50	15.30	16.60	16.40	16.80	16.60	17.35	17.15
UBAU	9.10	9.00	11.35	11.25	14.00	13.90	14.10	14.00	15.00	14.90	15.10	15.00	16.25	16.15	16.75	16.65	17.00	16.90
BARODA	9.00	8.90	11.45	11.35	14.10	14.00	14.35	14.25	14.95	14.85	15.95	15.85	16.30	16.20	16.75	16.65	17.00	16.90
Av. Bid	9.28		11.63		14.15		14.29		15.29		15.51		16.60		16.79		17.30	
Av. Ask	8.85		11.26		13.84		13.92		14.92		15.16		16.21		16.41		16.91	
Sec Mkt Yield	9.063		11.444		13.994		14.103		15.106		15.331		16.403		16.603		17.103	
BestBid	9.00		11.35		14.00		14.10		14.95		15.10		16.25		16.75		17.00	
BestAsk	9.00		11.40		14.00		14.25		15.20		15.85		16.40		16.65		17.15	