

MONEY MARKET REPORT FOR THURSDAY, JUNE 2, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 11-day cumulative average:UGX 15.578BN Long					
Liquidity forecast position ( Billions of Ugx)	Monday, 6 June 2022	UGX (Bn)	Outturn for previous day	05-Jun-22	
Expected Opening Excess Reserve position			-105.52	Opening Position	-214.01
*Projected Injections			222.08	Total Injections	1554.67
*Projected Withdrawals			-78.53	Total Withdrawals	-1446.17
Expected Closing Excess Reserve position before Policy Action			38.03	Closing position	-105.52

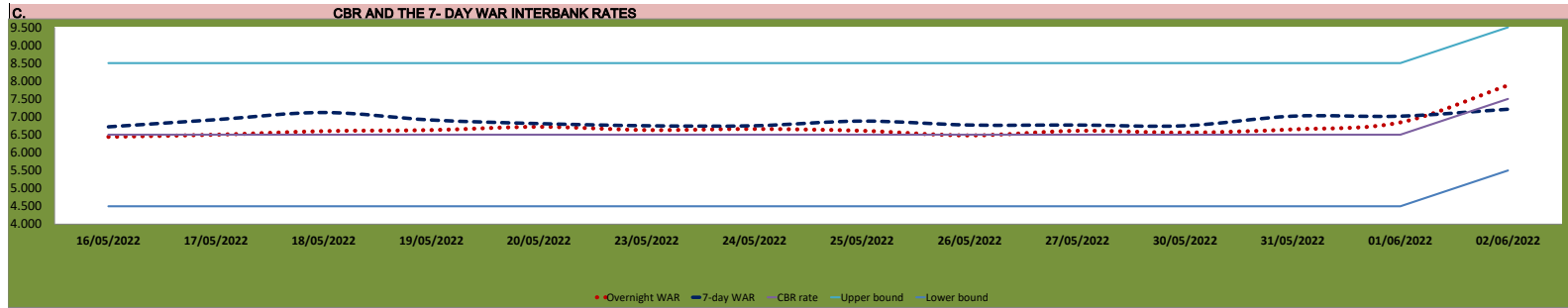
*\*The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 7.50 % - EFFECTIVE 02ND JUNE 2022

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Thu
	18/05/2022	19/05/2022	20/05/2022	23/05/2022	24/05/2022	25/05/2022	26/05/2022	02/06/2022
7-DAYS	6.750	6.750	6.880	6.770	*6.770	6.750	7.018	7.211
2-DAYS	-	-	-	-	-	-	6.970	-
O/N	6.630	6.660	6.610	6.480	6.610	6.558	6.648	7.878

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
1:40 pm	10.00	145	12.00			9:28 am	6.50	4	6.00		
9:04 am	7.15	8	2.00			9:34 am	7.00	4	1.50		
9:18 am	7.15	8	2.00			9:53 am	7.50	4	20.00		
9:27 am	6.50	8	10.00			9:59 am	7.50	4	2.00		
9:28 am	6.50	8	6.00			9:59 am	6.50	4	5.00		
9:37 am	6.50	8	6.00			10:00 am	7.00	4	1.00		
9:40 am	6.50	8	6.00			10:02 am	6.50	4	5.00		
9:40 am	6.50	8	4.00			10:32 am	6.50	4	2.00		
9:41 am	6.50	8	6.00			10:32 am	7.25	4	2.00		
9:46 am	7.00	8	3.00			10:32 am	6.50	4	2.00		
9:48 am	6.50	8	6.00			10:42 am	7.75	4	3.50		
9:59 am	7.00	8	1.00			12:49 pm	7.75	4	5.00		
12:24 pm	7.00	8	3.00			12:50 pm	7.75	4	18.00		
1:33 pm	7.75	8	10.00			12:58 pm	9.50	4	10.00		
1:50 pm	7.50	8	25.00			1:00 pm	8.00	4	7.50		
1:52 pm	8.00	8	2.00			1:07 pm	7.50	4	2.50		
1:53 pm	7.50	8	25.00			1:18 pm	9.50	4	5.00		
2:29 pm	7.50	8	5.00			1:19 pm	9.50	4	5.00		
2:51 pm	7.50	8	2.00			2:09 pm	8.50	4	4.50		
3:36 pm	8.00	8	3.00			2:14 pm	7.50	4	5.00		
9:06 am	7.00	4	3.00			2:19 pm	7.50	4	1.00		
9:06 am	6.50	4	3.00			2:39 pm	9.00	4	4.00		
9:28 am	6.50	4	2.00			3:43 pm	9.00	4	1.00		
9:28 am	6.50	4	2.00			4:03 pm	8.00	4	2.00		
						4:16 pm	9.50	4	10.00		
								T/T	279.50		



**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	06/06/2022	Column1	Column2	Column3	Column4	Column5	Column6		
On-the-run O/S T-BONDSTOCKS(Bns-UGX)	25,016.75	06/06/2022	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		

Q#-Outstanding   
 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	7.75	6.40	9.30	8.00	10.25	8.70	14.00	11.50	14.15	13.30	15.50	14.40	15.60	14.70	16.35	15.45	17.50	16.50
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	8.10	8.00	9.10	8.99	10.30	10.00	13.25	12.75	14.25	13.75	14.50	13.95	15.35	14.85	16.00	15.50
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	15.50	14.50	16.50	15.50	18.25	17.25
STANBIC	6.70	6.60	8.40	8.30	9.10	9.00	10.20	10.10	13.00	12.90	14.10	14.00	14.40	14.30	15.05	14.95	15.90	15.80
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	6.80		8.43		9.35		11.11		13.26		14.38		14.48		15.40		16.34	
Av. Ask	6.43		8.06		8.94		10.53		13.01		13.98		14.08		14.93		15.94	
<b>Sec Mkt Yield</b>	<b>6.616</b>		<b>8.244</b>		<b>9.146</b>		<b>10.819</b>		<b>13.134</b>		<b>14.177</b>		<b>14.281</b>		<b>15.166</b>		<b>16.141</b>	
BestBid	6.50		8.10		9.05		9.95		12.75		13.70		13.90		14.70		15.70	
BestAsk	6.60		8.30		9.00		13.25		14.50		14.50		14.70		15.50		17.25	