MONEY MARKET REPORT FOR WEDNESDAY, JUNE 8, 2022

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 14-day cummulative average:UGX 93.312BN Long

Liquidity forecast position (Billions of Ugx)	Friday, 10 June 2022 UGX (Bn)	Outturn for previous day	08-Jun-22
Expected Opening Excess Reserve position	268.95	Opening Position	489.26
*Projected Injections	1339.21	Total Injections	173.70
*Projected Withdrawals	-486.74	Total Withdrawals	-394.01
Expected Closing Excess Reserve position before Policy Action	1121.41	Closing position	268.95

**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

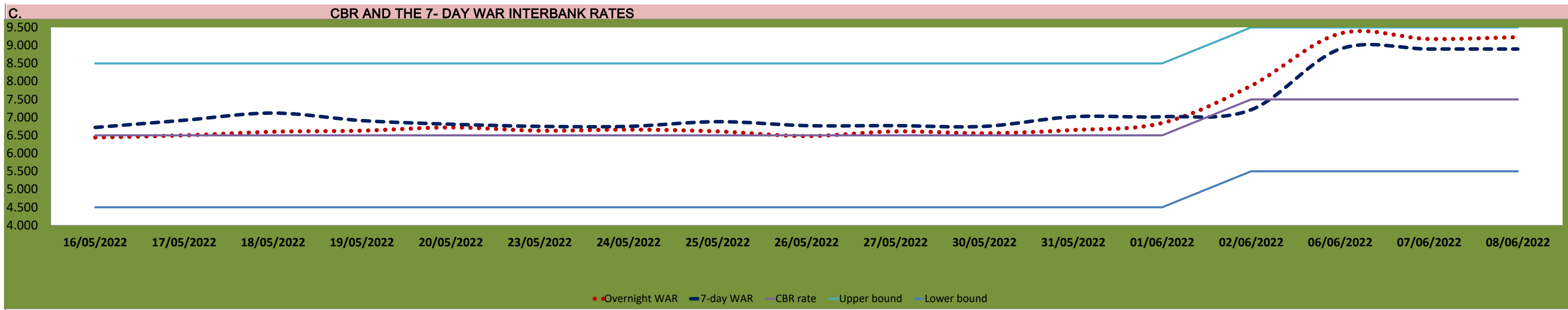
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Mon	Tue	Wed	Thu	Thu	Mon	Tue	Wed
	23/05/2022	24/05/2022	25/05/2022	26/05/2022	02/06/2022	06/06/2022	07/06/2022	08/06/2022
7-DAYS	6.770	*6.770	6.750	7.018	7.211	8.900	*8.900	*8.900
5-DAYS								9.230
O/N	6.480	6.610	6.558	6.648	7.878	9.330	9.180	9.010

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
10:07 am	9.35	5	10.00			11:23 am	8.50	2	4.00		
12:03 pm	9.00	5	5.00			1:08 pm	9.00	2	5.00		
9:05 am	8.00	2	3.00			1:09 pm	8.50	2	8.00		
9:40 am	8.00	2	3.00			1:55 pm	9.50	2	4.00		
9:42 am	8.00	2	3.00			2:38 pm	9.00	2	10.00		
9:45 am	8.50	2	2.00			2:40 pm	9.50	2	1.00		
9:58 am	9.50	2	4.50			2:43 pm	9.50	2	5.00		
9:58 am	9.25	2	7.50			2:46 pm	9.50	2	5.00		
10:27 am	9.00	2	3.00			3:02 pm	8.00	2	1.00		
10:35 am	8.00	2	5.00			3:09 pm	9.50	2	3.00		
10:39 am	8.50	2	3.00			3:31 pm	8.00	2	1.00		
11:02 am	9.00	2	25.00			3:51 pm	11.00	2	5.00		
11:03 am	9.00	2	3.00			3:56 pm	9.25	2	10.00		
								T/T	139.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



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	143.21	-	-	-	-	-	-	-	-	-	-	-	143.21
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
TOTALS	203.74	-	69.70	26.03	73.14	-	41.06	33.00	26.60	15.00	22.13	12.57	522.97

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 523 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 25-MAY-2022		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,794.89	10/06/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,016.75	10/06/2022
TOTAL TBILL & TBOND STOCK- UGX	29,811.65	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	0.38	6.501	-0.100
182	30.09	7.989	-0.011
364	4,764.42	9.000	0.000
2YR	1,016.00	9.900	-0.590
3YR	58.00	12.090	-1.010
5YR	963.61	14.390	1.390
10YR	10,877.58	13.750	0.250
15YR	9,420.55	14.390	-1.510
20YR	2,681.02	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)

Column1	Column2	Column3	Column4	Column5	Column6
REPO	06-May	- 234.00	6.500		6
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
REPO	08-Jun	- 20.00	7.500		1

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	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	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	9.00	14.00	13.30	14.40	13.40	15.00	13.90	15.50	14.50	16.25	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	13.50	14.00	13.50	14.80	14.30	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	14.50	15.15	14.15	15.50	14.50	16.00	15.00	17.00	16.00
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	17.30	17.10
UBAU	7.00	6.90	9.00	8.90	10.00	9.90	13.40	13.30	14.00	13.90	14.10	14.00	15.50	15.40	16.00	15.90	17.00	16.90
BARODA	7.65	7.55	9.10	9.00	10.10	10.00	11.95	11.85	13.18	13.08	13.95	13.85	14.35	14.25	15.05	14.95	15.90	15.80
Av. Bid	6.98		8.84		9.86		13.18		13.94		14.57		15.04		15.81		16.78	
Av. Ask	6.64		8.45		9.38		12.82		13.65		14.13		14.56		15.29		16.27	
Sec Mkt Yield	**6.813**		**8.644**		**9.619**		**12.997**		**13.791**		**14.350**		**14.803**		**15.553**		**16.525**	
BestBid	6.50		8.10		9.10		10.20		12.80		13.70		13.90		14.85		15.85	
BestAsk	7.55		9.00		10.00		13.90		14.50		14.95		15.50		16.15		17.10	