MONEY MARKET REPORT FOR MONDAY, APRIL 8, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 12-day Cummulative average:UGX 123.12Billion long

Liquidity forecast position (Billions of Ugx)		**Tuesday, April 9, 2024**	UGX (Bn)	**Outturn for previous day**	**4-Apr-24**
Expected Opening Excess Reserve position			**49.77**	Opening Position	**511.94**
*Projected Injections			270.56	Total Injections	551.22
*Projected Withdrawals			-576.26	Total Withdrawals	-1013.40
Expected Closing Excess Reserve position before Policy Action			**-255.94**	Closing position	**49.77**

**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 10.25 % - EFFECTIVE 08 APRIL 2024

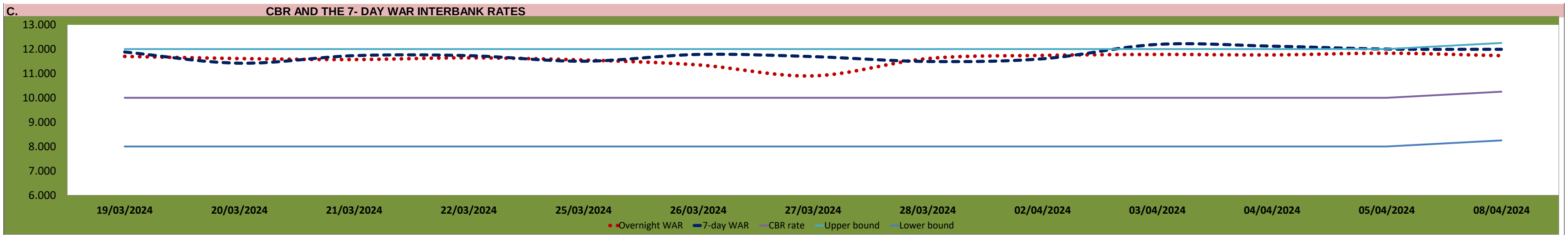
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue 26/03/2024	Wed 27/03/2024	Thu 28/03/2024	Tue 02/04/2024	Wed 03/04/2024	Thu 04/04/2024	Fri 05/04/2024	Mon 08/04/2024
7-DAYS	11.500	11.690	11.490	11.600	12.190	12.120	12.000	11.990
3-DAYS								11.940
O/N	11.550	10.900	11.610	11.740	11.780	11.760	11.830	11.730

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
12:37 PM	11.75	7	3.00			9:57 AM	11.75	1	10.00		
1:18 PM	12.15	7	4.50			10:03 AM	11.85	1	3.00		
10:29 AM	11.85	3	6.00			10:10 AM	12.00	1	5.00		
2:53 PM	12.00	3	10.00			10:11 AM	11.50	1	5.00		
9:08 AM	11.50	1	30.00			10:12 AM	11.85	1	10.00		
9:09 AM	11.85	1	8.00			10:12 AM	11.50	1	10.00		
9:09 AM	11.75	1	19.00			10:20 AM	12.00	1	3.00		
9:19 AM	11.75	1	1.00			11:13 AM	11.85	1	6.00		
9:19 AM	11.85	1	9.00			12:20 PM	11.95	1	5.00		
9:20 AM	11.85	1	10.00			12:41 PM	11.75	1	18.00		
9:27 AM	11.75	1	10.00			12:52 PM	12.00	1	1.00		
								T/T	186.50		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (11-APRIL- 2024 TO 22-AUG- 2024)

DATE	THUR 11-Apr-24	THUR 18-Apr-24	THUR 25-Apr-24	THUR 2-May-24	THUR 9-May-24	THUR 16-May-24	THUR 23-May-24	THUR 30-May-24	THUR 6-Jun-24	THUR 13-Jun-24	THUR 20-Jun-24	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	-	30.00	-	-	-	-	30.00
TOTALS	-	-	-	-	-	-	30.00	-	-	-	-	30.00

Total O/S BOU Bill balances held by BOU : UGX 30 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 30 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 27-MARCH-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,681.36	4/9/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	34,557.53	4/9/2024
TOTAL TBILL & TBOND STOCK- UGX	41,238.89	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	72.21	9.274	-0.370
182	790.77	12.001	0.000
364	5,818.39	13.249	0.001
2YR	1,640.45	13.200	-0.800
3YR	3,429.33	14.999	0.749
5YR	507.21	14.600	-0.300
10YR	9,267.06	15.500	-0.500
15YR	12,860.41	16.300	0.000
20YR	6,853.06	16.750	0.000

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 & SF)

OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
SLF	7-Mar	650.00	12.000		4
SLF	11-Mar	346.00	12.000		1
SLF	12-Mar	139.00	12.000		1
SLF	13-Mar	73.00	12.000		1
SLF	14-Mar	242.00	12.000		1
SLF	15-Mar	287.00	12.000		3
SLF	18-Mar	159.00	12.000		1
SLF	19-Mar	152.00	12.000		1
SLF	20-Mar	152.00	12.000		1
SLF	21-Mar	307.00	12.000		1
SLF	22-Mar	294.00	12.000		3
SLF	25-Mar	81.00	12.000		1
SLF	26-Mar	80.00	12.000		1
SLF	27-Mar	50.00	12.000		1
SLF	28-Mar	396.00	12.000		5
SLF	2-Apr	479.00	12.000		1
SLF	3-Apr	458.00	12.000		1
SLF	4-Apr	805.50	12.000		1
SLF	5-Apr	990.00	12.000		3
SLF	8-Apr	533.50	12.000		1

WAR-Weighted Average Rate *SF-Standing Facilities*

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%		14.000%		13.500%		14.125%		14.375%		16.000%		15.000%	
MATURITY DATE	27-Jun-24		26-Sep-24		27-Mar-25		29-May-25		9-Jul-26		13-Jan-28		3-Feb-33		14-May-37		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.90	9.50	12.00	11.75	13.30	13.00	13.60	13.10	15.00	14.50	15.25	14.85	16.00	15.60	16.40	15.85	16.75	16.20
ABSA	9.95	9.45	12.40	11.90	13.40	12.90	13.60	13.10	15.00	14.50	15.15	14.65	15.85	15.35	16.45	15.95	16.70	16.20
CENTENARY	9.50	9.00	12.00	11.80	13.30	13.00	13.60	13.10	15.00	14.50	15.10	14.70	15.90	15.40	16.40	16.00	16.70	16.20
HFBU	9.90	9.00	12.10	11.80	13.30	13.00	13.60	12.90	15.10	14.50	15.10	14.40	16.00	15.40	16.40	15.90	16.70	15.90
STANCHART	9.50	9.00	12.20	11.70	13.45	12.95	13.65	13.15	15.05	14.55	15.15	14.65	15.85	15.35	16.50	16.00	16.75	16.25
STANBIC	9.50	9.00	12.00	11.70	13.50	13.00	13.55	13.25	15.10	14.60	15.10	14.60	15.85	15.25	16.50	16.00	16.70	16.20
CITI	9.90	9.40	12.30	11.80	13.50	13.00	13.60	13.10	15.10	14.60	15.10	14.60	15.85	15.35	16.50	16.00	16.70	16.20
EQUITY	9.70	9.25	12.10	11.80	13.40	13.00	13.60	13.10	15.00	14.60	15.10	14.65	16.00	15.30	16.40	16.00	16.75	16.25
Av. Bid	9.73		12.14		13.39		13.60		15.04		15.13		15.91		16.44		16.72	
Av. Ask	9.20		11.78		12.98		13.10		14.54		14.64		15.38		15.96		16.18	
Sec Mkt Yield	**9.466**		**11.959**		**13.188**		**13.350**		**14.794**		**14.884**		**15.644**		**16.203**		**16.447**	
BestBid	9.50		12.00		13.30		13.55		15.00		15.10		15.85		16.40		16.70	
BestAsk	9.50		11.90		13.00		13.25		14.60		14.85		15.60		16.00		16.25	