MONEY MARKET REPORT FOR FRIDAY, AUGUST 2, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cummulative average position:UGX 246.579Billion long

Liquidity forecast position (Billions of Ugx)	Monday, August 5, 2024	UGX (Bn)	Outturn for previous day	4-Aug-24
Expected Opening Excess Reserve position		**37.59**	Opening Position	**873.54**
*Projected Injections		320.00	Total Injections	35.45
*Projected Withdrawals		-28.08	Total Withdrawals	-871.40
Expected Closing Excess Reserve position before Policy Action		**329.51**	Closing position	**37.59**

**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 04 JUNE 2024

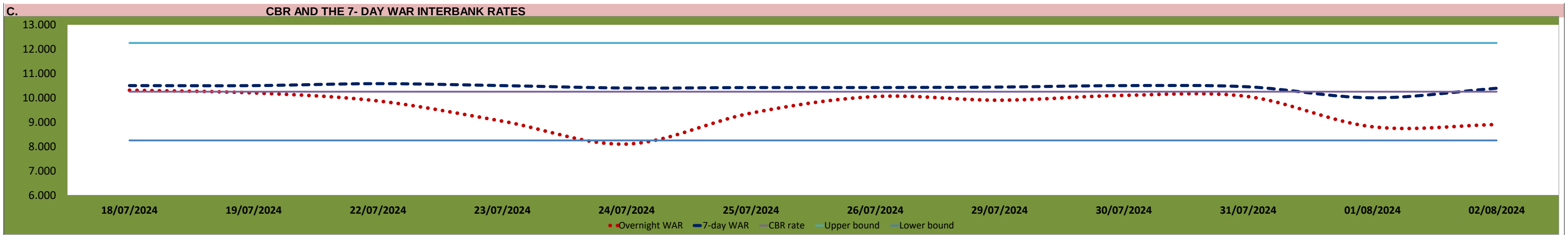
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Thu	Fri
	24/07/2024	25/07/2024	26/07/2024	29/07/2024	30/07/2024	31/07/2024	01/08/2024	02/08/2024
7-DAYS	10.400	10.420	10.420*	10.440	10.500	10.450	10.000	10.390
2-DAYS				10.170	10.230	10.330	-	-
O/N	8.100	9.370	10.050	9.900	10.100	10.050	8.810	8.900

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:08 AM	**10.50**	**7**	15.00			9:54 AM	**8.00**	**3**	10.00		
9:08 AM	**10.50**	**7**	35.00			9:55 AM	**8.00**	**3**	6.00		
9:43 AM	**10.50**	**7**	10.00			9:56 AM	**7.00**	**3**	3.00		
9:46 AM	**10.50**	**7**	8.00			9:57 AM	**10.25**	**3**	10.00		
10:05 AM	**10.50**	**7**	10.00			10:00 AM	**7.00**	**3**	1.00		
10:07 AM	**10.25**	**7**	5.00			10:06 AM	**10.00**	**3**	2.00		
10:15 AM	**9.50**	**7**	10.00			10:06 AM	**7.00**	**3**	1.00		
10:17 AM	**10.00**	**7**	1.80			10:08 AM	**10.00**	**3**	6.00		
10:17 AM	**10.50**	**7**	5.00			10:22 AM	**8.00**	**3**	10.00		
11:32 AM	**10.50**	**7**	10.00			10:46 AM	**8.00**	**3**	10.00		
9:19 AM	**10.25**	**3**	10.00			11:41 AM	**8.00**	**3**	5.00		
9:43 AM	**10.00**	**3**	10.00								
								T/T	193.80		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (08-AUG- 2024 TO 10-OCT- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	8-Aug-24	15-Aug-24	22-Aug-24	29-Aug-24	5-Sep-24	12-Sep-24	19-Sep-24	26-Sep-24	3-Oct-24	10-Oct-24	17-Oct-24	
REPO	540.41	-	-	-	-	-	-	-	-	-	-	540.41
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	50.00	-	250.00	-	-	-	-	-	-	-	300.00
TOTALS	540.41	50.00	-	250.00	-	-	-	-	-	-	-	840.41

Total O/S BOU Bill balances held by BOU : UGX 315 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 855 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 01-AUG-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,411.70	8/5/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	36,757.01	8/5/2024
TOTAL TBILL & TBOND STOCK- UGX	44,168.71	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	99.85	9.846	0.000
182	491.04	13.000	0.000
364	6,820.82	13.753	0.252
2YR	1,349.45	15.249	1.499
3YR	4,264.65	15.500	0.501
5YR	250.00	15.500	0.000
10YR	9,656.56	16.000	2.250
15YR	14,128.66	15.800	-0.700
20YR	7,107.68	17.000	0.250

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)

Column1	Column2	Column3	Column4	Column5	Column6
REPO	4-Jul	- 554.00	10.250		7
SLF	4-Jul	60.00	12.250		1
REPO	5-Jul	- 325.00	10.250		6
REPO	9-Jul	- 507.00	10.250		2
SLF	11-Jul	60.00	12.250		1
REPO	12-Jul	- 292.00	10.250		6
REPO	15-Jul	- 901.00	10.250		3
REPO	16-Jul	- 134.00	10.250		2
SLF	17-Jul	15.00	12.250		1
REPO	18-Jul	- 265.00	10.250		7
BOUBILL	18-Jul	- 34.71	11.003		28
BOUBILL	18-Jul	- 14.75	11.252		56
SLF	19-Jul	5.00	12.250		3
SLF	22-Jul	110.00	12.250		1
SLF	25-Jul	20.00	12.250		1
SLF	26-Jul	100.00	12.250		3
REPO	26-Jul	- 177.00	10.250		6
SLF	29-Jul	120.00	12.250		1
SLF	30-Jul	20.00	12.250		1
SLF	31-Jul	220.00	12.250		1
BBILL	2-Aug	- 247.98	10.998		27
REPO	3-Aug	- 539.50	10.250		6

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%		13.500%		13.500%		14.250%		14.375%		15.800%		15.000%	
MATURITY DATE	17-Oct-24		16-Jan-25		17-Jul-25		9-Jul-26		9-Jul-26		23-Aug-29		3-Feb-33		23-Jun-39		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.80	9.50	12.65	12.40	13.75	13.30	15.10	14.80	15.40	14.70	15.50	15.00	15.90	15.50	15.85	15.50	16.35	16.00
ABSA	9.80	9.30	12.90	12.40	13.80	13.30	15.25	14.75	15.40	14.90	15.50	15.00	16.05	15.55	16.00	15.50	16.50	16.00
CENTENARY	10.00	9.50	12.60	12.20	13.75	13.45	15.00	14.70	15.30	14.90	15.40	15.10	15.80	15.30	15.85	15.45	16.40	16.10
HFBU	10.20	9.40	12.70	12.20	13.60	13.00	15.30	14.50	15.50	15.00	15.50	15.00	16.00	15.50	15.80	15.20	16.50	16.00
STANCHART	9.80	9.30	12.80	12.30	13.85	13.35	15.20	14.70	15.45	14.95	15.50	15.00	16.05	15.55	15.90	15.40	16.45	15.95
STANBIC	9.80	9.30	12.65	12.30	13.75	13.30	15.10	14.80	15.50	15.00	15.50	15.00	16.20	15.70	15.90	15.45	16.50	16.00
CITI	9.80	9.30	12.75	12.25	13.80	13.30	15.15	14.85	15.45	14.95	15.50	15.00	16.10	15.60	16.00	15.50	16.45	15.95
EQUITY	9.80	9.40	12.70	12.30	13.75	13.35	15.10	14.70	15.40	14.95	15.40	14.95	15.97	15.50	15.85	15.50	16.35	15.95
Av. Bid	9.88		12.72		13.76		15.15		15.43		15.48		16.01		15.89		16.44	
Av. Ask	9.38		12.29		13.29		14.73		14.92		15.01		15.53		15.44		15.99	
Sec Mkt Yield	**9.625**		**12.506**		**13.525**		**14.938**		**15.172**		**15.241**		**15.767**		**15.666**		**16.216**	
BestBid	9.80		12.60		13.60		15.00		15.30		15.40		15.80		15.80		16.35	
BestAsk	9.50		12.40		13.45		14.85		15.00		15.10		15.70		15.50		16.10	