MONEY MARKET REPORT FOR MONDAY, AUGUST 12, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 11-day cummulative average position:UGX 86.09Billion long

Liquidity forecast position (Billions of Ugx)	Tuesday, August 13, 2024	UGX (Bn)	Outturn for previous day	12-Aug-24
Expected Opening Excess Reserve position		90.26	Opening Position	39.49
*Projected Injections		157.92	Total Injections	122.36
*Projected Withdrawals		-135.88	Total Withdrawals	-71.59
Expected Closing Excess Reserve position before Policy Action		112.30	Closing position	90.26

**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 10.00 % - EFFECTIVE 07 AUGUST 2024

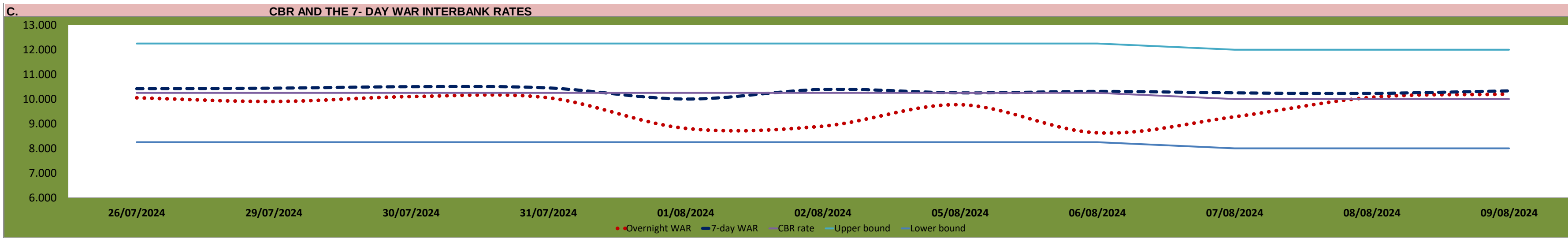
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Thu	Fri	Mon	Tue	Wed	Thu	Fri	Mon
	01/08/2024	02/08/2024	05/08/2024	06/08/2024	07/08/2024	08/08/2024	09/08/2024	12/08/2024
7-DAYS	10.000	10.390	10.280	10.310	10.250	10.230	10.330	10.290
4-DAYS						10.260	10.000	-
3-DAYS								10.070
2-DAYS	-	-	-	-	-	-	-	10.030
O/N	8.810	8.900	9.770	8.630	9.280	10.070	10.200	9.720

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:52 AM	10.25	7	6.00			11:29 AM	10.00	1	10.00		
9:55 AM	10.30	7	17.00			11:30 AM	10.00	1	5.00		
9:35 AM	10.25	3	5.00			11:48 AM	10.00	1	5.00		
9:38 AM	10.00	3	5.00			12:43 PM	10.00	1	2.00		
10:21 AM	10.00	3	10.00			12:58 PM	8.00	1	10.00		
10:32 AM	10.00	3	7.00			1:04 PM	8.00	1	10.00		
10:41 AM	10.15	3	7.00			2:11 PM	9.50	1	10.00		
10:06 AM	10.00	2	5.00			3:14 PM	10.25	1	5.00		
10:06 AM	10.00	2	10.00			3:20 PM	10.00	1	3.50		
10:06 AM	10.00	2	10.00			3:20 PM	10.00	1	10.00		
10:07 AM	10.00	2	10.00			3:39 PM	10.25	1	5.00		
10:12 AM	10.25	2	5.00			3:46 PM	10.00	1	10.00		
9:35 AM	10.25	1	5.00			3:48 PM	10.00	1	10.00		
11:13 AM	11.00	1	10.00								
								T/T	207.50		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (15-AUG- 2024 TO 24-OCT- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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	24-Oct-24	
REPO	150.29	-	-	-	-	-	-	-	-	-	-	150.29
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	50.00	-	250.00	-	-	-	-	-	-	-	-	300.00
TOTALS	200.29	-	250.00	-	-	-	-	-	-	-	-	450.29

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 465 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 01-AUG-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,555.54	8/13/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	37,195.75	8/13/2024
TOTAL TBILL & TBOND STOCK- UGX	44,751.29	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	93.69	9.846	0.000
182	491.04	13.000	0.000
364	6,970.82	13.753	0.252
2YR	1,349.30	15.249	1.499
3YR	4,988.71	15.250	-0.250
5YR	250.00	15.500	0.000
10YR	8,275.13	15.750	-0.250
15YR	14,576.40	15.800	-0.700
20YR	7,756.21	16.500	-0.500

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	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
REPO	5-Aug	- 308.00	10.250		3
REPO	7-Aug	- 100.00	10.000		1
REPO	8-Aug	- 150.00	10.000		7

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%		14.125%		14.250%		14.250%		15.800%		15.000%	
MATURITY DATE	17-Oct-24		16-Jan-25		17-Jul-25		9-Jul-26		13-Jan-28		23-Aug-29		22-Jun-34		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	16.00	15.50	16.50	16.00
ABSA	9.80	9.30	12.90	12.40	13.80	13.30	15.10	14.60	15.40	14.90	15.45	14.95	15.80	15.50	16.00	15.50	16.50	16.05
CENTENARY	10.00	9.50	12.60	12.20	13.75	13.35	15.00	14.70	15.30	14.90	15.40	15.10	15.75	15.35	15.85	15.45	16.50	16.10
HFBU	9.80	9.30	12.90	12.40	13.80	13.30	15.10	14.60	15.40	14.90	15.50	15.00	16.00	15.25	15.80	15.00	16.50	16.05
STANCHART	9.80	9.30	12.85	12.35	13.90	13.40	15.20	14.70	15.35	15.15	15.50	15.00	15.85	15.65	15.60	15.40	16.60	16.40
STANBIC	9.80	9.30	12.80	12.40	13.80	13.30	15.10	14.75	15.40	14.90	15.50	15.00	16.00	15.50	16.00	15.50	16.50	16.00
CITI	9.80	9.30	12.85	12.35	13.80	13.30	15.20	14.70	15.45	14.95	15.50	15.00	15.85	15.35	16.00	15.50	16.65	16.35
EQUITY	9.80	9.30	12.70	12.30	13.80	13.35	15.10	14.70	15.40	14.90	15.50	14.95	15.85	15.50	16.00	15.50	16.50	16.35
Av. Bid	9.83		12.78		13.80		15.11		15.39		15.48		15.88		15.91		16.53	
Av. Ask	9.35		12.35		13.33		14.69		14.91		15.00		15.45		15.42		16.16	
Sec Mkt Yield	**9.588**		**12.566**		**13.563**		**14.903**		**15.150**		**15.241**		**15.663**		**15.663**		**16.347**	
BestBid	9.80		12.60		13.75		15.00		15.30		15.40		15.75		15.60		16.50	
BestAsk	9.50		12.40		13.40		14.80		15.15		15.10		15.65		15.50		16.40	