MONEY MARKET REPORT FOR THURSDAY, AUGUST 22, 2024(FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 8-day cummulative average position:UGX 5.96Billion short

Liquidity forecast position (Billions of Ugx)	Friday, August 23, 2024	UGX (Bn)	Outturn for previous day	22-Aug-24
Expected Opening Excess Reserve position		71.06	Opening Position	-64.05
*Projected Injections		52.64	Total Injections	458.55
*Projected Withdrawals		-398.93	Total Withdrawals	-323.44
Expected Closing Excess Reserve position before Policy Action		-275.23	Closing position	71.06

**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

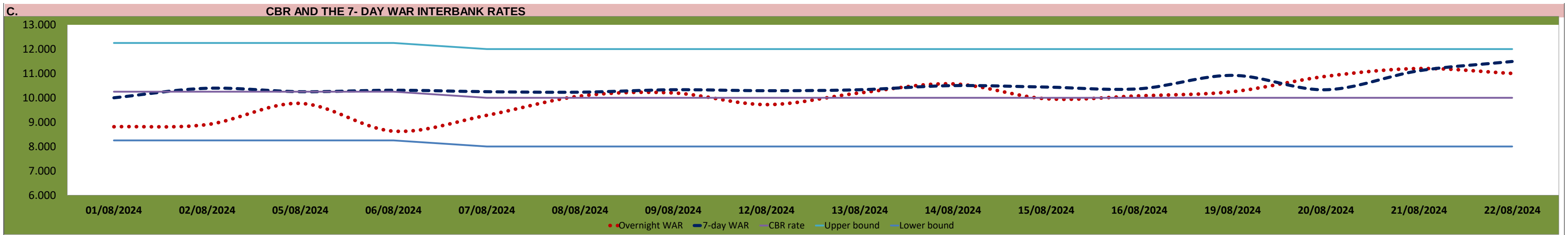
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	13/08/2024	14/08/2024	15/08/2024	16/08/2024	19/08/2024	20/08/2024	21/08/2024	22/08/2024
7-DAYS	10.330	10.500	10.440	10.370	10.920	10.330	11.110	11.490
4-DAYS	-	-	-	-	-	-	-	10.500
O/N	10.200	10.570	9.960	10.080	10.250	10.880	11.200	11.000

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:11 AM	11.50	7	5.00			9:16 AM	10.50	1	10.00		
9:11 AM	11.00	7	25.00			9:19 AM	10.25	1	13.00		
9:33 AM	11.50	7	5.00			9:23 AM	10.50	1	5.00		
9:35 AM	12.00	7	5.00			9:25 AM	10.50	1	6.00		
9:40 AM	12.00	7	3.00			9:28 AM	11.00	1	5.00		
9:56 AM	12.00	7	10.00			10:11 AM	10.50	1	5.00		
10:05 AM	11.00	7	10.00			10:11 AM	10.50	1	5.00		
10:06 AM	12.00	7	10.00			10:14 AM	11.75	1	10.00		
10:06 AM	11.00	7	10.00			10:15 AM	11.50	1	10.00		
10:52 AM	12.00	7	4.00			10:34 AM	11.00	1	10.00		
1:13 PM	11.50	7	5.00			10:34 AM	11.00	1	6.00		
1:56 PM	12.00	7	10.00			11:01 AM	11.50	1	5.00		
9:07 AM	10.50	4	4.00			11:17 AM	11.00	1	12.00		
9:13 AM	10.50	4	10.00			12:19 PM	11.00	1	5.00		
9:16 AM	10.50	4	20.00			1:06 PM	12.00	1	4.00		
9:19 AM	10.50	4	10.00			1:32 PM	12.00	1	7.00		
9:20 AM	10.50	4	10.00			2:07 PM	10.00	1	2.00		
9:23 AM	10.50	4	10.00			2:15 PM	11.00	1	4.00		
9:09 AM	11.25	1	5.00			2:43 PM	11.00	1	3.00		
								T/T	298.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (22-AUG- 2024 TO 31-OCT- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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	31-Oct-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	250.00	-	15.00	-	-	-	-	-	-	-	265.00
TOTALS	-	250.00	-	15.00	-	-	-	-	-	-	-	265.00

Total O/S BOU Bill balances held by BOU : UGX 265 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 265 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 18-AUG-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,590.16	8/23/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,846.45	8/23/2024
TOTAL TBILL & TBOND STOCK- UGX	43,436.61	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	99.43	9.310	-0.536
182	493.81	13.000	0.000
364	6,996.92	13.503	-0.250
2YR	-	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
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
SLF	13-Aug	41.50	12.000		1
SLF	14-Aug	36.00	12.000		1
SLF	16-Aug	18.00	12.000		3
SLF	19-Aug	154.00	12.000		1
SLF	20-Aug	240.00	12.000		1
SLF	21-Aug	260.00	12.000		1
SLF	22-Aug	328.00	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%		13.500%		14.125%		14.250%		14.250%		15.800%		15.000%	
MATURITY DATE	14-Nov-24		13-Feb-25		14-Aug-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	9.50	9.30	12.65	12.40	13.60	13.30	15.10	14.65	15.30	14.90	15.50	15.00	15.80	15.40	15.90	15.50	16.50	16.00
ABSA	9.70	9.20	12.90	12.40	13.60	13.30	15.10	14.60	15.40	14.90	15.40	14.90	15.80	15.40	16.00	15.50	16.50	16.10
CENTENARY	9.50	9.00	12.65	12.35	13.60	13.30	15.10	14.60	15.40	14.80	15.40	14.90	15.80	15.40	15.90	15.40	16.50	16.00
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	9.60	9.10	12.80	12.30	13.70	13.20	15.15	14.65	15.30	14.80	15.45	14.95	15.85	15.35	15.95	15.45	16.55	16.05
STANBIC	9.50	9.30	12.60	12.40	13.60	13.35	15.10	14.65	15.25	14.90	15.40	15.00	15.80	15.45	15.90	15.50	16.50	16.10
CITI	9.70	9.20	12.90	12.40	13.70	13.20	15.15	14.65	15.30	14.80	15.45	14.95	15.85	15.35	16.00	15.50	16.60	16.10
EQUITY	9.50	8.85	12.70	12.30	13.60	13.20	15.00	14.50	15.30	14.90	15.40	14.90	15.80	15.40	15.90	15.40	16.50	16.00
Av. Bid	9.60		12.76		13.65		15.10		15.33		15.44		15.84		15.92		16.52	
Av. Ask	9.16		12.37		13.27		14.61		14.86		14.95		15.38		15.41		16.05	
Sec Mkt Yield	**9.378**		**12.566**		**13.459**		**14.856**		**15.097**		**15.194**		**15.606**		**15.663**		**16.284**	
BestBid	9.50		12.60		13.60		15.00		15.25		15.40		15.80		15.80		16.50	
BestAsk	9.30		12.40		13.35		14.65		14.90		15.00		15.45		15.50		16.10	