

**MONEY MARKET REPORT FOR WEDNESDAY, JULY 3, 2024**

**DOMESTIC MONEY MARKET LIQUIDITY POSITION**

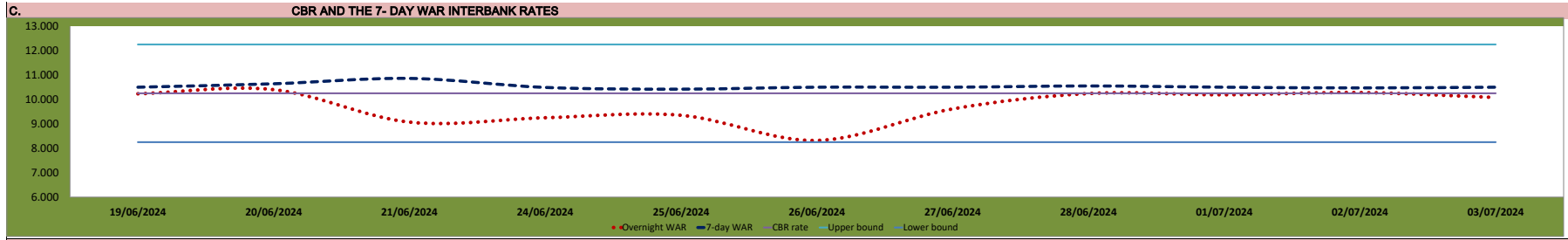
Banks 1-day cumulative average position:UGX 160.142Billion long			
Liquidity forecast position ( Billions of Ugx)	Thursday, 4 July 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		-181.07	Opening Position
*Projected Injections		1401.17	Total Injections
*Projected Withdrawals		-363.92	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		856.18	Closing position
*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	Mon	Tue	Wed	Thu	Fri	Mon	Tue	Wed
	24/06/2024	25/06/2024	26/06/2024	27/06/2024	28/06/2024	01/07/2024	02/07/2024	03/07/2024
7-DAYS	10.490	10.420	10.500	10.500	10.550	10.500	10.470	10.500
O/N	9.250	9.350	8.320	9.610	10.240	10.190	10.280	10.080

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:09 am	10.50	7	15.00			10:20 am	7.25	1	5.00		
9:04 am	10.25	1	10.00			10:23 am	10.25	1	10.00		
9:04 am	10.25	1	10.00			10:25 am	10.25	1	10.00		
9:05 am	10.25	1	16.00			11:08 am	10.25	1	3.00		
9:09 am	10.25	1	10.00			11:16 am	10.25	1	30.00		
9:11 am	10.00	1	10.00			11:17 am	10.25	1	10.00		
9:14 am	10.00	1	10.00			11:50 am	10.25	1	4.00		
9:14 am	9.50	1	30.00			12:24 pm	10.25	1	30.00		
9:21 am	10.00	1	12.50			12:36 pm	10.25	1	10.00		
9:23 am	10.25	1	6.00			12:49 pm	10.25	1	3.00		
9:26 am	10.00	1	10.00			1:31 pm	10.50	1	2.00		
9:29 am	10.25	1	6.00			1:36 pm	10.25	1	10.00		
9:32 am	10.25	1	8.00			2:14 pm	10.25	1	3.00		
9:51 am	10.50	1	3.00			2:36 pm	10.25	1	5.00		
9:53 am	10.25	1	10.00			2:39 pm	9.00	1	5.00		
9:53 am	10.25	1	10.00			2:53 pm	10.25	1	5.00		
9:59 am	10.25	1	10.00			2:59 pm	10.00	1	5.00		
10:07 am	10.00	1	10.00			3:24 pm	10.00	1	5.00		
								T/T	351.50		



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (04-JUL- 2024 TO 12-SEP- 2024)**

DATE	THUR 04-Jul-24	THUR 11-Jul-24	THUR 18-Jul-24	THUR 25-Jul-24	THUR 01-Aug-24	THUR 08-Aug-24	THUR 15-Aug-24	THUR 22-Aug-24	THUR 29-Aug-24	THUR 05-Sep-24	THUR 12-Sep-24	TOTAL
REPO	579.57	-	-	-	-	-	-	-	-	-	-	579.57
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	350.00	-	45.00	-	-	-	15.00	-	-	-	-	410.00
<b>TOTALS</b>	<b>929.57</b>	<b>-</b>	<b>45.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>15.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>989.57</b>

Total O/S BOU Bill balances held by BOU : UGX 410 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 980 BN

(E) STOCK OF TREASURY SECURITIES				(EII) MONETARY POLICY MARKET OPERATIONS						
LAST TBILLS ISSUE DATE: 03-JULY-2024				(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)						
On-the-run O/S T-BILL STOCKs (Bns-UGX)				04/07/2024	Column1	Column2	Column3	Column4	Column5	Column6
On-the-run O/S T-BONDSTOCKs(Bns-UGX)				04/07/2024	SLF	28-May	109.00	12.250		1
TOTAL TBILL & TBOND STOCK- UGX					SLF	29-May	141.00	12.250		1
On-the-run O/S T-BILL STOCKs (Bns-UGX)					REPO	31-May	1,005.00	10.250		6
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					BOUBILL	06-Jun	347.07	11.003		28
TOTAL TBILL & TBOND STOCK- UGX					SLF	07-Jun	50.00	12.250		3
On-the-run O/S T-BILL STOCKs (Bns-UGX)					REPO	11-Jun	318.00	12.250		1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					SLF	13-Jun	182.00	12.250		1
TOTAL TBILL & TBOND STOCK- UGX					SLF	14-Jun	212.00	12.250		3
On-the-run O/S T-BILL STOCKs (Bns-UGX)					REPO	17-Jun	313.00	10.250		3
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					SLF	18-Jun	45.00	12.250		1
TOTAL TBILL & TBOND STOCK- UGX					SLF	19-Jun	7.00	12.250		1
On-the-run O/S T-BILL STOCKs (Bns-UGX)					BOUBILL	20-Jun	44.62	11.003		28
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					BOUBILL	20-Jun	14.75	11.252		56
TOTAL TBILL & TBOND STOCK- UGX					SLF	20-Jun	10.00	12.250		1
On-the-run O/S T-BILL STOCKs (Bns-UGX)					SLF	21-Jun	60.00	12.250		3
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					REPO	25-Jun	327.00	10.250		2
TOTAL TBILL & TBOND STOCK- UGX					REPO	27-Jun	244.00	10.250		7
On-the-run O/S T-BILL STOCKs (Bns-UGX)					SLF	02-Jul	330.00	12.250		1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					REPO	03-Jul	335.00	10.250		1

Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.

WAR-Weighted Average Rate

SF-Standing Facilities

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)																		
TENOR	T-BILLS						TBONDS											
	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	03-Oct-24		02-Jan-25		03-Jul-25		29-May-25		09-Jul-26		13-Jan-28		03-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	10.30	9.85	12.50	12.00	13.50	13.25	13.90	13.40	15.30	14.80	15.50	15.00	16.30	15.90	16.40	15.95	17.00	16.50
ABSA	10.50	9.80	12.50	12.00	13.80	13.20	13.90	13.10	15.40	14.70	15.60	14.90	16.35	15.70	16.45	15.80	17.00	16.40
CENTENARY	10.40	9.90	12.50	12.00	13.60	13.25	13.80	13.40	15.30	14.82	15.50	15.00	16.30	15.80	16.40	15.90	16.90	16.45
HFBU	10.50	9.80	12.80	12.30	13.60	13.1	14.20	13.70	15.60	15.00	15.60	15.00	16.20	15.85	16.40	15.80	17.00	16.30
STANCHART	10.50	9.70	12.50	12.00	13.75	13.00	14.00	13.25	15.50	14.70	15.50	14.80	16.50	16.00	16.50	15.70	16.95	16.35
STANBIC	10.30	9.85	12.50	12.00	13.50	13.25	13.70	13.50	15.30	14.80	15.40	15.00	16.25	15.80	16.40	15.85	17.00	16.50
CITI	10.30	9.80	12.40	11.90	13.70	13.20	13.80	13.30	15.30	14.80	15.50	15.00	16.30	15.80	16.45	15.85	16.95	16.45
EQUITY	10.40	9.80	12.50	12.00	13.60	13.20	13.80	13.40	15.30	14.80	15.40	15.00	16.10	15.75	16.40	15.90	16.95	16.50
Av. Bid	10.40		12.53		13.63		13.89		15.38		15.50		16.29		16.43		16.97	
Av. Ask	9.81		12.03		13.19		13.38		14.80		14.96		15.83		15.84		16.43	
Sec Mkt Yield	10.106		12.275		13.412		13.634		15.089		15.231		16.056		16.134		16.700	
BestBid	10.30		12.40		13.50		13.70		15.30		15.40		16.10		16.40		16.90	
BestAsk	9.90		12.30		13.25		13.70		15.00		15.00		16.00		15.95		16.50	