

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 8-day cumulative average position:UGX 102.88Billion long

Liquidity forecast position (Billions of Ugx)	Friday, July 12, 2024	UGX (Bn)	Outturn for previous day	11-Jul-24
Expected Opening Excess Reserve position		594.59	Opening Position	-303.94
*Projected Injections		847.35	Total Injections	1691.91
*Projected Withdrawals		-137.94	Total Withdrawals	-793.38
Expected Closing Excess Reserve position before Policy Action		1304.00	Closing position	594.59

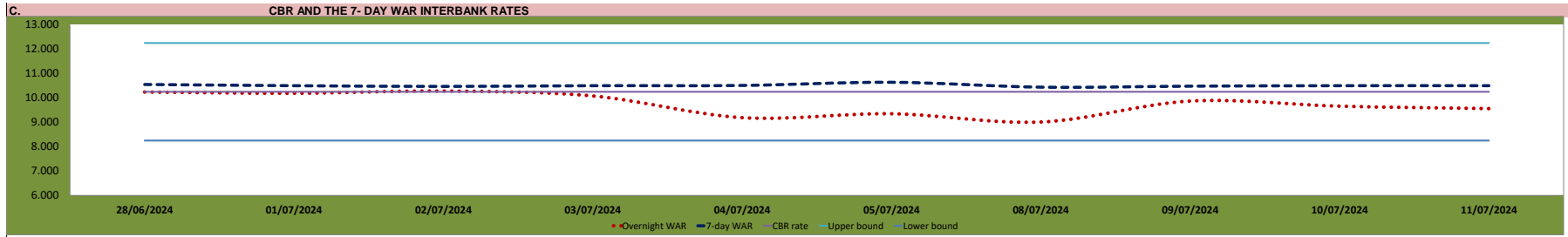
**The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 10.25 % - EFFECTIVE 04 JUNE 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	02/07/2024	03/07/2024	04/07/2024	05/07/2024	08/07/2024	09/07/2024	10/07/2024	11/07/2024
7-DAYS	10.470	10.500	10.510	10.640	10.440	10.480	10.500	10.500
4-DAYS								10.290
O/N	10.280	10.080	9.190	9.350	9.010	9.870	9.660	9.560

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:03 AM	10.50	7	10.00			9:16 AM	10.25	1	10.00		
9:14 AM	10.50	7	10.00			9:18 AM	10.25	1	6.00		
9:17 AM	10.50	7	5.00			9:36 AM	10.00	1	15.00		
9:19 AM	10.50	7	10.00			9:36 AM	10.25	1	15.00		
9:58 AM	10.50	7	8.00			9:39 AM	10.00	1	5.00		
10:15 AM	10.50	7	10.00			9:42 AM	10.00	1	10.00		
10:15 AM	10.50	7	10.00			9:47 AM	10.25	1	35.00		
10:15 AM	10.50	7	10.00			10:08 AM	10.50	1	5.00		
10:58 AM	10.50	7	10.00			10:08 AM	10.50	1	5.00		
11:34 AM	10.50	7	5.00			10:13 AM	10.50	1	5.00		
11:36 AM	10.50	7	5.00			11:01 AM	10.00	1	1.80		
11:46 AM	10.50	7	7.00			11:23 AM	10.25	1	9.00		
1:01 PM	10.50	7	6.00			11:41 AM	10.50	1	5.00		
1:18 PM	10.50	7	3.00			12:40 PM	10.25	1	9.00		
1:25 PM	10.50	7	3.00			1:18 PM	10.25	1	3.00		
2:01 PM	10.50	7	5.00			1:38 PM	10.50	1	3.00		
2:08 PM	10.50	7	10.00			1:51 PM	10.00	1	7.00		
2:14 PM	10.50	7	10.00			1:51 PM	10.00	1	7.00		
2:28 PM	10.50	7	10.00			2:15 PM	7.25	1	25.00		
2:34 PM	10.45	7	10.00			2:18 PM	10.15	1	25.00		
9:05 AM	10.50	5	10.00			2:18 PM	7.75	1	15.00		
9:04 AM	10.25	4	10.00			2:21 PM	7.50	1	25.00		
9:05 AM	10.50	4	10.00			2:25 PM	10.00	1	7.50		
10:57 AM	10.25	4	10.00			2:26 PM	8.00	1	5.00		
2:00 PM	10.25	4	20.00			2:27 PM	10.00	1	5.00		
3:04 PM	10.25	4	10.00			3:08 PM	10.00	1	10.00		
9:15 AM	10.25	1	10.00			3:18 PM	10.25	1	15.00		
								T/T	525.30		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (11-JUL- 2024 TO 19-SEP- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	11-Jul-24	18-Jul-24	25-Jul-24	1-Aug-24	8-Aug-24	15-Aug-24	22-Aug-24	29-Aug-24	5-Sep-24	12-Sep-24	19-Sep-24	
REPO	1,387.92	-	-	-	-	-	-	-	-	-	-	1,387.92
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	45.00	-	-	-	15.00	-	-	-	-	-	60.00
TOTALS	1,387.92	45.00	-	-	-	15.00	-	-	-	-	-	1,447.92

Total O/S BOU Bill balances held by BOU : UGX 60 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,448 BN

(Ei) 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)				Column1	Column2	Column3	Column4	Column5	Column6	
On-the-run O/S T-BONDSTOCKS(Bns-UGX)				7/12/2024	7-Jun	50.00	12.250			3
TOTAL TBILL & TBOND STOCK- UGX				7/12/2024	REPO	11-Jun	318.00	12.250		1
O/S-Outstanding					SLF	13-Jun	182.00	12.250		1
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)		SLF	14-Jun	212.00	12.250		3
91	41.23	9.926	-0.076		REPO	17-Jun	313.00	10.250		3
182	407.18	12.601	0.000		SLF	18-Jun	45.00	12.250		1
364	6,370.49	13.501	0.000		SLF	19-Jun	7.00	12.250		1
2YR	1,349.45	15.249	1.499		BOUBILL	20-Jun	44.62	11.003		28
3YR	4,264.65	15.500	0.501		BOUBILL	20-Jun	14.75	11.252		56
5YR	250.00	15.500	0.000		SLF	20-Jun	10.00	12.250		1
10YR	9,656.56	16.000	2.250		SLF	21-Jun	60.00	12.250		3
15YR	14,128.66	15.800	-0.700		REPO	25-Jun	327.00	10.250		2
20YR	7,107.68	17.000	0.250		REPO	27-Jun	244.00	10.250		7
					SLF	2-Jul	330.00	12.250		1
					REPO	3-Jul	335.00	10.250		1
					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
					REPO	11-Jul	60.00	12.250		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%		13.500%		13.500%		14.250%		14.375%		15.800%		15.000%	
MATURITY DATE	3-Oct-24		2-Jan-25		3-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	10.25	9.75	12.50	12.20	13.50	13.25	13.70	13.40	15.30	14.80	15.40	15.00	16.30	15.90	16.40	15.80	17.00	16.50
ABSA	10.35	9.70	12.80	12.20	13.55	13.25	14.00	13.10	15.50	14.70	15.60	14.80	16.50	15.70	16.65	15.80	17.00	16.40
CENTENARY	10.30	9.80	12.60	12.25	13.55	13.25	13.80	13.40	15.25	14.80	15.50	15.00	16.20	15.80	16.20	15.80	16.95	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	10.35	9.70	12.80	12.10	13.65	13.20	14.00	13.25	15.50	14.70	15.60	14.80	16.50	16.00	16.50	15.70	16.99	16.35
STANBIC	10.25	9.75	12.50	12.20	13.50	13.25	13.70	13.40	15.30	14.80	15.40	15.00	16.25	15.80	16.40	15.85	17.00	16.50
CITI	10.25	9.75	12.75	12.25	13.60	13.10	13.80	13.30	15.35	14.80	15.50	15.00	16.40	15.90	16.30	15.70	17.00	16.50
EQUITY	10.25	9.75	12.70	12.25	13.60	13.20	13.70	13.40	15.30	14.80	15.50	15.00	16.20	15.75	16.30	15.70	16.95	16.50
Av. Bid	10.31		12.68		13.57		13.86		15.39		15.51		16.32		16.39		16.99	
Av. Ask	9.75		12.22		13.21		13.37		14.80		14.95		15.84		15.77		16.44	
Sec Mkt Yield	10.031		12.450		13.392		13.616		15.094		15.231		16.078		16.081		16.712	
BestBid	10.25		12.50		13.50		13.70		15.25		15.40		16.20		16.20		16.95	
BestAsk	9.80		12.30		13.25		13.70		15.00		15.00		16.00		15.85		16.50	