

CURRENT CBR 10.25 % - EFFECTIVE 04 JUNE 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TEN	[REDACTED]										
7-DA	[REDACTED]										
3-DA	[REDACTED]										
0/1	[REDACTED]										
B.	[REDACTED]										
TIM	[REDACTED]										
9:	[REDACTED]										
9:	[REDACTED]										
9:	[REDACTED]										
11:7 AM	10.50	3	5.00			11:08 AM	9.00	1	10.00		
12:2 PM	10.25	3	3.00			2:57 PM	9.50	1	15.00		
12:2 PM	10.25	3	5.00			3:58 PM	9.50	1	15.00		
9:5 AM	10.25	1	5.00			4:00 PM	9.50	1	15.00		
9:5 AM	10.25	1	5.00			4:01 PM	0.00	1	19.00		
9:5 AM	10.25	1	5.00			3:04 PM	0.00	1	19.00		
9:2 AM	10.25	1	10.00			4:00 PM	9.00	1	15.00		
9:7 AM	10.25	1	10.00								

Banks 12-day cummulati

[REDACTED]

Liquidity forecast position

Expected Opening Excess Reserves

D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (18-JUL-2024 TO 19-SEP-2024)

DATE	THUR 18-Jul-24	THUR 19-Jul-24	THUR 20-Jul-24	THUR 21-Jul-24	THUR 22-Aug-24	THUR 23-Aug-24	THUR 29-Aug-24	THUR 30-Aug-24	THUR 06-Sep-24	THUR 12-Sep-24	THUR 19-Sep-24	TOTAL
REPO	1,190.25	-	-	-	-	-	-	-	-	-	-	94.25
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	4.00	-	-	-	-	-	-	-	-	-	-	-
TOTALS	1,239.25	-	-	-	15.00	-	-	-	-	-	-	1,254.25

***Projected Injections**

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 1,254 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS					
DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024	DATE: 03-JULY-2024
On-the-run	6,918.89	6,918.89	6,918.89	13-Jun	182.00	182.00	182.00	182.00	182.00
On-the-run	36,570.01	36,570.01	36,570.01	14-Jun	212.00	212.00	212.00	212.00	212.00
TOTAL TB	43,759.90	43,759.90	43,759.90	17-Jun	313.00	313.00	313.00	313.00	313.00
Outstanding				18-Jun	45.00	45.00	45.00	45.00	45.00
MATURITY				19-Jun	7.00	7.00	7.00	7.00	7.00
91	41.23	9.926	-0.076	20-Jun	44.62	44.62	44.62	44.62	44.62
182	407.18	12.601	0.000	20-Jun	14.75	14.75	14.75	14.75	14.75
364	6,370.49	13.501	0.000	21-Jun	10.00	10.00	10.00	10.00	10.00
2YR	1,349.45	15.249	1.499	21-Jun	60.00	60.00	60.00	60.00	60.00
3YR	4,260.66	15.000	0.000	25-Jun	327.00	327.00	327.00	327.00	327.00
5YR	250.00	15.000	0.000	27-Jun	244.00	244.00	244.00	244.00	244.00
10YR	9,402.56	17.000	2.000	2-Jul	20.00	20.00	20.00	20.00	20.00
15YR	14,128.66	15.800	-0.700	3-Jul	335.00	335.00	335.00	335.00	335.00
20YR	7,107.68	17.000	0.250	4-Jul	554.00	554.00	554.00	554.00	554.00

***Projected Withdrawals**

Expected Closing Excess Reserves

***The current day projection**

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	9-Aug-29	3-Feb-33	23-Jun-39	18-Jul-43			
	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	
DFCU	10.33	9.75	12.50	12.30	13.60	13.40	15.10	15.00	16.20	15.70	17.30	
ABSA	10.35	9.80	12.60	12.30	13.65	13.40	15.10	15.00	16.05	15.65	16.15	
CENTURY	10.30	9.80	12.50	12.30	13.55	13.40	15.05	15.00	16.20	15.60	16.20	
HFBU	10.50	9.80	12.80	12.30	13.60	13.10	13.80	13.20	15.40	14.75	15.40	
STANCHART	10.30	9.80	12.55	12.05	13.65	13.15	13.55	13.05	15.20	14.70	15.50	
STANBIC	10.30	9.80	12.50	12.00	13.60	13.10	13.50	13.00	15.20	14.70	15.50	
CITI	10.30	9.80	12.75	12.25	13.65	13.15	13.75	13.25	15.30	14.80	15.40	
EQUITY	10.35	9.80	12.60	12.15	13.60	13.20	13.60	13.10	15.30	14.70	15.50	
Av. Bid	10.33	9.80	12.60	12.15	13.60	13.20	13.60	13.10	15.30	14.70	15.50	
Av. Ask	9.80	12.16	13.21	13.60	14.78	14.99	15.57	15.81	16.08	16.69		
Sec Mkt Yield	10.066	12.378	13.388	13.819	15.044	15.225	15.822	15.519	16.372	16.06		
BestBid	10.25	12.50	13.50	13.55	15.20	15.40	15.95	15.70	16.25	16.25		
BestAsk	9.85	12.30	13.35	14.70	15.00	15.00	15.70	15.40	16.25	16.25		

bank cash deposits, withdrawn