

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 8-day cumulative average position:UGX 105.59Billion long

Liquidity forecast position (Billions of Ugx)		Friday, July 26, 2024	UGX (Bn)	Outturn for previous day	25-Jul-24
Expected Opening Excess Reserve position			298.93	Opening Position	41.12
*Projected Injections			97.94	Total Injections	298.37
*Projected Withdrawals			-57.54	Total Withdrawals	-40.57
Expected Closing Excess Reserve position before Policy Action			339.32	Closing position	298.93

**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.*

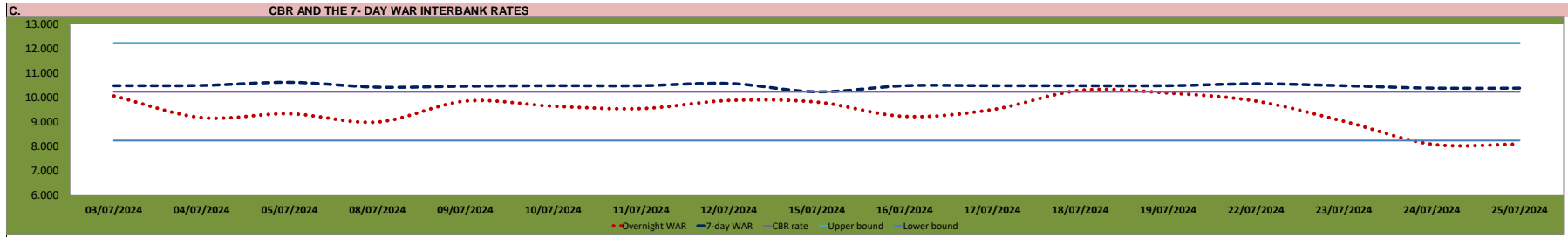
CURRENT CBR 10.25 % - EFFECTIVE 04 JUNE 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue 16/07/2024	Wed 17/07/2024	Thu 18/07/2024	Fri 19/07/2024	Mon 22/07/2024	Tue 23/07/2024	Wed 24/07/2024	Thu 25/07/2024
7-DAYS	10.500	10.500*	10.500	10.500	10.580	10.500	10.400	10.420
4-DAYS			10.280					10.040
O/N	9.240	9.520	10.310	10.200	9.870	9.040	8.100	9.370

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:04 AM	10.50	7	15.00			1:24 PM	10.25	4	10.00		
9:16 AM	10.50	7	10.00			2:04 PM	10.00	4	5.00		
9:17 AM	10.50	7	10.00			3:01 PM	10.00	4	10.00		
9:17 AM	10.50	7	10.00			9:02 AM	9.00	1	30.00		
9:23 AM	10.25	7	8.00			9:18 AM	10.25	1	10.00		
10:01 AM	10.50	7	3.00			9:19 AM	10.25	1	5.00		
10:11 AM	10.50	7	5.00			9:23 AM	10.00	1	2.00		
10:24 AM	10.50	7	10.00			9:24 AM	10.00	1	12.50		
10:25 AM	10.50	7	10.00			9:28 AM	8.50	1	10.00		
10:51 AM	10.50	7	10.00			9:39 AM	10.00	1	10.00		
11:03 AM	10.50	7	8.00			10:24 AM	10.00	1	10.00		
11:23 AM	10.50	7	8.00			10:46 AM	8.50	1	6.00		
12:10 PM	10.00	7	10.00			10:47 AM	8.00	1	5.00		
12:28 PM	10.25	7	15.00			10:47 AM	7.25	1	10.00		
1:07 PM	10.50	7	5.00			10:47 AM	7.00	1	3.00		
1:09 PM	10.35	7	5.00			10:49 AM	10.25	1	10.00		
1:30 PM	10.50	7	2.00			12:38 PM	7.50	1	5.00		
10:50 AM	10.00	4	10.00			12:53 PM	10.00	1	5.00		
10:51 AM	10.00	4	10.00			1:17 PM	10.50	1	5.00		
10:51 AM	10.00	4	10.00			1:30 PM	10.00	1	9.00		
12:59 PM	10.00	4	7.00			2:52 PM	10.00	1	18.00		
								T/T	371.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (25-JUL- 2024 TO 3-OCT- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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	26-Sep-24	3-Oct-24	
REPO	265.52	-	-	-	-	-	-	-	-	-	-	265.52
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	50.00	-	-	-	-	-	-	-	50.00
TOTALS	265.52	-	-	50.00	-	-	-	-	-	-	-	315.52

Total O/S BOU Bill balances held by BOU : UGX 65 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 331 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 18-JULY-2024			
On-the-run O/S T-BILL STOCKS (Bns-UGX)		6,818.89	7/26/2024
On-the-run O/S T-BONDSTOCKS(Bns-UGX)		36,757.01	7/26/2024
TOTAL TBILL & TBOND STOCK- UGX		43,575.90	

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (±)
91	41.23	9.846	-0.080
182	407.18	13.000	0.399
364	6,370.49	13.501	0.000
2YR	1,349.45	15.249	1.499
3YR	4,264.65	15.500	0.501
5YR	250.00	15.500	0.000
10YR	9,656.56	16.000	2.250
15YR	14,128.66	15.800	-0.700
20YR	7,107.68	17.000	0.250

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	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
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

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	17-Oct-24		16-Jan-25		17-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	9.80	9.50	12.65	12.40	13.55	13.25	13.50	13.30	15.20	14.70	15.40	15.00	15.90	15.50	15.70	15.30	16.45	16.00
ABSA	9.80	9.30	12.90	12.40	13.55	13.25	15.00	14.50	15.20	14.70	15.30	14.80	15.90	15.40	15.75	15.25	16.50	16.00
CENTENARY	10.30	9.80	12.50	12.10	13.55	13.25	15.00	14.70	15.25	14.85	15.40	15.10	15.70	15.20	15.80	15.30	16.40	16.10
HFBU	10.00	9.50	12.65	12.30	13.50	13.30	13.50	13.30	15.20	14.70	15.40	15.00	15.90	15.50	15.70	15.30	16.45	16.00
STANCHART	9.90	9.40	12.75	12.25	13.65	13.15	15.10	14.60	15.40	14.90	15.40	14.90	16.00	15.50	15.80	15.30	16.50	16.00
STANBIC	9.80	9.50	12.65	12.35	13.55	13.25	15.10	14.70	15.50	15.00	15.50	15.00	16.00	15.60	15.80	15.30	16.45	15.95
CITI	9.95	9.45	12.85	12.35	13.65	13.15	15.20	14.70	15.40	14.90	15.40	14.90	15.95	15.45	15.80	15.30	16.55	16.05
EQUITY	9.80	9.40	12.60	12.35	13.55	13.25	15.15	14.70	15.30	14.75	15.50	14.90	16.00	15.75	15.80	15.30	16.45	16.50
Av. Bid	9.92		12.69		13.57		14.69		15.31		15.41		15.92		15.77		16.47	
Av. Ask	9.48		12.31		13.23		14.31		14.81		14.95		15.49		15.29		16.08	
Sec Mkt Yield	9.700		12.503		13.400		14.503		15.059		15.181		15.703		15.531		16.272	
BestBid	9.80		12.50		13.50		13.50		15.20		15.30		15.70		15.70		16.40	
BestAsk	9.80		12.40		13.30		14.70		15.00		15.10		15.75		15.30		16.50	