

**MONEY MARKET REPORT FOR MONDAY, JUNE 10, 2024**

**DOMESTIC MONEY MARKET LIQUIDITY POSITION**

<b>Banks 5-day cumulative average position:UGX 427.800Billion long</b>			
<b>Liquidity forecast position ( Billions of Ugx)</b>	<b>Tuesday, 11 June 2024</b>	<b>UGX (Bn)</b>	<b>Outturn for previous day</b>
			<b>10-Jun-24</b>
Expected Opening Excess Reserve position		<b>452.81</b>	Opening Position
*Projected Injections		69.75	Total Injections
*Projected Withdrawals		-98.82	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		<b>423.74</b>	Closing position
			<b>452.81</b>

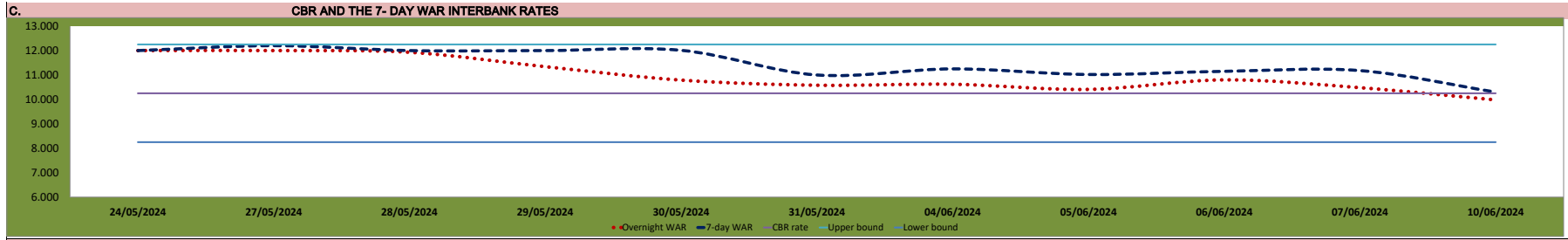
*\*The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

**CURRENT CBR 10.25 % - EFFECTIVE 04 JUNE 2024**

<b>A. WEIGHTED AVERAGE INTERBANK RATES (%)</b>								
TENOR	Wed	Thu	Fri	Tue	Wed	Thu	Fri	Mon
	<b>29/05/2024</b>	<b>30/05/2024</b>	<b>31/05/2024</b>	<b>04/06/2024</b>	<b>05/06/2024</b>	<b>06/06/2024</b>	<b>07/06/2024</b>	<b>10/06/2024</b>
<b>7-DAYS</b>	12.000	12.010	11.000	11.250	11.020	11.150	11.180	10.300
<b>O/N</b>	11.340	10.790	10.580	10.620	10.410	10.800	10.480	9.980

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:47 am	<b>10.25</b>	<b>7</b>	30.00			11:35 am	<b>11.25</b>	<b>1</b>	1.00		
9:58 am	<b>10.25</b>	<b>7</b>	10.00			12:00 pm	<b>10.00</b>	<b>1</b>	10.00		
10:02 am	<b>10.50</b>	<b>7</b>	10.00			12:26 pm	<b>10.00</b>	<b>1</b>	1.00		
9:31 am	<b>10.75</b>	<b>4</b>	10.00			12:27 pm	<b>9.00</b>	<b>1</b>	3.00		
9:32 am	<b>10.25</b>	<b>4</b>	10.00			12:32 pm	<b>10.00</b>	<b>1</b>	10.00		
9:35 am	<b>10.75</b>	<b>4</b>	10.00			2:19 pm	<b>11.00</b>	<b>1</b>	5.00		
9:31 am	<b>10.25</b>	<b>3</b>	10.00			2:19 pm	<b>11.00</b>	<b>1</b>	5.00		
9:34 am	<b>10.50</b>	<b>3</b>	10.00			2:28 pm	<b>10.25</b>	<b>1</b>	5.00		
9:32 am	<b>10.25</b>	<b>2</b>	10.00			2:28 pm	<b>10.25</b>	<b>1</b>	5.00		
10:07 am	<b>10.50</b>	<b>2</b>	5.00			2:28 pm	<b>10.75</b>	<b>1</b>	5.00		
9:34 am	<b>10.25</b>	<b>1</b>	10.00			2:38 pm	<b>10.00</b>	<b>1</b>	15.00		
9:34 am	<b>10.25</b>	<b>1</b>	10.00			2:45 pm	<b>7.75</b>	<b>1</b>	10.00		
10:45 am	<b>10.50</b>	<b>1</b>	2.00			3:05 pm	<b>10.00</b>	<b>1</b>	6.00		
								<b>T/T</b>	<b>218.00</b>		



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (13-JUN- 2024 TO 25-JUL- 2024)**

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	13-Jun-24	20-Jun-24	27-Jun-24	04-Jul-24	11-Jul-24	18-Jul-24	25-Jul-24	01-Aug-24	08-Aug-24	15-Aug-24	22-Aug-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	350.00	-	-	-	-	-	-	-	350.00
<b>TOTALS</b>	-	-	-	<b>350.00</b>	-	-	-	-	-	-	-	<b>350.00</b>

Total O/S BOU Bill balances held by BOU : UGX 350 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 350 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS					
LAST TBILLS ISSUE DATE: 06-JUNE-2024				(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)					
				Column1	Column2	Column3	Column4	Column5	Column6
On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,730.32	11/08/2024							
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,266.63	11/08/2024		07-May	170.00	12.250			1
<b>TOTAL TBILL &amp; TBOND STOCK- UGX</b>	<b>41,996.95</b>			08-May	380.00	12.250			1
				09-May	556.00	12.250			4
				13-May	322.00	12.250			1
				14-May	358.00	12.250			1
				15-May	309.00	12.250			1
				16-May	600.00	12.250			1
				17-May	1,205.00	12.250			3
				20-May	733.00	12.250			1
				21-May	287.00	12.250			1
				22-May	341.00	12.250			1
				23-May	540.00	12.250			1
				24-May	321.00	12.250			3
				27-May	124.00	12.250			1
				28-May	109.00	12.250			1
				29-May	141.00	12.250			1
				31-May	1,005.00	10.250			6
				06-Jun	347.07	11.003			28
				07-Jun	50.00	12.250			3

Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	7.31	10.500	1.498
182	443.03	12.697	0.053
364	6,279.98	13.750	0.352
2YR	1,349.45	13.750	0.550
3YR	3,792.41	14.999	0.749
5YR	250.00	15.500	0.900
10YR	9,399.35	16.000	2.250
15YR	13,622.31	16.500	0.200
20YR	6,853.11	16.750	0.000

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	05-Sep-24		05-Dec-24		05-Jun-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	10.20	10.00	12.90	12.75	13.80	13.50	14.35	13.90	15.25	14.90	15.40	15.00	16.40	16.10	17.00	16.60	17.20	16.80
ABSA	10.50	10.00	13.25	12.75	13.80	13.30	14.40	13.90	15.30	14.80	15.50	15.00	16.50	16.00	17.10	16.60	17.25	16.75
CENTENARY	10.60	10.10	12.80	12.40	13.80	13.50	14.25	13.85	15.25	14.75	15.40	15.00	16.40	16.00	16.90	16.50	17.10	16.60
HFBU	10.25	9.75	13.30	12.80	13.90	13.40	14.34	13.75	15.45	14.95	15.55	15.00	16.75	16.25	17.00	16.40	17.10	16.65
STANCHART	10.75	10.25	12.95	12.45	14.00	13.50	14.45	13.95	15.35	14.85	15.50	15.00	16.40	15.90	16.95	16.45	17.15	16.65
STANBIC	10.50	10.00	13.15	12.65	13.80	13.30	14.35	13.90	15.40	14.90	15.50	15.00	16.60	16.10	17.00	16.50	17.20	16.70
CITI	10.65	10.15	13.00	12.50	13.80	13.30	14.35	13.85	15.25	14.75	15.50	15.00	16.50	16.00	17.00	16.50	17.20	16.70
EQUITY	10.70	10.30	13.00	12.60	13.80	13.40	14.30	13.45	15.45	14.90	15.70	15.00	16.80	16.25	17.00	16.25	17.20	16.50
Av. Bid	10.52		13.04		13.84		14.35		15.34		15.51		16.54		16.99		17.18	
Av. Ask	10.07		12.61		13.40		13.82		14.85		15.00		16.08		16.48		16.67	
Sec Mkt Yield	10.294		12.828		13.619		14.084		15.094		15.253		16.309		16.734		16.922	
BestBid	10.20		12.80		13.80		14.25		15.25		15.40		16.40		16.90		17.10	
BestAsk	10.30		12.80		13.50		13.95		14.95		15.00		16.25		16.60		16.80	