

MONEY MARKET REPORT FOR TUESDAY, JUNE 25, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 6-day cumulative average position:UGX 462.369Billion long					
Liquidity forecast position (Billions of Ugx)		Wednesday, 26 June 2024	UGX (Bn)	Outturn for previous day	25-Jun-24
Expected Opening Excess Reserve position			111.09	Opening Position	534.13
*Projected Injections			108.52	Total Injections	40.45
*Projected Withdrawals			-113.73	Total Withdrawals	-463.49
Expected Closing Excess Reserve position before Policy Action			105.88	Closing position	111.09

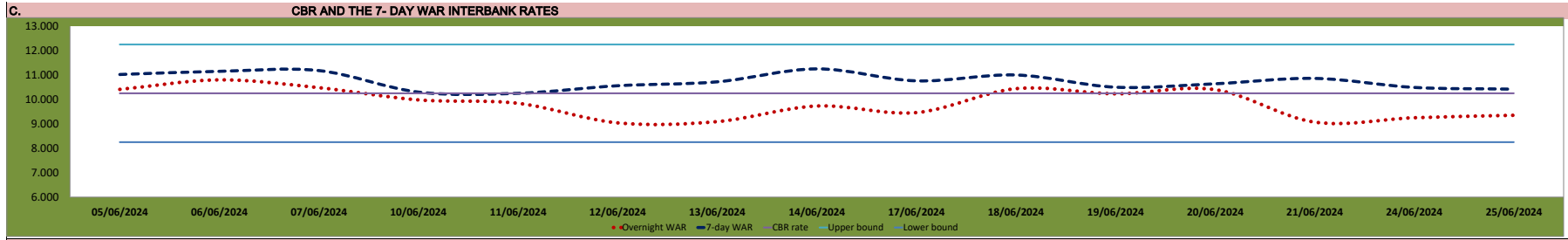
**The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 10.25 % - EFFECTIVE 04 JUNE 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	14/06/2024	17/06/2024	18/06/2024	19/06/2024	20/06/2024	21/06/2024	24/06/2024	25/06/2024
7-DAYS	11.250	10.760	11.000	10.500	10.640	10.860	10.490	10.420
O/N	9.730	9.460	10.440	10.230	10.400	9.070	9.250	9.350

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:25 am	10.25	7	10.00			9:11 am	10.00	1	12.50		
10:06 am	10.50	7	15.00			9:22 am	10.00	1	8.00		
10:06 am	10.50	7	3.00			9:36 am	7.25	1	10.00		
10:41 am	10.50	7	5.00			10:40 am	8.00	1	15.00		
9:14 am	10.25	3	10.00			11:26 am	10.25	1	3.00		
11:52 am	10.50	3	10.00			11:29 am	10.50	1	10.00		
9:14 am	10.00	2	10.00			11:32 am	10.25	1	10.00		
1:06 pm	10.25	2	3.00			1:11 pm	10.00	1	2.00		
1:10 pm	10.25	2	2.00			2:56 pm	8.50	1	1.00		
9:11 am	10.00	1	6.00								
								T/T	145.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (27-JUN- 2024 TO 05-SEP- 2024)

DATE	THUR 27-Jun-24	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	TOTAL
REPO	327.18	-	-	-	-	-	-	-	-	-	-	327.18
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	350.00	-	45.00	-	-	-	15.00	-	-	-	410.00
TOTALS	327.18	350.00	-	45.00	-	-	-	15.00	-	-	-	737.18

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 737 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS						
LAST TBILLS ISSUE DATE: 19-JUNE-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-BILL STOCKs (Bns-UGX)				28/08/2024	23-May	540.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)				28/08/2024	24-May	321.00	12.250			3
TOTAL TBILL & TBOND STOCK- UGX					27-May	124.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					28-May	109.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					29-May	141.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					31-May	1,005.00	10.250			6
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					06-Jun	347.07	11.003			28
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					07-Jun	50.00	12.250			3
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					11-Jun	318.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					13-Jun	182.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					14-Jun	212.00	12.250			3
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					17-Jun	313.00	10.250			3
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					18-Jun	45.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					19-Jun	7.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					20-Jun	44.62	11.003			28
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					20-Jun	14.75	11.252			56
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					20-Jun	10.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					21-Jun	60.00	12.250			3
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					25-Jun	327.00	10.250			2

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	19-Sep-24		19-Dec-24		19-Jun-25		29-May-25		09-Jul-28		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	12.70	12.40	13.50	13.25	13.70	13.50	15.30	14.90	15.40	15.00	16.20	15.90	16.20	15.85	16.90	16.50
ABSA	10.35	9.85	12.90	12.40	13.60	13.10	13.80	13.30	15.25	14.75	15.45	14.95	16.30	15.80	16.35	15.85	17.00	16.50
CENTENARY	10.30	9.80	12.70	12.30	13.55	13.25	13.80	13.50	15.30	14.80	15.45	15.00	16.15	15.80	16.20	15.85	16.90	16.40
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	16.50
STANCHART	10.40	9.80	12.95	12.20	13.65	13.15	13.80	13.30	15.50	14.75	15.60	14.95	16.25	15.80	16.45	15.80	17.00	16.50
STANBIC	10.30	9.85	12.70	12.40	13.50	13.20	13.70	13.50	15.30	14.80	15.40	15.00	16.15	15.80	16.20	15.80	17.00	16.50
CITI	10.30	9.80	12.70	12.20	13.65	13.15	13.70	13.20	15.30	14.80	15.40	14.90	16.30	15.75	16.30	15.75	17.00	16.50
EQUITY	10.30	9.80	12.70	12.40	13.60	13.25	13.80	13.40	15.30	14.90	15.50	15.00	16.15	15.75	16.20	15.80	17.00	16.40
Av. Bid	10.34		12.77		13.58		13.81		15.36		15.48		16.21		16.29		16.98	
Av. Ask	9.82		12.33		13.19		13.43		14.84		14.98		15.81		15.81		16.48	
Sec Mkt Yield	10.081		12.547		13.387		13.619		15.097		15.225		16.009		16.050		16.725	
BestBid	10.30		12.70		13.50		13.70		15.25		15.40		16.15		16.20		16.90	
BestAsk	9.85		12.40		13.25		13.70		15.00		15.00		15.90		15.85		16.50	