

**DOMESTIC MONEY MARKET LIQUIDITY POSITION**

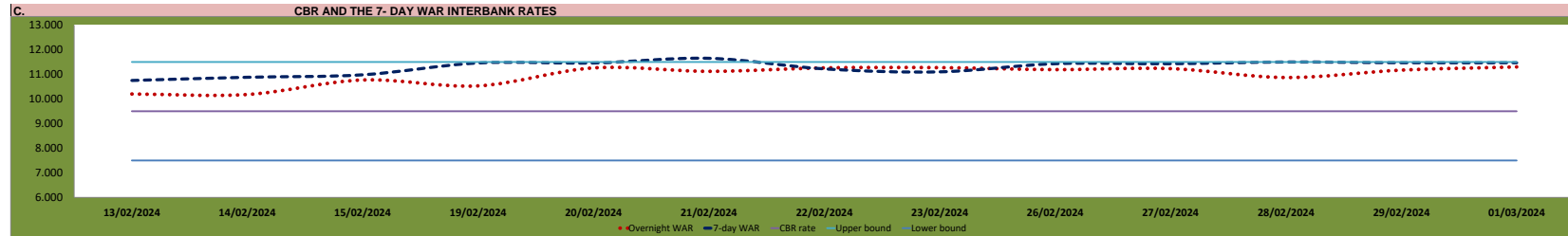
|  |                      |                 |                                 |
|--|----------------------|-----------------|---------------------------------|
| <b>Banks 4-day cumulative average:UGX 76.156 Billion Long</b>  |                      |                 |                                 |
| <b>Liquidity forecast position ( Billions of Ugx)</b>  | <b>04 March 2024</b> | <b>UGX (Bn)</b> | <b>Outturn for previous day</b> |
| Expected Opening Excess Reserve position   |                      | <b>139.42</b>   | Opening Position                |
| *Projected injections  |                      | 56.00           | Total Injections                |
| *Projected Withdrawals   |                      | -661.79         | Total Withdrawals               |
| Expected Closing Excess Reserve position before Policy Action  |                      | <b>-466.37</b>  | Closing position                |
| <i>*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.</i> |                      |                 |                                 |

CURRENT CBR 9.50% - EFFECTIVE 06 FEBRUARY 2024

| A. WEIGHTED AVERAGE INTERBANK RATES (%) |            |            |            |            |            |            |            |            |
|---|------------|------------|------------|------------|------------|------------|------------|------------|
| TENOR                                   | Wed        | Thu        | Fri        | Mon        | Tue        | Wed        | Thu        | Fri        |
|   | 21/02/2024 | 22/02/2024 | 23/02/2024 | 26/02/2024 | 27/02/2024 | 28/02/2024 | 29/02/2024 | 01/03/2024 |
| 7-DAYS                                  | 11.650     | 11.220     | 11.100     | 11.430     | 11.430     | 11.500     | 11.470     | 11.470     |
| 6-DAYS                                  |            |            |            |            |            |            |            | 11.380     |
| 4-DAYS                                  |            |            |            |            |            |            |            | 11.310     |
| O/N                                     | 11.120     | 11.260     | 11.270     | 11.190     | 11.230     | 10.870     | 11.170     | 11.300     |

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

| TIME     | RATE(%) | TENOR | AMT(BN) | FROM | TO | TIME     | RATE (%) | TENOR | AMT (BN) | FROM | TO |
|----------|---------|-------|---------|------|----|----------|----------|-------|----------|------|----|
| 11:34 AM | 11.50   | 10    | 2.00    |      |    | 9:52 AM  | 11.25    | 3     | 5.00     |      |    |
| 9:58 AM  | 11.50   | 6     | 5.00    |      |    | 9:54 AM  | 11.00    | 3     | 5.00     |      |    |
| 10:09 AM | 11.25   | 6     | 5.00    |      |    | 11:10 AM | 11.25    | 3     | 5.00     |      |    |
| 9:56 AM  | 11.25   | 4     | 10.00   |      |    | 11:30 AM | 11.25    | 3     | 5.00     |      |    |
| 11:51 AM | 11.50   | 4     | 5.00    |      |    | 12:08 PM | 11.25    | 3     | 1.50     |      |    |
| 2:43 PM  | 11.25   | 4     | 5.00    |      |    | 12:09 PM | 11.25    | 3     | 5.00     |      |    |
| 9:04 AM  | 11.50   | 3     | 10.00   |      |    | 12:41 PM | 11.50    | 3     | 9.00     |      |    |
| 9:05 AM  | 11.50   | 3     | 5.00    |      |    | 12:59 PM | 11.50    | 3     | 1.00     |      |    |
| 9:24 AM  | 11.00   | 3     | 7.00    |      |    | 1:50 PM  | 11.25    | 3     | 8.00     |      |    |
|          |         |       |         |      |    |          |          |       |          |      |    |
|          |         |       |         |      |    |          |          | T/T   | 98.50    |      |    |



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (07-MARCH- 2024 TO 22-AUG- 2024)**

| DATE     | THUR 07-Mar-24 | THUR 14-Mar-24 | THUR 21-Mar-24 | THUR 28-Mar-24 | THUR 04-Apr-24 | THUR 11-Apr-24 | THUR 18-Apr-24 | THUR 23-May-24 | THUR 08-Aug-24 | THUR 15-Aug-24 | THUR 22-Aug-24 | TOTAL  |
|----------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|--------|
| REPO     | -              | -              | -              | -              | -              | -              | -              | -              | -              | -              | -              | -      |
| REV REPO | -              | -              | -              | -              | -              | -              | -              | -              | -              | -              | -              | -      |
| BOU BILL | -              | 55.00          | 30.00          | -              | -              | -              | -              | 30.00          | -              | -              | -              | 115.00 |
| TOTALS   | -              | 55.00          | 30.00          | -              | -              | -              | -              | 30.00          | -              | -              | -              | 115.00 |

Total O/S BOU Bill balances held by BOU : UGX 115 BN  
 Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 115 BN

| (Ei) STOCK OF TREASURY SECURITIES   |                      |                     |                     | (Eii) MONETARY POLICY MARKET OPERATIONS     |             |          |        |       |
|---|----------------------|---------------------|---------------------|---|-------------|----------|--------|-------|
| LAST TBILLS ISSUE DATE: 28-FEBRUARY-2024  |                      |                     |                     | (VERTICAL REPOS, REV-REPOS , BOU BILL & SF) |             |          |        |       |
| On-the-run O/S T-BILL STOCKS (Bns-UGX)  | 7,049.95             | 05/03/2024          | OMO/SF              | ISSUE DATE                                  | AMOUNT (BN) | WAR      | RANGE  | TENOR |
| On-the-run O/S T-BONDSTOCKS(Bns-UGX)  | 33,692.13            | 05/03/2024          | REPO                | 31-Jan                                      | 722.00      | 9.500    |        | 1     |
| TOTAL TBILL & TBOND STOCK- UGX  | 40,742.09            |                     | SLF                 | 02-Feb                                      | 60.00       | 11.500   |        | 3     |
| <i>O/S-Outstanding</i>  |                      |                     |                     | SLF   | 05-Feb      | 45.00    | 11.500 | 1     |
| MATURITY  | TOTAL STOCK (BN UGX) | YTM (%) AT CUT OFF* | CHANGE IN YTM (+/-) | SLF   | 07-Feb      | 20.00    | 11.500 | 1     |
| 91  | 78.09                | 9.002               | -0.499              | SLF   | 08-Feb      | 441.00   | 11.500 | 1     |
| 182   | 1,022.77             | 12.001              | 0.000               | SLF   | 09-Feb      | 282.00   | 11.500 | 3     |
| 364   | 5,949.09             | 13.249              | 0.248               | SLF   | 12-Feb      | 275.00   | 11.500 | 1     |
| 2YR   | 1,640.45             | 13.200              | -0.800              | SLF   | 13-Feb      | 227.00   | 11.500 | 1     |
| 3YR   | 3,088.13             | 14.000              | 0.500               | SLF   | 15-Feb      | 607.00   | 11.500 | 4     |
| 5YR   | 507.21               | 14.600              | -0.300              | SLF   | 19-Feb      | 583.00   | 11.500 | 1     |
| 10YR  | 9,165.06             | 15.500              | -0.500              | SLF   | 20-Feb      | 870.00   | 11.500 | 1     |
| 15YR  | 12,786.41            | 16.300              | 0.000               | SLF   | 21-Feb      | 700.00   | 11.500 | 1     |
| 20YR  | 6,504.87             | 15.990              | 0.480               | SLF   | 22-Feb      | 1,100.00 | 11.500 | 1     |
| <i>Cut OFF is the lowest price/highest yield that satisfies the auction awarded amount.</i> |                      |                     |                     | SLF   | 23-Feb      | 1,041.00 | 11.500 | 3     |
|   |                      |                     |                     | SLF   | 26-Feb      | 563.00   | 11.500 | 1     |
|   |                      |                     |                     | SLF   | 27-Feb      | 570.00   | 11.500 | 1     |
|   |                      |                     |                     | SLF   | 28-Feb      | 590.00   | 11.500 | 1     |
|   |                      |                     |                     | SLF   | 29-Feb      | 396.00   | 11.500 | 1     |
|   |                      |                     |                     | SLF   | 01-Mar      | 605.00   | 11.500 | 3     |

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   | 30-May-24 |      | 29-Aug-24 |       | 27-Feb-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  | 9.40      | 9.00 | 12.00     | 11.80 | 13.30     | 13.00 | 13.40     | 12.80 | 14.45     | 13.95 | 14.90     | 14.50 | 15.85     | 15.45 | 16.35     | 15.95 | 16.65     | 16.15 |
| ABSA  | 9.50      | 9.00 | 12.25     | 11.75 | 13.50     | 13.00 | 13.50     | 13.00 | 14.40     | 13.90 | 14.95     | 14.45 | 16.00     | 15.50 | 16.35     | 16.00 | 16.35     | 15.85 |
| CENTENARY   | 9.50      | 9.00 | 12.00     | 11.70 | 13.30     | 13.00 | 13.40     | 12.90 | 14.45     | 13.95 | 14.90     | 14.50 | 15.85     | 15.45 | 16.30     | 15.90 | 16.45     | 16.00 |
| HFBU  | 9.50      | 8.90 | 12.00     | 11.80 | 13.30     | 13.00 | 13.45     | 12.80 | 14.40     | 13.90 | 15.00     | 14.30 | 16.00     | 15.50 | 16.40     | 15.95 | 16.65     | 16.00 |
| STANCHART   | 9.45      | 8.95 | 12.15     | 11.65 | 13.40     | 12.90 | 13.45     | 12.95 | 14.45     | 13.95 | 14.95     | 14.45 | 15.95     | 15.45 | 16.45     | 15.95 | 16.35     | 15.80 |
| STANBIC   | 9.50      | 9.00 | 12.00     | 11.80 | 13.30     | 13.00 | 13.40     | 13.00 | 14.45     | 14.00 | 15.00     | 14.50 | 16.00     | 15.50 | 16.50     | 16.00 | 16.40     | 15.90 |
| CITI  | 9.50      | 9.00 | 12.25     | 11.75 | 13.25     | 12.75 | 13.45     | 12.95 | 14.45     | 13.90 | 15.00     | 14.50 | 16.00     | 15.50 | 16.45     | 16.05 | 16.65     | 15.90 |
| EQUITY  | 9.50      | 8.90 | 12.10     | 11.80 | 13.50     | 12.85 | 13.45     | 12.80 | 14.45     | 14.00 | 15.00     | 14.50 | 16.00     | 15.50 | 16.40     | 15.95 | 16.65     | 16.00 |
| Av. Bid   | 9.48      |      | 12.09     |       | 13.36     |       | 13.44     |       | 14.44     |       | 14.96     |       | 15.96     |       | 16.40     |       | 16.52     |       |
| Av. Ask   | 8.97      |      | 11.76     |       | 12.94     |       | 12.90     |       | 13.94     |       | 14.46     |       | 15.48     |       | 15.97     |       | 15.95     |       |
| Sec Mkt Yield   | 9.225     |      | 11.925    |       | 13.147    |       | 13.169    |       | 14.191    |       | 14.713    |       | 15.719    |       | 16.184    |       | 16.234    |       |
| BestBid   | 9.40      |      | 12.00     |       | 13.25     |       | 13.40     |       | 14.40     |       | 14.90     |       | 15.85     |       | 16.30     |       | 16.35     |       |
| BestAsk   | 9.00      |      | 11.80     |       | 13.00     |       | 13.00     |       | 14.00     |       | 14.50     |       | 15.50     |       | 16.05     |       | 16.15     |       |