

DOMESTIC MONEY MARKET LIQUIDITY POSITION

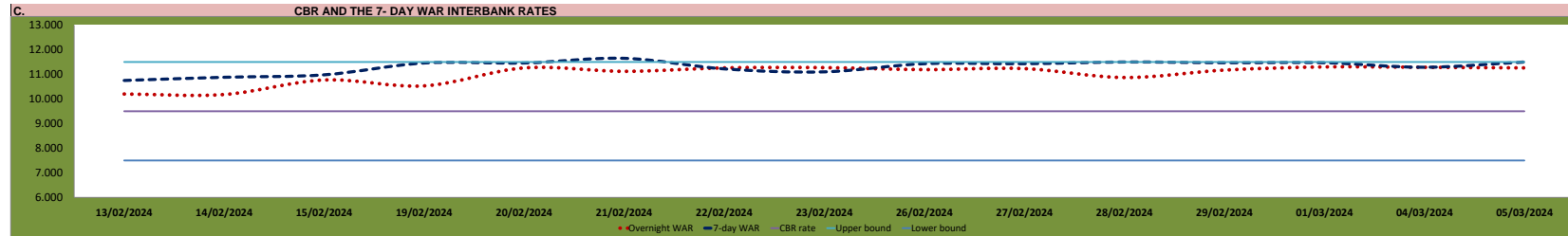
Banks 6-day cumulative average:UGX 82.058 Billion Long			
Liquidity forecast position (Billions of Ugx)	06 March 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		118.85	Opening Position
*Projected injections		103.44	Total Injections
*Projected Withdrawals		-728.65	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		-506.36	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	Thu	Fri	Mon	Tue	Wed	Thu	Mon	Tue
	22/02/2024	23/02/2024	26/02/2024	27/02/2024	28/02/2024	29/02/2024	04/03/2024	05/03/2024
7-DAYS	11.100	11.430	11.430	11.500	11.470	11.470	11.286	11.500
2-DAYS			11.250					11.170
O/N	11.270	11.190	11.230	10.870	11.170	11.300	11.284	11.260

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
10:23 AM	11.50	9	10.00			9:26 AM	11.50	1	5.00		
10:25 AM	11.50	7	10.00			9:43 AM	11.50	1	10.00		
10:33 AM	11.50	7	7.00			9:43 AM	11.25	1	10.00		
#####	11.50	7	5.00			9:47 AM	11.50	1	5.00		
9:18 AM	11.25	2	10.00			9:58 AM	11.35	1	5.00		
9:18 AM	11.00	2	10.00			11:19 AM	11.25	1	2.00		
9:36 AM	11.25	2	10.00			2:29 PM	11.35	1	1.00		
9:18 AM	11.00	1	20.00			2:52 PM	11.25	1	1.00		
9:19 AM	11.25	1	5.00			3:18 PM	11.25	1	10.00		
9:20 AM	11.25	1	10.00								
								T/T	146.00		



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	06/03/2024		OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
On-the-run O/S T-BONDSTOCKS(Bns-UGX)	33,692.13	06/03/2024		SLF	05-Feb	45.00	11.500		1
TOTAL TBILL & TBOND STOCK- UGX	40,742.09			SLF	07-Feb	20.00	11.500		1
				SLF	08-Feb	441.00	11.500		1
				SLF	09-Feb	282.00	11.500		3
				SLF	12-Feb	275.00	11.500		1
				SLF	13-Feb	227.00	11.500		1
				SLF	15-Feb	607.00	11.500		4
				SLF	19-Feb	583.00	11.500		1
				SLF	20-Feb	870.00	11.500		1
				SLF	21-Feb	700.00	11.500		1
				SLF	22-Feb	1,100.00	11.500		1
				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
				SLF	04-Mar	640.00	11.500		1
				SLF	05-Mar	705.00	11.500		1

Outstanding
 MATURITY TOTAL STOCK (BN UGX) YTM (%) AT CUT OFF* CHANGE IN YTM (+/-)

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	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	13.30	12.80	13.50	13.00	14.40	13.90	14.90	14.40	16.00	15.50	16.35	15.95	16.50	16.00
CENTENARY	9.50	9.00	12.00	11.70	13.30	13.00	13.40	12.90	14.40	13.95	14.85	14.50	15.85	15.45	16.35	15.85	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	16.40	15.90	16.35	15.85
CITI	9.50	9.00	12.25	11.75	13.30	12.80	13.45	12.95	14.45	13.95	14.95	14.45	15.95	15.45	16.40	16.00	16.50	15.90
EQUITY	9.40	9.00	12.00	11.80	13.40	12.85	13.40	12.90	14.40	14.00	14.90	14.50	16.00	15.50	16.35	15.95	16.45	16.00
Av. Bid	9.47		12.08		13.33		13.43		14.43		14.93		15.95		16.38		16.49	
Av. Ask	8.98		11.76		12.92		12.91		13.95		14.45		15.48		15.94		15.96	
Sec Mkt Yield	9.225		11.919		13.122		13.172		14.188		14.691		15.713		16.159		16.225	
BestBid	9.40		12.00		13.30		13.40		14.40		14.85		15.85		16.35		16.35	
BestAsk	9.00		11.80		13.00		13.00		14.00		14.50		15.50		16.00		16.15	