

**DOMESTIC MONEY MARKET LIQUIDITY POSITION**

<b>Banks 7-day cumulative average:UGX 83.791 Billion Long</b>			
<b>Liquidity forecast position ( Billions of Ugx)</b>	<b>07 March 2024</b>	<b>UGX (Bn)</b>	<b>Outturn for previous day</b>
Expected Opening Excess Reserve position		<b>94.19</b>	Opening Position
*Projected injections		170.05	Total Injections
*Projected Withdrawals		-658.22	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		<b>-393.98</b>	Closing position
			<b>94.19</b>

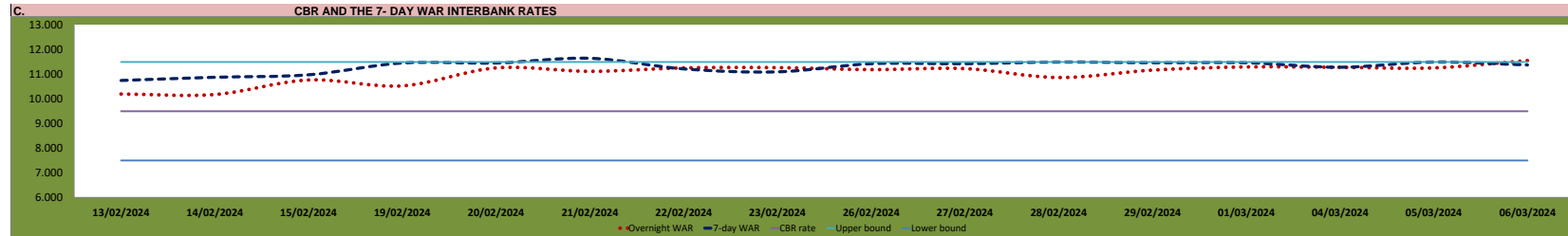
*\*The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

**CURRENT CBR 10.00 % - EFFECTIVE 06 MARCH 2024**

<b>A. WEIGHTED AVERAGE INTERBANK RATES (%)</b>								
<b>TENOR</b>	<b>Fri</b>	<b>Mon</b>	<b>Tue</b>	<b>Wed</b>	<b>Thu</b>	<b>Mon</b>	<b>Tue</b>	<b>Wed</b>
	23/02/2024	26/02/2024	27/02/2024	28/02/2024	29/02/2024	04/03/2024	05/03/2024	06/03/2024
<b>7-DAYS</b>	11.430	11.430	11.500	11.470	11.470	11.286	11.500	11.380
<b>O/N</b>	11.190	11.230	10.870	11.170	11.300	11.284	11.260	11.560

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:32 AM	11.25	7	10.00			9:54 AM	11.50	1	30.00		
9:35 AM	11.25	7	5.00			10:02 AM	11.25	1	10.00		
2:24 PM	11.75	7	5.00			10:04 AM	11.50	1	10.00		
#####	12.00	5	20.00			10:05 AM	11.50	1	5.00		
10:00 AM	12.50	5	19.00			10:22 AM	11.50	1	2.00		
9:00 AM	12.00	1	15.00			11:18 AM	11.50	1	1.00		
9:01 AM	11.35	1	25.00			11:21 AM	11.50	1	5.00		
9:07 AM	12.00	1	20.00			11:25 AM	11.50	1	5.00		
9:30 AM	11.50	1	5.00			2:26 PM	11.00	1	4.00		
9:31 AM	11.50	1	5.00								
9:44 AM	11.50	1	8.00								
								T/T	209.00		



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

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	07-Mar-24	14-Mar-24	21-Mar-24	28-Mar-24	04-Apr-24	11-Apr-24	18-Apr-24	23-May-24	08-Aug-24	15-Aug-24	22-Aug-24		
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)					
OMQ/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR				
On-the-run O/S T-BILL STOCKs (Bns-UGX)		7,049.95	07/03/2024						
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		33,692.13	07/03/2024	SLF	07-Feb	20.00	11.500		1
TOTAL TBILL & TBOND STOCK- UGX		40,742.09		SLF	08-Feb	441.00	11.500		1
<i>O/S-Outstanding</i>				SLF	09-Feb	282.00	11.500		3
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	SLF	12-Feb	275.00	11.500		1
91	78.09	9.002	-0.499	SLF	13-Feb	227.00	11.500		1
182	1,022.77	12.001	0.000	SLF	15-Feb	607.00	11.500		4
364	5,949.09	13.249	0.248	SLF	19-Feb	583.00	11.500		1
2YR	1,640.45	13.200	-0.800	SLF	20-Feb	870.00	11.500		1
3YR	3,088.13	14.000	0.500	SLF	21-Feb	700.00	11.500		1
5YR	507.21	14.600	-0.300	SLF	22-Feb	1,100.00	11.500		1
10YR	9,165.06	15.500	-0.500	SLF	23-Feb	1,041.00	11.500		3
15YR	12,786.41	16.300	0.000	SLF	26-Feb	563.00	11.500		1
20YR	6,504.87	15.990	0.480	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
				SLF	06-Mar	630.00	12.000		1

\*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	13.50	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	14.55	14.05	15.15	14.65	16.20	15.70	16.50	16.00	16.50	16.00
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	9.40	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		13.34		13.43		14.44		14.97		15.98		16.39		16.51	
Av. Ask	8.98		11.76		12.94		12.91		13.95		14.48		15.51		15.97		15.96	
Sec Mkt Yield	9.225		11.919		13.141		13.172		14.197		14.725		15.744		16.181		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		14.05		14.65		15.70		16.05		16.15	