MONEY MARKET REPORT FOR FRIDAY, MAY 3, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 11-day cummulative average position:UGX 163.51Billion long

Liquidity forecast position (Billions of Ugx)	Monday, May 6, 2024	UGX (Bn)	Outturn for previous day	3-May-24
Expected Opening Excess Reserve position		262.18	Opening Position	-144.25
*Projected Injections		110.18	Total Injections	930.89
*Projected Withdrawals		-883.31	Total Withdrawals	-524.46
Expected Closing Excess Reserve position before Policy Action		-510.94	Closing position	262.18

**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 08 APRIL 2024

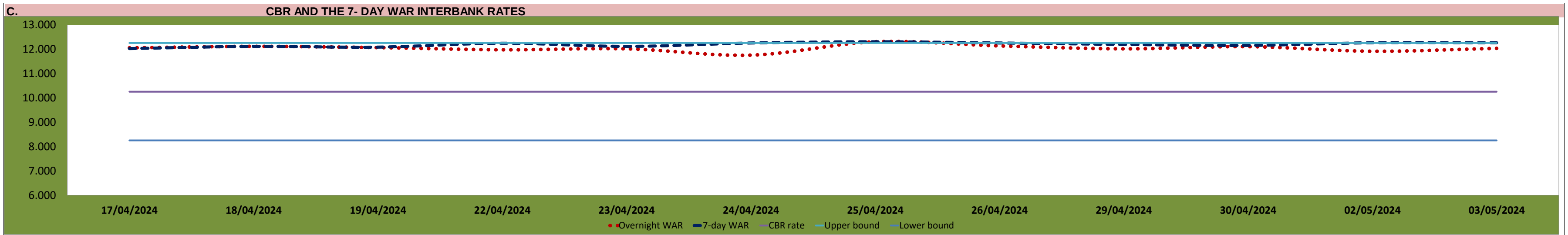
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Thu	Fri
	23/04/2024	24/04/2024	25/04/2024	26/04/2024	29/04/2024	30/04/2024	02/05/2024	03/05/2024
7-DAYS	12.110	12.250	12.300	12.250	12.190	12.150	12.260	12.260
O/N	12.010	11.750	12.110	12.130	12.010	12.100	11.910	12.030

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:04 AM	11.75	10	5.00			10:46 AM	12.00	3	10.00		
11:44 AM	12.25	6	15.00			11:35 AM	12.00	3	5.00		
9:04 AM	12.00	3	8.00			11:41 AM	12.00	3	4.00		
9:08 AM	12.00	3	2.00			11:47 AM	12.20	3	2.50		
9:16 AM	12.00	3	10.00			12:00 PM	12.00	3	2.00		
9:18 AM	12.00	3	10.00			12:55 PM	12.00	3	5.00		
9:19 AM	12.15	3	10.00			1:17 PM	12.00	3	5.00		
9:22 AM	12.00	3	10.00			1:38 PM	12.25	3	1.50		
9:22 AM	12.00	3	10.00			1:58 PM	12.00	3	5.00		
9:25 AM	12.15	3	10.00			2:26 PM	12.00	3	5.00		
9:58 AM	12.00	3	5.00			2:27 PM	12.00	3	2.00		
10:12 AM	12.00	3	3.00								
								T/T	145.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (05-MAY- 2024 TO 11-JUL- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	2-May-24	9-May-24	16-May-24	23-May-24	30-May-24	6-Jun-24	13-Jun-24	20-Jun-24	27-Jun-24	4-Jul-24	11-Jul-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	30.00	-	-	-	-	-	-	-	30.00
TOTALS	-	-	-	30.00	-	-	-	-	-	-	-	30.00

Total O/S BOU Bill balances held by BOU : UGX 30 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 30 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 24-APRIL-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,010.79	5/7/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,278.08	5/7/2024
TOTAL TBILL & TBOND STOCK- UGX	42,288.87	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	88.80	10.002	0.900
182	669.62	12.500	0.492
364	6,252.37	13.501	0.216
2YR	1,640.45	13.750	0.550
3YR	3,792.41	14.999	0.749
5YR	507.21	14.600	-0.300
10YR	9,267.06	16.000	2.250
15YR	13,217.83	16.300	0.000
20YR	6,853.11	16.750	0.000

Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.

Eii) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)

OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
SLF	4-Apr	805.50	12.000		1
SLF	5-Apr	990.00	12.000		3
SLF	8-Apr	533.50	12.250		1
SLF	9-Apr	512.50	12.250		2
SLF	11-Apr	462.00	12.250		1
SLF	12-Apr	582.00	12.250		3
SLF	15-Apr	362.00	12.250		1
SLF	16-Apr	539.00	12.250		1
SLF	17-Apr	650.00	12.250		1
SLF	18-Apr	954.00	12.250		1
SLF	19-Apr	1,402.00	12.250		3
SLF	22-Apr	525.00	12.250		1
SLF	23-Apr	453.00	12.250		1
SLF	24-Apr	330.00	12.250		1
SLF	25-Apr	720.00	12.250		1
SLF	26-Apr	987.00	12.250		3
SLF	29-Apr	683.00	12.250		1
SLF	30-Apr	462.00	12.250		2
SLF	2-May	452.00	12.250		1
SLF	3-May	856.00	12.250		3

WAR-Weighted Average Rate *SF-Standing Facilities*

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)

	T-BILLS						TBONDS											
TENOR	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	25-Jul-24		24-Oct-24		24-Apr-25		29-May-25		9-Jul-26		13-Jan-28		3-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	10.00	9.70	12.50	12.35	13.60	13.20	13.80	13.40	15.00	14.50	15.15	14.70	16.25	15.90	16.40	16.00	16.70	16.27
ABSA	10.00	9.50	12.80	12.30	13.60	13.10	13.80	13.30	15.00	14.50	15.20	14.70	16.35	15.90	16.45	15.95	16.75	16.25
CENTENARY	10.00	9.50	12.60	12.20	13.55	13.10	13.70	13.30	15.00	14.50	15.00	14.60	16.10	15.70	16.40	16.00	16.70	16.20
HFBU	10.00	9.50	12.30	12.00	13.50	13.00	13.70	13.00	15.00	14.40	15.25	14.40	16.20	15.75	16.40	15.95	16.7/	16.20
STANCHART	10.00	9.50	12.50	12.00	13.60	13.10	13.80	13.30	15.00	14.50	15.15	14.65	16.10	15.75	16.45	15.95	16.70	16.20
STANBIC	10.00	9.50	12.50	12.00	13.60	13.10	13.80	13.30	15.00	14.50	15.20	14.70	16.30	15.90	16.45	15.95	16.70	16.20
CITI	10.05	9.55	12.80	12.35	13.65	13.15	13.85	13.35	15.00	14.50	15.20	14.70	16.40	15.90	16.45	15.95	16.70	16.20
EQUITY	10.10	9.25	12.50	12.30	13.60	13.20	13.80	13.35	15.00	14.60	15.25	14.70	16.35	15.70	16.40	16.00	16.75	16.20
Av. Bid	10.02		12.56		13.59		13.78		15.00		15.18		16.26		16.43		16.71	
Av. Ask	9.50		12.19		13.12		13.29		14.50		14.64		15.81		15.97		16.22	
Sec Mkt Yield	**9.759**		**12.375**		**13.353**		**13.534**		**14.750**		**14.909**		**16.034**		**16.197**		**16.465**	
BestBid	10.00		12.30		13.50		13.70		15.00		15.00		16.10		16.40		16.70	
BestAsk	9.70		12.35		13.20		13.40		14.60		14.70		15.90		16.00		16.27	