

## MONEY MARKET REPORT FOR MONDAY, MAY 13, 2024

## DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 5-day cumulative average position:UGX 263.558Billion long

Liquidity forecast position ( Billions of Ugx)	Tuesday, 14 May 2024	UGX (Bn)	Outturn for previous day	13-May-24
Expected Opening Excess Reserve position		244.34	Opening Position	268.37
*Projected Injections		218.10	Total Injections	623.85
*Projected Withdrawals		-398.16	Total Withdrawals	-647.88
Expected Closing Excess Reserve position before Policy Action		64.28	Closing position	244.34

\*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.

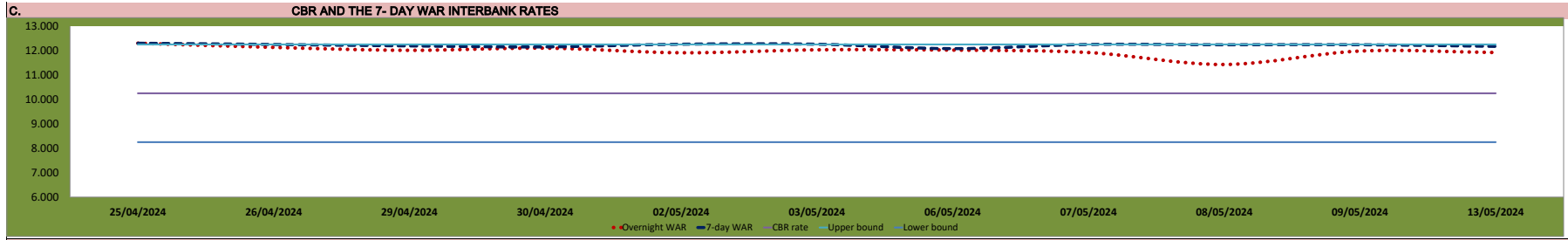
## CURRENT CBR 10.25 % - EFFECTIVE 08 APRIL 2024

## A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Thu	Fri	Mon	Tue	Wed	Thu	Mon
	30/04/2024	02/05/2024	03/05/2024	06/05/2024	07/05/2024	08/05/2024	09/05/2024	13/05/2024
7-DAYS	12.150	12.260	12.260	12.080	12.250	12.237	12.240	12.170
2-DAYS								12.000
O/N	12.100	11.910	12.030	12.020	11.920	11.460	11.980	11.920

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:05 am	11.75	7	10.00			9:26 am	11.00	1	3.50		
9:18 am	12.25	7	10.00			9:26 am	11.50	1	12.00		
9:25 am	12.25	7	10.00			9:32 am	12.00	1	1.00		
9:50 am	12.25	7	10.00			9:32 am	12.00	1	10.00		
9:50 am	12.25	7	10.00			9:32 am	12.00	1	10.00		
9:57 am	12.25	7	10.00			10:09 am	12.00	1	5.00		
10:04 am	12.25	7	10.00			10:09 am	11.85	1	3.00		
10:07 am	12.25	7	10.00			10:09 am	11.85	1	3.00		
2:27 pm	12.00	7	1.00			10:24 am	12.00	1	6.00		
2:39 pm	12.25	7	3.00			10:48 am	12.00	1	10.00		
2:39 pm	12.00	7	5.00			10:48 am	12.00	1	10.00		
2:40 pm	12.00	7	5.00			10:50 am	12.00	1	10.00		
1:13 pm	12.00	4	10.00			10:53 am	12.00	1	5.00		
1:19 pm	12.00	4	10.00			11:24 am	12.00	1	5.00		
1:13 pm	12.00	3	10.00			11:48 am	12.00	1	6.00		
2:40 pm	12.00	3	10.00			11:57 am	12.00	1	4.00		
10:34 am	12.00	2	10.00			12:13 pm	12.00	1	2.00		
10:38 am	12.00	2	10.00			1:21 pm	12.00	1	10.00		
11:36 am	12.00	2	10.00			2:13 pm	11.50	1	3.50		
1:12 pm	12.00	2	10.00			2:28 pm	12.00	1	2.00		
3:37 pm	12.00	2	5.00			2:46 pm	12.00	1	3.00		
9:06 am	12.00	1	8.00			3:22 pm	12.00	1	5.00		
9:17 am	11.75	1	3.50			3:32 pm	12.00	1	20.00		
9:19 am	12.00	1	5.00			3:32 pm	12.00	1	5.00		
9:19 am	11.75	1	5.00			3:32 pm	12.00	1	5.00		
								T/T	359.50		



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (09-MAY- 2024 TO 18-JUL- 2024)**

DATE	THUR 09-May-24	THUR 16-May-24	THUR 23-May-24	THUR 30-May-24	THUR 06-Jun-24	THUR 13-Jun-24	THUR 20-Jun-24	THUR 27-Jun-24	THUR 04-Jul-24	THUR 11-Jul-24	THUR 18-Jul-24	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	30.00	-	-	-	-	-	-	-	-	30.00
<b>TOTALS</b>	-	-	<b>30.00</b>	-	-	-	-	-	-	-	-	<b>30.00</b>

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 TBILLS ISSUE DATE: 09-MAY-2024			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	8,856.86	14/05/2024	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	34,726.86	14/05/2024	
<b>TOTAL TBILL &amp; TBOND STOCK- UGX</b>	<b>41,583.72</b>		

**(Eii) MONETARY POLICY MARKET OPERATIONS**

(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)							
OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR		
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	02-May	452.00	12.250				1
SLF	03-May	856.00	12.250				3
SLF	06-May	502.00	12.250				1
SLF	07-May	170.00	12.250				1
SLF	08-May	380.00	12.250				1
SLF	09-May	556.00	12.250				4
SLF	13-May	322.00	12.250				1

**Outstanding**

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	88.80	9.501	-0.501
182	552.06	12.601	0.101
364	6,216.00	13.501	0.000
2YR	1,640.45	13.750	0.550
3YR	3,584.41	14.999	0.749
5YR	250.00	14.800	-0.300
10YR	9,219.06	16.000	2.250
15YR	13,181.83	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.

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	08-Aug-24		07-Nov-24		08-May-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	10.00	9.60	12.80	12.50	13.50	13.25	13.80	13.40	15.00	14.65	15.10	14.70	16.20	15.90	16.40	15.95	16.75	16.30
ABSA	10.10	9.60	13.00	12.50	13.50	13.25	13.80	13.30	15.00	14.50	15.20	14.70	16.35	16.00	16.45	15.95	16.75	16.25
CENTENARY	10.00	9.50	12.80	12.40	13.50	13.20	13.80	13.40	15.00	14.50	15.10	14.60	16.20	15.80	16.40	15.90	16.75	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	16.71	16.20
STANCHART	9.75	9.25	12.85	12.35	13.75	13.25	13.85	13.35	15.00	14.50	15.20	14.70	16.25	15.75	16.45	15.95	16.70	16.20
STANBIC	10.00	9.60	12.80	12.50	13.50	13.20	13.80	13.40	15.00	14.50	15.20	14.70	16.40	16.00	16.40	15.90	16.75	16.25
CITI	10.00	9.50	12.90	12.40	13.60	13.10	13.85	13.35	15.00	14.50	15.10	14.60	16.40	15.90	16.45	15.95	16.75	16.25
EQUITY	9.80	9.40	12.70	12.30	13.70	13.30	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	9.96		12.77		13.57		13.80		15.00		15.18		16.29		16.42		16.74	
Av. Ask	9.49		12.37		13.19		13.32		14.52		14.64		15.85		15.94		16.23	
Sec Mkt Yield	9.725		12.569		13.381		13.559		14.759		14.906		16.072		16.181		16.487	
BestBid	9.75		12.30		13.50		13.70		15.00		15.10		16.20		16.40		16.70	
BestAsk	9.60		12.50		13.30		13.40		14.65		14.70		16.00		16.00		16.30	