MONEY MARKET REPORT FOR THURSDAY, MAY 23, 2024(FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 1-day cummulative average position:UGX 510.71Billion long

Liquidity forecast position (Billions of Ugx)	Friday, May 24, 2024	UGX (Bn)	Outturn for previous day	23-May-24
Expected Opening Excess Reserve position		510.71	Opening Position	-144.30
*Projected Injections		147.94	Total Injections	1286.14
*Projected Withdrawals		-592.15	Total Withdrawals	-631.13
Expected Closing Excess Reserve position before Policy Action		66.49	Closing position	510.71

**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

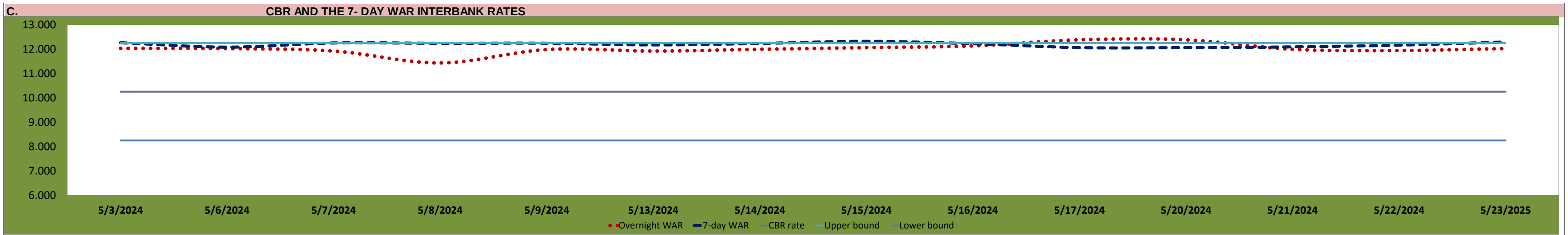
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	14/05/2024	15/05/2024	16/05/2024	17/05/2024	20/05/2024	21/05/2024	22/05/2024	23/05/2024
7-DAYS	12.230	12.320	12.220	12.060	12.280	12.090	12.160	12.290
2-DAYS	12.000					12.030	12.000	-
O/N	11.990	12.060	12.130	12.380	12.090	11.990	11.940	12.020

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:20 AM	12.00	7	3.50			9:16 AM	12.00	1	8.00		
9:22 AM	12.25	7	12.00			9:20 AM	12.00	1	10.00		
9:46 AM	12.25	7	5.00			9:33 AM	12.00	1	5.00		
9:46 AM	12.26	7	5.00			9:40 AM	12.00	1	10.00		
9:46 AM	12.25	7	5.00			9:42 AM	12.00	1	10.00		
9:49 AM	12.25	7	3.00			9:44 AM	12.00	1	10.00		
10:20 AM	12.50	7	15.00			9:49 AM	12.00	1	10.00		
10:59 AM	12.25	7	10.00			10:16 AM	12.00	1	5.00		
11:00 AM	12.25	7	10.00			10:39 AM	12.00	1	6.00		
11:26 AM	12.25	7	10.00			11:40 AM	12.00	1	30.00		
11:59 AM	12.20	7	5.00			11:41 AM	12.15	1	19.00		
1:48 PM	12.80	7	5.00			12:21 PM	12.00	1	2.00		
2:29 PM	12.00	7	5.00			12:24 PM	12.00	1	5.00		
9:11 AM	12.00	1	10.00			3:07 PM	12.00	1	10.00		
								T/T	243.50		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (23-MAY- 2024 TO 25-JUL- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	30-May-24	6-Jun-24	13-Jun-24	20-Jun-24	27-Jun-24	4-Jul-24	11-Jul-24	18-Jul-24	25-Jul-24	1-Aug-24	8-Aug-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	-	-	-	-	-	-	-
TOTALS	-	-	-	-	-	-	-	-	-	-	-	-

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

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

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 23-MAY-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,734.90	5/24/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,041.62	5/24/2024
TOTAL TBILL & TBOND STOCK- UGX	41,776.52	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	6.75	9.002	-0.499
182	467.40	12.644	0.043
364	6,260.75	13.398	-0.103
2YR	1,640.45	13.750	0.550
3YR	3,523.41	14.999	0.749
5YR	250.00	15.500	0.900
10YR	9,244.35	16.000	2.250
15YR	13,530.30	16.500	0.200
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)

Column1	Column2	Column3	Column4	Column5	Column6
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
SLF	6-May	502.00	12.250		1
SLF	7-May	170.00	12.250		1
SLF	8-May	380.00	12.250		1
SLF	9-May	556.00	12.250		4
SLF	13-May	322.00	12.250		1
SLF	14-May	358.00	12.250		1
SLF	15-May	309.00	12.250		1
SLF	16-May	600.00	12.250		1
SLF	17-May	1,205.00	12.250		3
SLF	20-May	733.00	12.250		1
SLF	21-May	287.00	12.250		1
SLF	22-May	341.00	12.250		1
SLF	23-May	540.00	12.250		1

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	22-Aug-24		21-Nov-24		22-May-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	10.50	10.00	13.10	12.75	13.75	13.30	14.00	13.75	15.30	15.00	15.60	15.20	16.80	16.30	17.00	16.50	17.20	16.75
ABSA	10.50	10.00	13.25	12.75	13.80	13.30	14.25	13.75	15.40	14.90	15.70	15.20	16.80	16.30	17.00	16.50	17.20	16.75
CENTENARY	10.25	9.00	13.25	12.40	13.80	13.20	14.20	13.50	15.40	14.65	15.75	15.10	16.80	15.90	17.00	16.50	17.20	16.70
HFBU	10.10	9.50	12.60	12.10	13.60	13.20	13.80	13.00	15.00	14.30	15.50	15.00	16.30	15.80	16.75	16.00	17.00	16.20
STANCHART	10.50	10.00	13.15	12.65	13.80	13.30	14.15	13.65	15.40	14.90	15.65	15.15	16.75	16.25	17.00	16.50	17.25	16.75
STANBIC	10.50	10.00	13.10	12.60	13.75	13.25	14.00	13.50	15.30	15.00	15.60	15.10	16.80	16.30	17.00	16.50	17.20	16.70
CITI	10.20	9.70	13.05	12.55	13.70	13.20	14.15	13.65	15.30	14.80	15.70	15.00	16.75	16.30	17.00	16.50	17.25	16.75
EQUITY	9.40	8.80	13.00	12.50	13.80	13.40	13.90	13.35	15.10	14.65	15.55	15.00	16.50	16.00	16.50	16.20	17.10	16.50
Av. Bid	10.24		13.06		13.75		14.06		15.28		15.63		16.69		16.91		17.18	
Av. Ask	9.63		12.54		13.27		13.52		14.78		15.09		16.14		16.40		16.64	
Sec Mkt Yield	**9.934**		**12.800**		**13.509**		**13.788**		**15.025**		**15.363**		**16.416**		**16.653**		**16.906**	
BestBid	9.40		12.60		13.60		13.80		15.00		15.50		16.30		16.50		17.00	
BestAsk	10.00		12.75		13.40		13.75		15.00		15.20		16.30		16.50		16.75	