MONEY MARKET REPORT FOR WEDNESDAY, SEPTEMBER 4, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 7-day cummulative average position:UGX 164.816Billion Long

Liquidity forecast position (Billions of Ugx)		Thursday, September 5, 2024	UGX (Bn)	Outturn for previous day	4-Sep-24
Expected Opening Excess Reserve position			**149.64**	Opening Position	**115.74**
*Projected Injections			520.67	Total Injections	61.54
*Projected Withdrawals			-1127.58	Total Withdrawals	-27.64
Expected Closing Excess Reserve position before Policy Action			**-457.28**	Closing position	**149.64**

**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 07 AUGUST 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Mon	Tue	Wed	Thu	Fri	Mon	Tue	Wed
	26/08/2024	27/08/2024	28/08/2024	29/08/2024	30/08/2024	02/09/2024	03/09/2024	04/09/2024
7-DAYS	10.890	11.320	11.800	10.930	10.790	10.750	10.500	11.280
2-DAYS		10.890	11.000			10.380	10.190	10.500
O/N	10.920	10.720	10.550	9.310	10.470	9.810	10.080	10.320

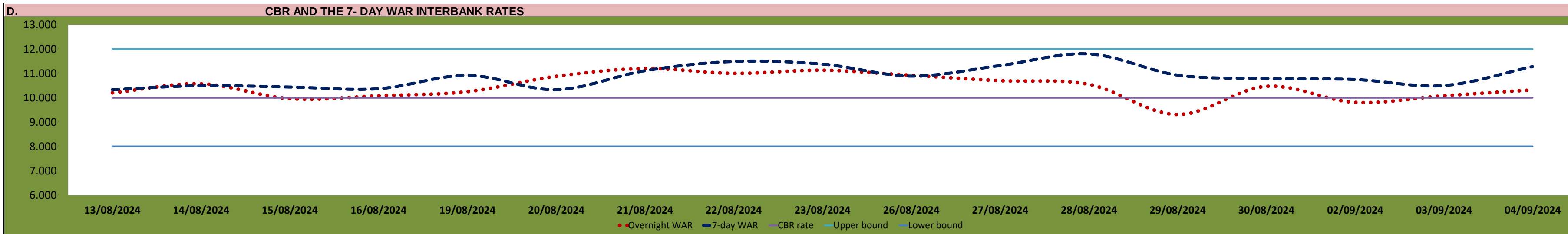
B. DAILY INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:17 AM	**11.00**	**7**	5.00			12:19 PM	**10.50**	**1**	10.00		
9:19 AM	**11.50**	**7**	25.00			12:30 PM	**10.50**	**1**	19.00		
9:37 AM	**11.00**	**7**	10.00			1:27 PM	**10.50**	**1**	5.00		
10:45 AM	**11.00**	**7**	5.00			2:00 PM	**10.50**	**1**	3.00		
12:20 PM	**10.50**	**2**	20.00			2:06 PM	**10.00**	**1**	5.00		
9:17 AM	**10.50**	**1**	9.00			2:07 PM	**9.00**	**1**	3.00		
9:19 AM	**10.25**	**1**	20.00			2:10 PM	**10.50**	**1**	10.00		
10:06 AM	**10.50**	**1**	15.00			2:12 PM	**10.50**	**1**	10.00		
10:06 AM	**10.25**	**1**	5.00			2:15 PM	**10.00**	**1**	5.00		
11:35 AM	**10.00**	**1**	4.00								
								T/T	188.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
4-Sep-24			31,183,200,000	10.50	1	5-Sep-24

D. CBR AND THE 7- DAY WAR INTERBANK RATES



E. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (05-SEP- 2024 TO 07-NOV- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	5-Sep-24	12-Sep-24	19-Sep-24	26-Sep-24	3-Oct-24	10-Oct-24	17-Oct-24	24-Oct-24	31-Oct-24	7-Nov-24	14-Nov-24	
REPO	310.00	-	-	-	-	-	-	-	-	-	-	310.00
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	15.00	-	-	-	-	-	-	-	-	-	15.00
TOTALS	**310.00**	**15.00**	**-**	**-**	**-**	**-**	**-**	**-**	**-**	**-**	**-**	**325.00**

Total O/S BOU Bill balances held by BOU : UGX 15 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 325 BN

(F) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 28-AUG-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,861.85	9/5/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,826.45	9/5/2024
TOTAL TBILL & TBOND STOCK- UGX	43,688.30	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	116.09	9.002	0.000
182	555.45	13.001	0.400
364	7,190.30	14.000	0.499
2YR	-	15.500	0.251
3YR	4,968.71	15.250	-0.250
5YR	250.00	16.000	0.500
10YR	8,275.13	15.750	-0.250
15YR	14,576.40	16.500	0.700
20YR	7,756.21	16.500	-0.500

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

(G) MONETARY POLICY MARKET OPERATIONS

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

Column1	Column2	Column3	Column4	Column5	Column6
SLF	30-Jul	20.00	12.250		1
SLF	31-Jul	220.00	12.250		1
BBILL	2-Aug	- 247.98	10.998		27
REPO	3-Aug	- 539.50	10.250		6
REPO	5-Aug	- 308.00	10.250		3
REPO	7-Aug	- 100.00	10.000		1
REPO	8-Aug	- 150.00	10.000		7
SLF	13-Aug	41.50	12.000		1
SLF	14-Aug	36.00	12.000		1
SLF	16-Aug	18.00	12.000		3
SLF	19-Aug	154.00	12.000		1
SLF	20-Aug	240.00	12.000		1
SLF	21-Aug	260.00	12.000		1
SLF	22-Aug	328.00	12.000		1
SLF	23-Aug	400.50	12.000		3
SLF	26-Aug	243.00	12.000		1
SLF	27-Aug	185.00	12.000		1
SLF	28-Aug	27.00	12.000		1
SLF	29-Aug	20.00	12.000		1
REPO	30-Aug	310.00	10.000		6
SLF	3-Sep	2.00	12.000		1
SLF	4-Sep	2.00	12.000		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%		13.500%		14.125%		14.250%		14.250%		15.800%		15.000%	
MATURITY DATE	28-Nov-24		27-Feb-25		25-Aug-25		9-Jul-26		13-Jan-28		23-Aug-29		22-Jun-34		23-Jun-39		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.50	9.30	13.00	12.70	14.00	13.70	15.10	14.65	15.30	14.90	15.50	15.00	15.80	15.40	15.90	15.50	16.50	16.10
ABSA	9.65	9.10	13.00	12.70	14.00	13.75	15.15	14.60	15.25	14.70	15.60	15.00	15.85	15.40	16.15	15.50	16.50	16.15
CENTENARY	9.60	9.10	13.00	12.75	14.00	13.70	15.10	14.65	15.40	14.90	15.40	15.00	15.85	15.45	16.00	15.50	16.50	16.00
HFBU	9.80	9.30	13.00	12.50	14.00	13.50	15.10	14.60	15.40	14.90	15.50	15.00	16.00	15.25	15.80	15.00	16.50	16.05
STANCHART	9.65	9.15	13.10	12.60	14.10	13.60	15.10	14.60	15.30	14.80	15.45	14.95	15.90	15.40	16.00	15.50	16.65	16.15
STANBIC	9.70	9.30	13.00	12.70	14.00	13.70	15.40	14.90	15.25	14.85	15.50	15.00	15.85	15.55	16.10	15.60	16.50	16.15
CITI	9.70	9.20	13.10	12.60	14.05	13.55	15.25	14.80	15.30	14.80	15.50	15.00	15.90	15.40	16.20	15.50	16.60	16.10
EQUITY	9.50	8.85	13.20	12.60	14.00	13.70	15.20	14.60	15.30	14.90	15.40	14.90	15.80	15.40	16.00	15.40	16.50	16.00
Av. Bid	9.64		13.05		14.02		15.18		15.31		15.48		15.87		16.02		16.53	
Av. Ask	9.16		12.64		13.65		14.68		14.84		14.98		15.41		15.44		16.09	
Sec Mkt Yield	**9.400**		**12.847**		**13.834**		**14.925**		**15.078**		**15.231**		**15.638**		**15.728**		**16.309**	
BestBid	9.50		13.00		14.00		15.10		15.25		15.40		15.80		15.80		16.50	
BestAsk	9.30		12.75		13.75		14.90		14.90		15.00		15.55		15.60		16.15	