MONEY MARKET REPORT FOR FRIDAY, SEPTEMBER 6, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 11-day cummulative average position:UGX 139.77Billion Long

Liquidity forecast position (Billions of Ugx)	Monday, September 9, 2024	UGX (Bn)	Outturn for previous day	6-Sep-24
Expected Opening Excess Reserve position		**170.31**	Opening Position	**-127.16**
*Projected Injections		97.44	Total Injections	660.14
*Projected Withdrawals		-662.45	Total Withdrawals	-362.68
Expected Closing Excess Reserve position before Policy Action		**-394.71**	Closing position	**170.31**

**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 (%)

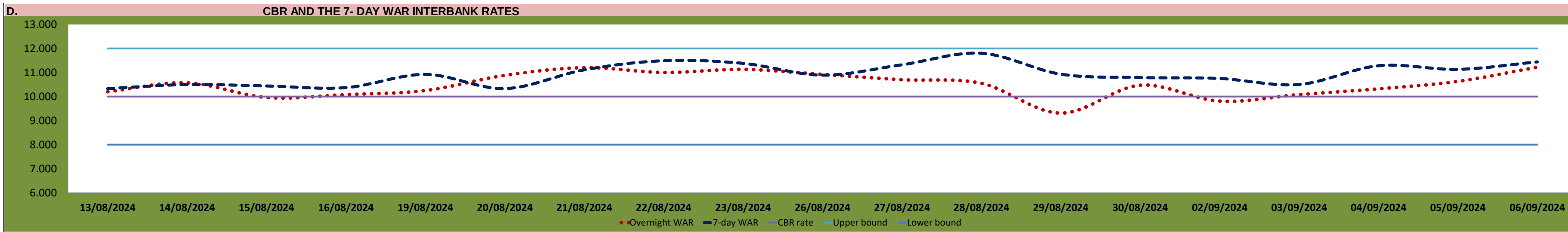
TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Fri
	28/08/2024	29/08/2024	30/08/2024	02/09/2024	03/09/2024	04/09/2024	05/09/2024	06/09/2024
7-DAYS	11.800	10.930	10.790	10.750	10.500	11.280	11.130	11.440
5-DAYS								11.500
O/N	10.550	9.310	10.470	9.810	10.080	10.320	10.630	11.220

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:29 AM	**11.50**	**7**	10.00			10:09 AM	**11.00**	**3**	3.00		
12:09 PM	**11.00**	**7**	25.00			11:29 AM	**11.00**	**3**	7.00		
12:41 PM	**12.50**	**7**	10.00			12:08 PM	**10.75**	**3**	3.00		
9:28 AM	**11.50**	**5**	10.00			12:18 PM	**10.75**	**3**	2.00		
9:16 AM	**11.00**	**3**	5.00			12:34 PM	**11.75**	**3**	15.00		
9:16 AM	**11.00**	**3**	10.00			12:34 PM	**11.75**	**3**	15.00		
9:17 AM	**11.00**	**3**	5.00			12:51 PM	**11.00**	**3**	3.00		
9:17 AM	**11.00**	**3**	5.00			1:37 PM	**11.00**	**3**	5.00		
9:20 AM	**11.50**	**3**	10.00			1:39 PM	**11.00**	**3**	5.00		
9:27 AM	**11.00**	**3**	5.00			1:48 PM	**11.00**	**3**	10.00		
9:30 AM	**11.50**	**3**	10.00			2:50 PM	**11.50**	**3**	10.00		
9:37 AM	**10.50**	**3**	10.00			3:18 PM	**11.00**	**3**	2.00		
9:38 AM	**11.50**	**3**	10.00			3:39 PM	**11.00**	**3**	4.00		
								T/T	**219.00**		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

D. **CBR AND THE 7- DAY WAR INTERBANK RATES**



E. **MONETARY POLICY OPERATIONS MATURITIES PROFILE: (12-SEP- 2024 TO 07-NOV- 2024)**

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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	21-Nov-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	15.00	-	-	-	-	-	-	-	-	-	-	15.00
TOTALS	15.00	-	-	-	-	-	-	-	-	-	-	15.00

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 15 BN

(F) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 28-AUG-2024		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,858.15	9/9/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	36,978.93	9/9/2024
TOTAL TBILL & TBOND STOCK- UGX	44,837.08	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	112.40	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	5,252.52	15.250	-0.250
5YR	250.00	16.000	0.500
10YR	8,275.13	15.750	-0.250
15YR	15,445.08	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
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
SLF	5-Sep	350.00	12.000		1
SLF	6-Sep	628.00	12.000		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%		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	15.50	15.00	15.50	15.10	16.00	15.50	16.00	15.55	16.50	16.10	16.75	16.25
ABSA	9.90	9.10	13.30	12.90	14.25	13.85	15.60	15.00	15.75	15.10	16.15	15.20	16.30	15.40	16.65	16.00	16.95	16.25
CENTENARY	9.60	9.10	13.00	12.75	14.00	13.70	15.50	15.00	15.40	14.90	16.00	15.50	16.20	15.70	16.50	16.00	16.60	16.10
HFBU	9.80	9.30	13.00	12.70	14.00	13.70	15..6	14.80	15.60	14.90	16.00	15.50	16.00	15.50	16.50	15.80	16.75	16.25
STANCHART	9.65	9.15	13.00	12.50	14.00	13.50	15.50	15.00	15.75	15.25	16.00	15.50	16.25	15.75	16.50	16.00	16.75	16.25
STANBIC	9.70	9.30	13.00	12.70	14.00	13.70	15.50	15.00	15.50	15.00	16.00	15.50	16.00	15.55	16.10	15.60	16.50	16.15
CITI	9.70	9.20	13.10	12.60	14.05	13.55	15.60	15.10	15.60	15.10	16.10	15.60	16.10	15.60	16.60	16.10	16.80	16.20
EQUITY	9.50	8.85	13.20	12.60	14.00	13.70	15.60	15.25	15.75	15.35	16.10	15.50	16.15	15.40	16.60	15.60	16.75	16.20
Av. Bid	9.67		13.08		14.04		15.54		15.61		16.04		16.13		16.49		16.73	
Av. Ask	9.16		12.68		13.68		15.02		15.09		15.48		15.56		15.90		16.21	
Sec Mkt Yield	**9.416**		**12.878**		**13.856**		**15.281**		**15.347**		**15.759**		**15.841**		**16.197**		**16.469**	
BestBid	9.50		13.00		14.00		15.50		15.40		16.00		16.00		16.10		16.50	
BestAsk	9.30		12.90		13.85		15.25		15.35		15.60		15.75		16.10		16.25	