

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 6-day cumulative average position:UGX 13.710Billion long				
Liquidity forecast position (Billions of Ugx)	Wednesday, September 18, 2024	UGX (Bn)	Outturn for previous day	17-Sep-24
Expected Opening Excess Reserve position		-493.76	Opening Position	-163.95
*Projected Injections		99.86	Total Injections	502.43
*Projected Withdrawals		-509.97	Total Withdrawals	-832.24
Expected Closing Excess Reserve position before Policy Action		-903.87	Closing position	-493.76

**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

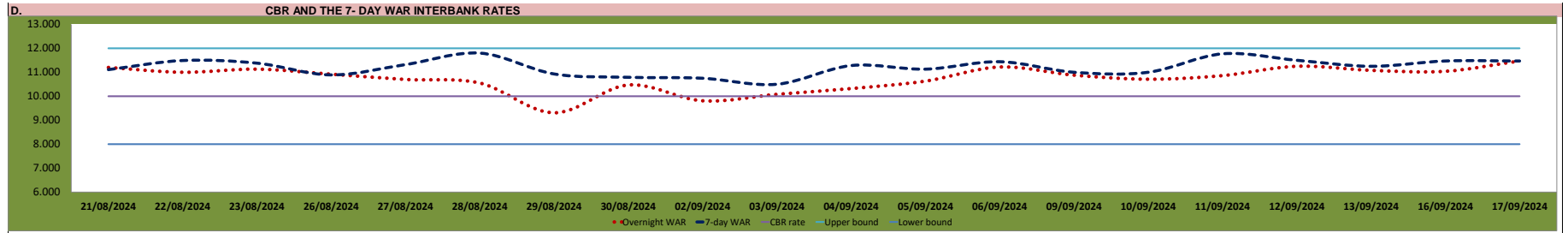
A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Tue	Wed	Thu	Mon	Tue	Fri	Mon	Tue
	06/09/2024	09/09/2024	10/09/2024	11/09/2024	12/09/2024	13/09/2024	16/09/2024	17/09/2024
7-DAYS	11.440	11.000	11.000	11.770	11.500	11.250	11.470	11.470
O/N	11.220	10.880	10.710	10.860	11.250	11.080	11.040	11.470

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
2:41 PM	14.00	35	30.00			1:46 PM	11.50	1	10.00		
10:12 AM	11.00	1	2.00			3:03 PM	11.50	1	8.00		
10:35 AM	11.50	1	10.00					T/T	60.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
17-Sep-24			18,810,900,000	11	2	19-Sep-24
Total			18,810,900,000			



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
	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	28-Nov-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

(F) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 11-SEP-2024			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF	CHANGE IN YTM (+/-)
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,897.09		
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	36,978.30		
TOTAL TBILL & TBOND STOCK- UGX	44,875.39		
91	123.69	10.804	1.802
182	568.58	13.001	0.000
364	7,204.83	14.250	0.250
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	15,444.44	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	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
SLF	9-Sep	175.00	12.000		1
SLF	10-Sep	180.00	12.000		1
SLF	11-Sep	170.00	12.000		1
SLF	12-Sep	240.00	12.000		1
SLF	13-Sep	492.00	12.000		3
SLF	16-Sep	100.00	12.000		1
SLF	17-Sep	420.00	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)																		
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%		13.500%		14.125%		14.250%		14.250%		15.800%		15.000%	
MATURITY DATE	12-Dec-24		13-Mar-25		11-Sep-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	11.05	10.50	13.00	12.70	14.50	13.80	15.50	15.00	15.50	15.10	16.00	15.50	16.20	15.55	16.50	16.10	16.75	16.25
ABSA	11.30	10.50	13.50	12.60	14.50	13.80	15.60	15.10	15.75	15.25	16.20	15.70	16.30	15.80	16.65	16.25	16.95	16.30
CENTENARY	9.70	9.20	13.00	12.75	14.00	13.70	15.50	15.00	15.70	15.20	16.00	15.70	16.20	15.70	16.50	16.00	16.75	16.25
HFBU	11.00	10.25	13.25	13.00	14.50	14.00	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	11.05	10.55	13.25	12.75	14.50	14.00	15.55	15.05	15.75	15.25	16.10	15.60	16.25	15.75	16.60	16.10	16.75	16.25
STANBIC	11.05	10.55	13.10	12.75	14.50	14.00	15.50	15.00	15.70	15.25	16.10	15.65	16.25	15.75	16.60	16.10	16.75	16.25
CITI	11.05	10.55	13.25	12.75	14.60	14.10	15.55	15.15	15.75	15.30	16.25	15.75	16.30	15.80	16.70	16.20	16.75	16.25
EQUITY	11.05	10.55	13.15	12.65	14.50	14.00	15.55	15.00	15.75	15.25	16.15	15.65	16.25	15.75	16.60	16.15	16.75	16.20
Av. Bid	10.91		13.19		14.45		15.54		15.69		16.10		16.22		16.58		16.78	
Av. Ask	10.33		12.74		13.93		15.01		15.19		15.63		15.70		16.09		16.25	
Sec Mkt Yield	10.619		12.966		14.188		15.274		15.438		15.866		15.959		16.334		16.513	
BestBid	9.70		13.00		14.00		15.50		15.50		16.00		16.00		16.50		16.75	
BestAsk	10.55		13.00		14.10		15.15		15.30		15.75		15.80		16.25		16.30	