

MONEY MARKET REPORT FOR THURSDAY, FEBRUARY 13, 2025

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 1-day cumulative average position:UGX 908.96 Billion long			
Liquidity forecast position ( Billions of Ugx)	Friday, February 14, 2025	UGX ( Bn)	Outturn for previous day
Expected Opening Excess Reserve position		908.96	Opening Position
*Projected Injections		105.06	Total Injections
*Projected Withdrawals		-251.59	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		762.44	Closing position
*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 9.75 % - EFFECTIVE 06 FEBRUARY 2025

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	04/02/2025	05/02/2025	06/02/2025	07/02/2025	10/02/2025	11/02/2025	12/02/2025	13/02/2025
7-DAYS	11.630	11.560	11.400	11.080	10.050	10.050	10.050	10.990
ON	11.730	11.550	11.200	10.810	9.230	9.450	9.330	10.170

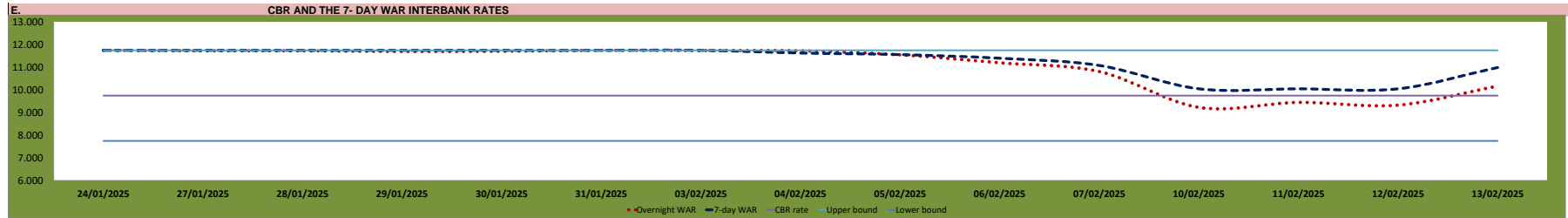
B. DAILY UNSECURED INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:10 AM	11.00	7	30.00			9:16 AM	10.25	1	5.00		
9:11 AM	11.00	7	32.00			10:57 AM	10.50	1	10.00		
9:15 AM	11.00	7	20.00			11:02 AM	10.50	1	10.00		
9:18 AM	11.00	7	20.00			11:14 AM	10.50	1	8.00		
9:19 AM	11.00	7	3.00			12:11 PM	10.50	1	15.00		
9:19 AM	11.00	7	10.00			12:20 PM	10.50	1	4.00		
9:19 AM	11.00	7	20.00			12:22 PM	10.50	1	10.00		
9:26 AM	11.00	7	3.00			12:22 PM	10.50	1	10.00		
9:32 AM	11.00	7	20.00			2:01 PM	9.00	1	10.00		
9:52 AM	11.00	7	15.00			2:17 PM	9.00	1	4.00		
10:14 AM	11.00	7	8.00			2:23 PM	9.00	1	25.00		
10:54 AM	11.00	7	4.00			2:52 PM	10.00	1	20.00		
10:55 AM	11.00	7	3.00			2:55 PM	10.00	1	5.00		
1:48 PM	11.00	7	8.00			2:55 PM	10.00	1	5.00		
2:15 PM	10.50	7	5.00			2:58 PM	10.50	1	5.00		
2:47 PM	11.00	7	10.00								
3:08 PM	11.00	7	10.00								
9:05 AM	11.00	1	5.00								
9:12 AM	11.00	1	18.00								
9:14 AM	11.00	1	10.00								
9:15 AM	10.25	1	10.00								
								T/T	410.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
13-Feb-25			72,630,600,000.00	10.50	4	17-Feb-25
13-Feb-25			1,192,760,000.00	10.50	1	14-Feb-25
<b>Total</b>			<b>73,823,360,000.00</b>			

D. INTERBANK SWAP TRANSACTIONS (SECURED MARKET)



**F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (13-FEB- 2024 TO 27-MAR- 2025)**

DATE	THUR	THUR	THUR	FRI	THUR	THUR	THUR	TOTAL
	13-Feb-25	21-Feb-25	27-Feb-25	6-Mar-25	13-Mar-25	20-Mar-25	27-Mar-25	
REPO	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	-	-	-
<b>TOTALS</b>								

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

(G) STOCK OF TREASURY SECURITIES				(G) MONETARY POLICY MARKET OPERATIONS						
LAST TBILLS ISSUE DATE: 12-FEB-2025				VERTICAL REPOS, REV-REPOS, BOU BILL & SF						
On-the-run O/S T-BILL STOCKs (Bns-UGX)		7,598.92		2/14/2025	OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		48,936.71		2/14/2025	SLF	14-Jan	1,284.00	11.750		1
<b>TOTAL TBILL &amp; TBOND STOCK-UGX</b>		<b>56,535.63</b>			SLF	15-Jan	784.00	11.750		1
<b>Q/S Outstanding</b>					SLF	16-Jan	827.00	11.750		3
<b>MATURITY</b>	<b>TOTAL STOCK (BN UGX)</b>	<b>YTM (%) AT CUT OFF<sup>1</sup></b>	<b>CHANGE IN YTM (pt)</b>		SLF	17-Jan	945.00	11.750		1
91	50.11	10.002	0.000		SLF	20-Jan	426.00	11.750		1
182	485.74	13.541	-0.458		SLF	21-Jan	460.00	11.750		1
364	7,063.07	14.999	-0.501		SLF	22-Jan	355.00	11.750		1
2YR	-	16.000	0.250		SLF	23-Jan	1,080.00	11.750		3
3YR	5,640.58	16.550	0.750		SLF	24-Jan	1,099.00	11.750		1
5YR	-	16.750	0.750		SLF	27-Jan	922.00	11.750		1
10YR	16,222.53	17.100	0.600		SLF	28-Jan	624.00	11.750		1
15YR	17,765.63	17.500	0.750		SLF	29-Jan	528.00	11.750		1
20YR	9,307.97	17.890	0.390		SLF	30-Jan	1,007.00	11.750		3
					SLF	31-Jan	722.00	11.750		1
					SLF	3-Feb	576.00	11.750		1
					SLF	4-Feb	556.00	11.750		1
					SLF	5-Feb	210.00	11.750		1
					SLF	6-Feb	30.00	11.750		3
					SLF	7-Feb	70.00	11.750		1
					SLF	11-Feb	1,027.00	9.750		1
					REPO	12-Feb	507.00	9.750		2
					SLF	13-Feb	145.00	11.750		1

<sup>1</sup>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%		13.500%		14.250%		14.250%		14.250%		15.000%		15.000%		
MATURITY DATE	15-May-25		14-Aug-25		12-Feb-26		9-Jul-26		13-Jan-28		23-Aug-29		22-Jun-34		23-Jun-39		19-Jun-43		
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		
DFCU	10.50	9.90	13.90	13.00	15.00	14.60	16.10	15.30	16.60	15.50	16.65	15.70	16.75	15.50	17.45	16.50	17.80	16.85	
ABSA	10.50	10.00	13.95	13.45	15.05	14.55	15.90	15.40	16.40	16.00	16.50	16.00	16.70	16.20	17.00	16.60	17.50	17.00	
CENTENARY	10.40	10.00	13.50	13.00	15.00	14.70	15.90	15.50	16.00	15.50	16.20	15.70	16.30	15.80	17.00	16.50	17.50	17.10	
HFBU	10.70	10.00	14.20	13.60	15.40	14.80	16.00	15.25	16.35	16.00	16.40	16.00	16.50	16.00	17.40	16.70	17.70	17.20	
STANCHART	10.45	9.95	13.75	13.25	15.15	14.65	15.80	15.30	16.45	15.95	16.45	15.95	16.50	16.00	17.05	16.55	17.45	16.95	
STANBIC	10.40	10.00	13.80	13.40	15.05	14.65	15.90	15.55	16.30	15.80	16.50	16.00	16.35	15.85	17.10	16.60	17.50	17.10	
CITI	10.40	9.90	13.90	13.40	15.00	14.50	15.80	15.30	16.35	15.90	16.35	15.95	16.40	16.00	17.00	16.65	17.40	17.00	
EQUITY	10.50	9.50	14.00	13.25	15.10	14.75	16.25	15.25	16.55	15.95	16.65	16.00	16.55	15.50	17.45	16.50	17.90	17.10	
Av. Bid	10.48		13.88		15.09		15.96		16.38		16.46		16.51		17.18		17.59		
Av. Ask	9.91		13.29		14.65		15.36		15.83		15.91		15.86		16.58		17.04		
Sec Mkt Yield	10.194		13.584		14.872		15.656		16.100		16.188		16.181		16.878		17.315		
BestBid	10.40		13.50		15.00		15.80		16.00		16.20		16.30		17.00		17.40		
BestAsk	10.00		13.60		14.80		15.55		16.00		16.00		16.20		16.70		17.20		