MONEY MARKET REPORT FOR THURSDAY, AUGUST 27, 2020

CURRENT CBR 7.00 % - EFFECTIVE 10TH AUGUST 2020

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	18/08/2020	19/08/2020	20/08/2020	21/08/2020	24/08/2020	25/08/2020	26/08/2020	27/08/2020
7-DAYS	7.350*	7.410	7.320	7.500	7.250	7.350	7.347	7.325
O/N	7.600	7.520	7.050	6.440	6.300	6.684	7.014	6.377

*=No executed 7-Day trades on the day. WAR carried forward from previous day.

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:31 AM	7.50	7	2.00			3:30 PM	7.25	7	5.00		
9:35 AM	7.50	7	1.00			9:25 AM	7.00	1	5.00		
9:36 AM	7.25	7	5.00			9:26 AM	7.00	1	2.00		
9:39 AM	7.25	7	5.00			9:28 AM	7.00	1	6.00		
9:43 AM	7.25	7	5.00			9:50 AM	7.00	1	6.00		
10:01 AM	7.25	7	25.00			9:54 AM	7.00	1	5.00		
10:11 AM	7.25	7	4.00			9:55 AM	7.00	1	2.00		
10:12 AM	7.25	7	3.00			10:21 AM	7.00	1	5.00		
10:17 AM	7.75	7	5.00			10:41 AM	7.25	1	1.00		
10:17 AM	7.75	7	5.00			12:10 PM	5.50	1	10.00		
10:24 AM	7.25	7	2.00			12:21 PM	6.00	1	4.00		
10:49 AM	7.25	7	4.00			12:40 PM	7.00	1	1.00		
11:02 AM	7.15	7	3.00			12:56 PM	6.00	1	2.00		
1:24 PM	7.35	7	5.00								
								T/T	128.00		

C. DAILY SECONDARY MARKET TRADES OF GOVERNMENT SECURITIES

DATE	SECURITY	MMY	YTM	FV	COST	SELLER	BUYER
27-AUG	0.000% 03-DEC-2020	8.226	**8.477**	41,000,000	40,113,990	0	0
27-AUG	0.000% 26-NOV-2020	8.227	**8.485**	1,000,000	979,900	0	0
27-AUG	0.000% 22-OCT-2020	8.498	**8.810**	5,000,000,000	4,935,650,000	0	0
27-AUG	0.000% 19-NOV-2020	8.601	**8.890**	4,000,000,000	3,922,360,000	0	0
27-AUG	0.000% 05-NOV-2020	8.748	**9.063**	5,600,000,000	5,507,600,000	0	0
27-AUG	0.000% 25-FEB-2021	9.780	**10.020**	1,600,000	1,525,600	0	0
27-AUG	0.000% 29-JUL-2021	10.000	**10.039**	43,600,000	39,924,737	0	0
27-AUG	0.000% 25-FEB-2021	9.900	**10.145**	3,000,000,000	2,858,880,000	0	0
27-AUG	0.000% 29-JUL-2021	10.251	**10.292**	20,800,000	19,006,416	0	0
27-AUG	0.000% 29-JUL-2021	10.251	**10.292**	61,500,000	56,196,855	0	0
27-AUG	0.000% 26-AUG-2021	10.999	**11.001**	80,000,000	72,092,000	0	0
27-AUG	11.000% 09-JUN-2022		**11.481**	93,600,000	95,004,936	0	0
27-AUG	11.000% 13-APR-2023		**12.884**	1,200,000	1,198,224	0	0
27-AUG	11.000% 13-APR-2023		**12.884**	1,200,000	1,198,224	0	0
27-AUG	11.000% 13-APR-2023		**12.884**	1,200,000	1,198,224	0	0
27-AUG	11.000% 13-APR-2023		**13.783**	5,000,000,000	4,898,450,000	0	0
27-AUG	11.000% 13-APR-2023		**13.783**	2,000,000,000	1,959,380,000	0	0
27-AUG	14.250% 22-JUN-2034		**14.044**	500,000	515,389	0	0
27-AUG	12.500% 28-NOV-2022		**14.479**	100,000,000	99,191,000	0	0
27-AUG	14.000% 18-JAN-2024		**14.685**	55,100,000	54,815,684	0	0
27-AUG	16.625% 27-AUG-2026		**14.989**	738,000,000	843,379,020	0	0
27-AUG	16.625% 27-AUG-2026		**14.989**	147,000,000	167,990,130	0	0
27-AUG	16.625% 27-AUG-2026		**14.989**	190,000,000	217,130,100	0	0
27-AUG	16.625% 27-AUG-2026		**14.989**	113,000,000	129,135,270	0	0
27-AUG	16.625% 27-AUG-2026		**15.089**	2,000,000,000	2,277,520,000	0	0

			TOTAL	28,290,300,000				
			M/ CUM	652,073,900,000				

D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (03 SEP 2020 – 01 OCT 2020)

DATE	THUR	THUR	THUR	THUR	THUR	TOTAL
	03-Sep-20	10-Sep-20	17-Sep-20	24-Sep-20	01-Oct-20	
REPO	730.98	-	-	-	-	730.98
REV REPO	-	-	-	-	-	-
DEPO AUCT	144.12	107.92	103.15	71.50	316.72	743.41
TOTALS	875.10	107.92	103.15	71.50	316.72	1,474.39

Total O/S Deposit Auction balances held by BOU up to 22 OCTOBER 2020: UGX 1,626 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 2,356 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 27-AUGUST-2020

On-the-run O/S T-BILL STOCKs (Billions-UGX)	4,904.844	28/08/2020
On-the-run O/S T-BONDSTOCKs(Billions-UGX)	14,902.132	28/08/2020
TOTAL TBILL & TBOND STOCK- UGX	19,806.977	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	82.95	8.227	-0.374
182	42.71	9.780	-0.421
364	4,779.19	12.101	-0.147
2YR *10	-	13.800	0.300
3YR *5	-	15.250	-0.500
5YR *2	2,519.94	15.350	-1.120
10YR *2	7,342.99	14.750	-1.250
15YR	5,039.21	14.237	-0.911

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

Eii) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)

OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
REPO	03-Aug	- 370.50	7.000		3
REPO	04-Aug	- 92.50	7.000		2
REPO	05-Aug	- 365.50	7.000		1
REPO	06-Aug	- 556.50	7.000		7
DAUT	06-Aug	- 86.95	7.480		28
DAUT	06-Aug	- 312.85	8.070		56
REPO	07-Aug	- 187.00	7.000		6
REPO	11-Aug	- 385.00	7.000		2
REPO	12-Aug	- 547.00	7.000		1
REPO	13-Aug	- 835.50	7.000		7
DAUT	13-Aug	- 61.94	7.501		28
DAUT	13-Aug	- 322.66	7.750		56
REPO	17-Aug	- 163.00	7.000		3
DAUT	20-Aug	- 39.92	7.517		28
DAUT	20-Aug	- 246.99	7.936		56
REPO	20-Aug	- 769.50	7.000		7
REPO	24-Aug	- 203.50	7.000		3
REPO	26-Aug	- 130.00	7.000		1
REPO	27-Aug	- 730.00	7.000		7
DAUT	27-Aug	- 30.82	7.506		28
DAUT	27-Aug	- 41.72	7.805		56

WAR-Weighted Average Rate

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)

	T-BILLS						TBONDS									
	91 DR		182 DR		364 DR		2YR YTM		3YR YTM		5YR YTM		10YR YTM		15YR YTM	
	0.000%		0.000%		0.000%		11.000%		14.000%		16.625%		14.250%		14.25%	
	26-Nov-20		25-Feb-21		26-Aug-21		13-Apr-23		18-Jan-24		27-Aug-26		23-Aug-29		22-Jun-34	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	8.80	8.70	9.70	9.60	11.15	11.05	13.80	13.70	15.15	15.05	15.30	15.20	14.10	14.00	14.20	14.10
BBUG	8.80	8.70	9.60	9.50	11.15	11.05	13.80	13.70	15.15	15.05	15.30	15.20	14.10	14.00	14.20	14.10
CRDU	8.25	8.15	9.40	9.30	10.95	10.85	13.15	13.05	15.20	15.10	15.40	15.30	14.10	14.00	14.20	14.10
SCBU	8.18	8.08	9.50	9.40	10.95	10.85	14.80	14.70	15.04	14.94	14.75	14.65	14.10	14.00	14.25	14.15
STBB	9.30	9.20	9.71	9.61	11.20	11.10	14.00	13.90	15.15	15.05	15.45	15.35	14.00	13.90	14.10	14.00
RODA	8.80	8.70	9.70	9.60	11.10	11.00	13.80	13.70	15.05	14.95	15.20	15.10	14.10	14.00	14.20	14.10
Av. Bid	8.69		9.60		11.08		13.89		15.12		15.23		14.08		14.19	
Av. Ask	8.59		9.50		10.98		13.79		15.02		15.13		13.98		14.09	
Sec Mkt Yield	**8.828**		**10.029**		**12.397**		**13.842**		**15.073**		**15.183**		**14.033**		**14.142**	
BestBid	9.30		9.71		11.20		14.80		15.20		15.45		14.10		14.25	
BestAsk	8.08		9.30		10.85		13.05		14.94		14.65		13.90		14.00	