

**MONEY MARKET REPORT FOR MONDAY, FEBRUARY 17, 2020**

Banks 12-day average position is UGX: 122.813 BN long

Liquidity forecast position ( Billions of Ugx)	Tuesday, February 18, 2020	UGX (Bn)	Outturn for previous day	17-Feb-20
Expected Opening Excess Reserve position		79.33	Opening Position	156.77
*Projected Injections		205.84	Total Injections	213.72
*Projected Withdrawals		-397.77	Total Withdrawals	-291.16
Expected Closing Excess Reserve position before Policy Action		-112.60	Closing position	79.33

\*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 9.00 - EFFECTIVE 13TH FEBRUARY 2020**

**A1. WEIGHTED AVERAGE INTERBANK RATES (%)**

TENOR	Thu 2/6/2020	Fri 2/7/2020	Mon 2/10/2020	Tue 2/11/2020	Wed 2/12/2020	Thu 2/13/2020	Fri 2/14/2020	Mon 2/17/2020
<b>7-DAYS</b>	9.220	9.040	9.230	9.000	9.280	8.850	8.850*	9.290
<b>O/N</b>	7.820	7.270	8.190	7.440	7.490	7.350	7.530	7.110

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

**B1. DAILY INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)**

TIME	RATE(%)	TR	AMT(BN)	FROM	TO	TIME	RATE (%)	TR	AMT (BN)	FROM	TO
9:46 AM	9.25	7	1.00			2:14 PM	9.00	1	3.00		
9:51 AM	9.25	7	1.00			2:59 PM	6.50	1	5.00		
2:14 PM	9.25	7	3.00			3:04 PM	6.00	1	10.00		
3:17 PM	9.50	7	1.00			3:04 PM	6.00	1	10.00		
9:48 AM	9.00	1	1.00			3:31 PM	8.00	1	20.00		
10:09 AM	9.00	1	5.00			3:40 PM	9.00	1	1.00		
11:38 AM	8.50	1	3.00			3:41 PM	5.00	1	10.00		
2:13 PM	9.00	1	3.00								
								T/T	77.00		

**C. DAILY SECONDARY MARKET TRADES OF GOVERNMENT SECURITIES**

VALUE DATE	SECURITY	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)	SELLER	BUYER
17-Feb	0.000% 07-MAY-2020	8.799	9.106	5,000,000,000	4,905,400,000		
17-Feb	0.000% 07-MAY-2020	9.302	9.645	5,000,000,000	4,900,100,000		
17-Feb	0.000% 11-FEB-2021	10.001	10.007	38,500,000	35,043,470		
17-Feb	0.000% 13-AUG-2020	9.001	9.209	320,000,000	306,544,000		
17-Feb	0.000% 07-MAY-2020	7.999	8.253	408,000,000	400,970,160		
17-Feb	0.000% 09-APR-2020	9.901	10.332	5,226,500,000	5,153,799,385		
17-Feb	0.000% 11-FEB-2021	10.001	10.007	24,000,000	21,845,280		
17-Feb	0.000% 11-FEB-2021	12.250	12.260	5,000,000,000	4,461,000,000		
17-Feb	11.000% 13-APR-2023		15.000	3,000,000,000	2,816,550,000		
17-Feb	11.000% 13-APR-2023		14.950	5,000,000,000	4,700,000,000		
17-Feb	11.250% 16-APR-2020		9.893	6,000,000,000	6,239,040,000		
17-Feb	13.250% 06-AUG-2020		11.000	10,000,000	10,139,400		
17-Feb	14.250% 22-JUN-2034		16.330	90,000,000	81,065,700		
17-Feb	14.250% 23-AUG-2029		15.000	8,700,000	8,934,402		
17-Feb	14.250% 23-AUG-2029		15.150	10,000,000,000	10,197,000,000		
17-Feb	14.250% 23-AUG-2029		15.200	3,000,000,000	3,051,930,000		
17-Feb	14.875% 25-SEP-2024		15.200	956,000,000	999,383,280		
17-Feb	14.875% 25-SEP-2024		15.130	4,568,500,000	4,786,097,655		
17-Feb	14.875% 25-SEP-2024		15.200	96,000,000	100,356,480		
17-Feb	14.875% 25-SEP-2024		15.200	1,721,900,000	1,800,039,822		
17-Feb	14.875% 25-SEP-2024		15.200	713,000,000	745,355,940		
17-Feb	14.875% 25-SEP-2024		13.233	1,250,200,000	1,389,459,778		

