

MONEY MARKET REPORT FOR TUESDAY, OCTOBER 27, 2020

CURRENT CBR 7.00 % - EFFECTIVE 22ND OCTOBER 2020

A. WEIGHTED AVERAGE INTERBANK RATES (%)

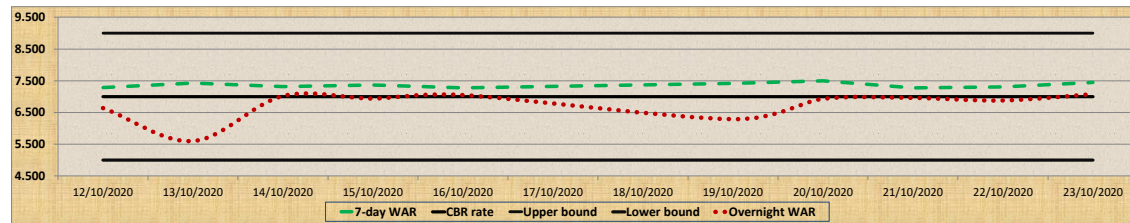
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	16/10/2020	19/10/2020	20/10/2020	21/10/2020	22/10/2020	23/10/2020	26/10/2020	27/10/2020
7-DAYS	7.275	7.420	7.500	7.280	7.310	7.425	7.350	7.500
2-DAYS	-	-	7.000	-	-	-	-	7.000
O/N	7.048	6.290	6.930	6.960	6.880	7.082	5.910	6.000

*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
9:37 AM	7.50	7	3.00			9:36 AM	6.00	1	2.00		
12:07 PM	7.00	2	15.00								
								T/T	20.00		

Bii. CBR AND THE 7- DAY WAR INTERBANK RATES



C. DAILY SECONDARY MARKET TRADES OF GOVERNMENT SECURITIES

DATE	SECURITY	MMY	YTM	FV	COST	SELLER	BUYER
27-OCT	0.000% 14-JAN-2021	6.998	7.192	221,400,000	218,096,712	0	0
27-OCT	0.000% 14-JAN-2021	6.998	7.192	102,600,000	101,069,208	0	0
27-OCT	0.000% 22-APR-2021	8.501	8.687	4,200,000	4,033,722	0	0
27-OCT	0.000% 26-AUG-2021	9.000	9.068	6,000,000	5,582,880	0	0
27-OCT	0.000% 22-APR-2021	9.000	9.209	2,000,000,000	1,916,360,000	0	0
27-OCT	0.000% 22-APR-2021	10.550	10.837	1,000,000,000	951,330,000	0	0
27-OCT	0.000% 22-APR-2021	11.000	11.312	1,000,000,000	949,360,000	0	0
27-OCT	0.000% 09-SEP-2021	12.000	12.092	5,000,000,000	4,528,100,000	0	0

27-OCT	0.000% 26-AUG-2021	12.000	12.119	5,000,000,000	4,547,050,000	0	0
27-OCT	0.000% 07-OCT-2021	12.250	12.289	300,000,000	268,869,000	0	0
27-OCT	0.000% 21-OCT-2021	12.299	12.311	302,000,000	269,408,800	0	0
27-OCT	0.000% 21-OCT-2021	12.301	12.313	58,000,000	51,740,000	0	0
27-OCT	0.000% 21-OCT-2021	12.538	12.550	625,000,000	556,387,500	0	0
27-OCT	0.000% 21-OCT-2021	12.750	12.783	5,000,000,000	4,442,850,000	0	0
27-OCT	11.000% 09-JUN-2022	0.000	13.000	2,000,000	2,025,960	0	0
27-OCT	11.000% 13-APR-2023	0.000	14.000	372,000,000	350,680,680	0	0
27-OCT	16.625% 27-AUG-2026	0.000	14.550	9,000,000	9,935,820	0	0
27-OCT	11.000% 13-APR-2023	0.000	14.550	5,000,000,000	4,660,300,000	0	0
27-OCT	14.250% 22-JUN-2034	0.000	14.620	392,000,000	400,159,914	0	0
27-OCT	11.000% 13-APR-2023	0.000	14.689	5,000,000,000	4,648,900,000	0	0
27-OCT	17.000% 03-APR-2031	0.000	14.750	700,000,000	786,499,094	0	0
27-OCT	14.250% 22-JUN-2034	0.000	15.500	5,000,000,000	4,861,100,000	0	0
27-OCT	14.250% 22-JUN-2034	0.000	15.500	7,000,000,000	6,805,540,000	0	0
27-OCT	16.625% 27-AUG-2026		15.700	5,000,000,000	5,293,000,000	0	0
27-OCT	14.250% 22-JUN-2034		15.750	20,000,000,000	19,182,400,000	0	0
27-OCT	16.625% 27-AUG-2026		15.750	5,000,000,000	5,283,450,000	0	0
27-OCT	16.625% 27-AUG-2026		15.750	2,000,000,000	2,113,380,000	0	0
27-OCT	14.250% 22-JUN-2034		15.830	5,000,000,000	4,774,950,000	0	0
27-OCT	14.250% 22-JUN-2034		15.850	5,000,000,000	4,769,800,000	0	0
			TOTAL	86,094,200,000			
			M/ CUM	1,713,604,800,000			

D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (29 OCT 2020 – 26 NOV 2020)

DATE	THUR	THUR	THUR	THUR	THUR	TOTAL
	29-Oct-20	05-Nov-20	12-Nov-20	19-Nov-20	26-Nov-20	
REPO	1,134.26	-	-	-	-	1,134.26
REV REPO		-	-	-	-	-
DEPO AUCT	112.40	450.00	318.28	172.27	133.28	1,186.23
TOTALS	1,246.67	450.00	318.28	172.27	133.28	2,320.49

Total O/S Deposit Auction balances held by BOU up to 17 DECEMBER 2020: UGX 1,370 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 2,245 BN

(E) STOCK OF TREASURY SECURITIES				(EII) MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)													
LAST TBILLS ISSUE DATE: 21-OCTOBER-2020																	
On-the-run O/S T-BILL STOCKs (Billions-UGX)		5,704.480		28/10/2020		OMO		ISSUE DATE		AMOUNT		WAR		RANGE		TENOR	
On-the-run O/S T-BONDSTOCKs(Billions-UGX)		15,383.507		28/10/2020		REPO		01-Oct -		569.00		7.000				7	
TOTAL TBILL & TBOND STOCK- UGX		21,097.987				DAUT		01-Oct -		59.66		7.473				28	
Q/S-Outstanding						DAUT		01-Oct -		131.69		7.871				56	
Maturity				YTM (%)		REPO		05-Oct -		158.50		7.000				3	
TOTAL STOCK (BN UGX)		AT CUT OFF*		CHANGE IN YTM (+/-)		REPO		08-Oct -		669.50		7.000				7	
91	135.57	7.011	-0.965			DAUT		08-Oct -		47.99		7.484				28	
182	433.95	9.000	-0.699			RREPO		12-Oct -		258.50		7.000				3	
364	5,134.95	12.400	0.348			REPO		14-Oct -		427.50		7.000				1	
2YR *10	-	13.800	0.300			REPO		15-Oct -		1,189.00		7.000				7	
3YR *6	-	15.000	-0.250			DAUT		15-Oct -		19.89		7.341				28	
5YR *2	2,131.05	14.900	-0.450			DAUT		15-Oct -		-		-				56	
10YR *3	7,650.92	14.495	-0.255			REPO		16-Oct -		147.00		7.000				1	
15YR	5,611.53	15.000	0.763			RREPO		19-Oct -		380.00		7.000				1	
Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.						REPO		22-Oct -		778.00		7.000				7	
						DAUT		22-Oct -		42.03		7.230				28	
						DAUT		22-Oct -		114.36		7.539				56	
						REPO		23-Oct -		108.00		7.000				6	
						REPO		27-Oct -		247.00		7.000				2	
						WAR-Weighted Average Rate											
H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES -End of Day Quotes)																	
T-BILLS																	
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%		17.000%		14.25%			
21-Jan-21		22-Apr-21		21-Oct-21		13-Apr-23		18-Jan-24		27-Aug-26		03-Apr-31		22-Jun-34			
BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK			
DFCU	8.20	8.10	9.20	9.10	11.25	11.15	13.80	13.70	15.05	14.95	15.00	14.90	14.25	14.15	15.05	14.90	
ABSA	7.75	7.65	10.00	9.90	12.53	12.43	14.45	14.35	15.60	15.50	15.70	15.60	15.70	15.60	15.75	15.65	
CRDU	7.90	7.80	9.50	9.40	12.45	12.35	14.25	14.15	15.20	15.10	15.25	15.15	15.40	15.30	15.50	15.40	
HFBU	7.20	7.10	9.30	9.20	12.50	12.40	14.00	13.90	15.25	15.15	15.25	15.15	15.10	15.00	15.15	15.05	
SCBU	8.55	8.45	10.60	10.50	12.55	12.45	14.55	14.45	15.70	15.60	15.80	15.70	15.75	15.65	15.85	15.75	
STBB	8.50	8.40	10.50	10.40	12.65	12.55	14.25	14.15	15.50	15.40	15.75	15.65	15.65	15.55	15.70	15.60	
RODA	8.00	7.00	9.80	9.70	12.40	12.30	14.40	14.30	15.20	15.10	15.50	15.40	15.65	15.55	15.75	15.65	
Av. Bid	8.01		9.84		12.33		14.24		15.36		15.46		15.36		15.54		
Av. Ask	7.79		9.74		12.23		14.14		15.19		15.36		15.26		15.43		
Sec Mkt Yield	7.900		9.793		12.283		14.193		15.271		15.414		15.307		15.482		
BestBid	8.55		10.60		12.65		14.55		15.70		15.80		15.75		15.85		
BestAsk	7.00		9.10		11.15		13.70		14.95		14.90		14.15		14.90		

27/10/2020

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04/10/2020

10/10/2020

16/10/2020

86,094,200,000









































































































































































































































































































