

MONEY MARKET REPORT FOR THURSDAY, SEPTEMBER 3, 2020 (FOR INTERNAL USE ONLY)

Banks opening position:UGX 296.721 BN long				
Liquidity forecast position (Billions of Ugx)	Friday, September 4, 2020	UGX (Bn)	Outturn for previous day	3-Sep-20
Expected Opening Excess Reserve position		296.72	Opening Position	-46.77
*Projected Injections		35.78	Total Injections	2275.23
*Projected Withdrawals		-18.05	Total Withdrawals	-1931.73
Expected Closing Excess Reserve position before Policy Action		314.45	Closing position	296.72
<i>*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.</i>				

CURRENT CBR 7.00 % - EFFECTIVE 10TH AUGUST 2020

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	8/25/2020	8/26/2020	8/27/2020	8/28/2020	8/31/2020	9/1/2020	9/2/2020	9/3/2020
7-DAYS	7.350	7.347	7.325	7.340	7.500	7.150	7.242	7.280
O/N	6.684	7.014	6.377	6.140	7.000	5.066	7.297	7.146

**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
9:25 AM	7.35	7	5.00			10:12 AM	7.25	7	25.00		
9:27 AM	7.25	7	5.00			10:31 AM	7.25	7	4.00		
9:27 AM	7.25	7	5.00			10:35 AM	7.25	7	5.00		
9:31 AM	7.35	7	5.00			4:03 PM	7.35	7	5.00		
9:39 AM	7.35	7	5.00			12:04 PM	7.25	1	7.00		
9:55 AM	7.35	7	3.00			12:05 PM	7.00	1	1.00		
10:03 AM	7.35	7	5.00			12:25 PM	7.00	1	2.00		
10:08 AM	7.25	7	25.00			1:15 PM	7.00	1	2.00		
10:10 AM	7.30	7	3.00								
								T/T	112.00		

C. DAILY SECONDARY MARKET TRADES OF GOVERNMENT SECURITIES

DATE	SECURITY	MMY	YTM	FV	COST	SELLER	BUYER
03-SEP	0.000% 01-OCT-2020	5.179	5.304	195,800,000	195,025,242		
03-SEP	0.000% 11-FEB-2021	8.500	8.703	7,700,000	7,421,722		
03-SEP	0.000% 11-FEB-2021	8.500	8.703	1,900,000	1,831,334		
03-SEP	0.000% 11-FEB-2021	8.500	8.703	1,100,000	1,060,246		
03-SEP	0.000% 11-FEB-2021	8.500	8.703	57,100,000	55,036,406		
03-SEP	0.000% 26-AUG-2021	9.999	10.010	417,200,000	380,031,652		
03-SEP	0.000% 29-JUL-2021	10.000	10.048	110,000,000	100,904,750		
03-SEP	0.000% 15-JUL-2021	10.001	10.068	2,600,000	2,393,430		
03-SEP	0.000% 28-JAN-2021	9.999	10.299	25,000,000,000	24,032,250,000		
03-SEP	0.000% 15-JUL-2021	11.799	11.892	600,000,000	544,548,000		
03-SEP	0.000% 26-AUG-2021	12.000	12.015	600,000,000	536,976,000		
03-SEP	0.000% 29-JUL-2021		12.069	600,000,000	541,434,000		
03-SEP	11.000% 13-APR-2023		13.000	25,000,000	24,970,500		
03-SEP	11.000% 13-APR-2023		13.600	10,100,000	9,961,856		
03-SEP	14.250% 23-AUG-2029		14.250	10,000,000,000	10,000,000,000		
03-SEP	17.000% 03-APR-2031		14.275	2,775,000,000	3,362,162,250		
03-SEP	14.000% 18-JAN-2024		14.900	1,440,000,000	1,429,128,000		
03-SEP	14.000% 18-JAN-2024		15.000	131,400,000	130,072,956		
			TOTAL	41,974,900,000			
			M/ CUM	104,422,300,000			

