

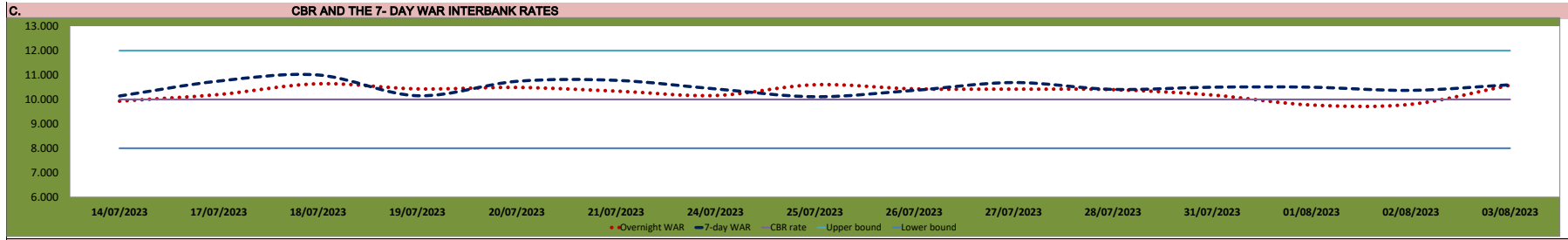
MONEY MARKET REPORT FOR THURSDAY, AUGUST 3, 2023

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 1-day cumulative average:UGX 214.38Bn Long			
Liquidity forecast position (Billions of Ugx)	Friday, 4 August 2023	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		214.38	Opening Position
*Projected Injections		79.41	Total Injections
*Projected Withdrawals		-88.87	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		204.92	Closing position
<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 10.00 % - EFFECTIVE 13TH JUNE 2023								
A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	25/07/2023	26/07/2023	27/07/2023	28/07/2023	31/07/2023	01/08/2023	02/08/2023	03/08/2023
7-DAYS	10.430	10.370	10.690	10.410	10.500	10.500	10.370	10.600
O/N	10.160	10.600	10.430	10.420	10.180	9.770	9.800	10.580

B. DAILY INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)											
TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:33 am	10.70	7	10.00			11:14 am	10.50	7	3.00		
9:38 am	10.50	7	5.00			11:14 am	10.50	7	10.00		
9:38 am	10.50	7	3.00			11:44 am	10.50	7	5.00		
9:41 am	10.75	7	10.00			12:04 pm	10.25	7	5.00		
9:41 am	10.50	7	10.00			12:11 pm	10.25	7	25.00		
9:41 am	10.50	7	10.00			9:33 am	10.50	1	10.00		
9:46 am	10.75	7	9.00			10:04 am	10.50	1	7.00		
9:49 am	10.50	7	5.00			10:33 am	10.25	1	3.00		
9:52 am	11.00	7	4.00			10:34 am	10.25	1	5.00		
9:55 am	11.00	7	4.00			10:38 am	10.00	1	2.50		
10:01 am	10.70	7	13.00			11:05 am	10.50	1	9.00		
10:03 am	10.50	7	10.00			11:19 am	11.75	1	10.00		
10:03 am	10.50	7	3.00			11:19 am	10.75	1	10.00		
10:09 am	10.75	7	13.00			11:30 am	10.75	1	10.00		
10:27 am	10.75	7	5.00			11:30 am	10.50	1	5.00		
10:28 am	11.00	7	10.00			11:32 am	10.50	1	9.00		
10:30 am	10.75	7	5.00			12:17 pm	10.50	1	10.00		
10:30 am	10.50	7	5.00			1:16 pm	10.75	1	5.00		
10:30 am	10.75	7	5.00			2:01 pm	10.50	1	10.00		
10:30 am	10.75	7	5.00			2:35 pm	10.50	1	1.50		
10:33 am	10.50	7	5.00			2:59 pm	10.00	1	5.00		
11:09 am	10.75	7	4.00			3:13 pm	10.00	1	2.00		
11:10 am	11.00	7	2.50			3:13 pm	10.00	1	4.00		
11:13 am	10.50	7	5.00								
								T/T	326.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (03-AUGUST- 2023 TO 21-MARCH- 2024)

DATE	THUR 03-Aug-23	THUR 10-Aug-23	THUR 17-Aug-23	THUR 24-Aug-23	THUR 31-Aug-23	THUR 07-Sep-23	THUR 14-Sep-23	THUR 21-Sep-23	THUR 28-Sep-23	THUR 22-Feb-24	THUR 29-Feb-24	THUR 07-Mar-24	THUR 14-Mar-24	THUR 21-Mar-24	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	20.00	170.00	30.00	80.00	20.00	102.00	25.00	20.00	40.00	135.00	30.00	55.00	30.00	757.00
TOTALS	-	20.00	170.00	30.00	80.00	20.00	102.00	25.00	20.00	40.00	135.00	30.00	55.00	30.00	757.00

Total O/S Deposit Auction & BOU Bill balances held by BOU : UGX 757 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 757 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 02-AUGUST-2023			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,907.01		
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	31,476.00		
TOTAL TBILL & TBOND STOCK- UGX	37,383.01		
91	129.35	10.002	1.000
182	336.34	10.800	0.000
364	5,441.32	12.000	0.000
2YR	2,540.55	13.500	0.000
3YR	2,311.29	13.500	-0.500
5YR	507.21	14.750	-0.250
10YR	10,258.82	15.750	0.360
15YR	10,774.86	17.000	1.000
20YR	5,083.27	15.000	-1.250

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

(EII) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)					
OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
REPO	12-Jul	15.00	12.000		1
REPO	13-Jul	347.00	10.000		7
BOUBILL	13-Jul	19.84	10.751		28
BOUBILL	13-Jul	19.67	11.002		56
BOUBILL	13-Jul	27.70	12.000		252
SLF	17-Jul	90.00	12.000		1
SLF	18-Jul	340.00	12.000		1
SLF	19-Jul	400.00	12.000		1
SLF	20-Jul	355.00	12.000		1
SLF	21-Jul	402.00	12.000		3
SLF	24-Jul	95.00	12.000		1
SLF	25-Jul	75.00	12.000		1
SLF	26-Jul	160.00	12.000		1
SLF	27-Jul	95.00	12.000		1
SLF	28-Jul	110.00	12.000		3
SLF	31-Jul	52.00	12.000		1
REPO	02-Aug	629.50	10.000		1
SLF	03-Aug	60.00	12.000		1

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%		14.000%		13.500%		14.125%		15.000%		16.000%		15.000%	
MATURITY DATE	02-Nov-23		01-Feb-24		01-Aug-24		08-Aug-24		29-May-25		13-Jan-28		20-May-32		14-May-37		14-Aug-42	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.70	9.20	11.00	10.50	12.10	11.60	12.50	11.70	13.50	13.00	14.30	13.80	14.80	14.30	14.90	14.40	15.00	14.50
ABSA	9.75	9.25	11.00	10.50	12.00	11.60	12.75	12.25	13.50	13.00	14.50	14.00	14.85	14.35	15.00	14.50	15.20	14.70
CENTENARY	9.30	9.00	10.90	10.60	12.00	11.70	12.40	12.10	13.50	13.20	14.20	13.90	14.70	14.40	14.90	14.60	15.00	14.70
HFBU	10.10	8.50	11.25	10.80	12.10	11.90	12.70	12.30	13.40	12.80	14.50	13.90	15.30	14.50	15.25	14.50	15.20	14.70
STANCHART	9.75	9.25	11.00	10.60	12.15	11.65	12.90	12.40	13.60	13.10	14.45	13.95	14.75	14.25	14.95	14.45	15.20	14.70
STANBIC	9.75	9.25	11.15	10.75	12.00	11.60	12.75	12.35	13.50	13.10	14.45	13.90	14.80	14.30	14.90	14.50	15.20	14.70
UBAU	9.30	9.20	10.80	10.70	12.00	11.90	12.75	12.65	13.50	13.40	14.50	14.40	14.75	14.65	14.90	14.80	15.10	15.00
BARODA	9.10	9.00	10.85	10.75	12.05	11.95	12.30	12.20	13.30	13.20	13.70	13.60	14.30	14.20	14.65	14.55	14.85	14.75
Av. Bid	9.57		10.99		12.05		12.63		13.48		14.33		14.78		14.93		15.09	
Av. Ask	9.08		10.65		11.74		12.24		13.10		13.93		14.37		14.56		14.72	
Sec Mkt Yield	9.326		10.822		11.894		12.438		13.288		14.128		14.575		14.744		14.906	
BestBid	9.10		10.80		12.00		12.30		13.30		13.70		14.30		14.65		14.85	
BestAsk	9.25		10.80		11.95		12.65		13.40		14.40		14.65		14.80		15.00	

05/06/2021

09/10/2019

02/04/2021

0.092

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