

MONEY MARKET REPORT FOR MONDAY, AUGUST 7, 2023

DOMESTIC MONEY MARKET LIQUIDITY POSITION

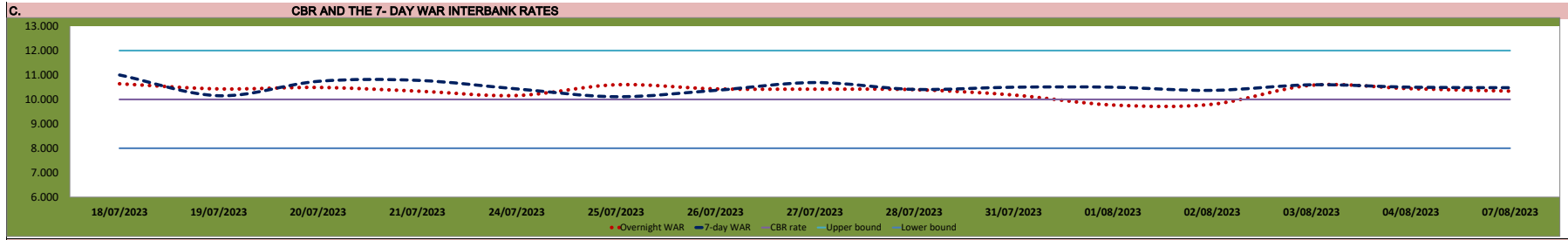
Banks 5-day cumulative average:UGX 215.29BN Long			
Liquidity forecast position (Billions of Ugx)	Tuesday, 8 August 2023	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		213.41	Opening Position
*Projected Injections		64.83	Total Injections
*Projected Withdrawals		-38.51	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		239.74	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	Thu	Fri	Mon	Tue	Wed	Thu	Fri	Mon
	27/07/2023	28/07/2023	31/07/2023	01/08/2023	02/08/2023	03/08/2023	04/08/2023	07/08/2023
7-DAYS	10.690	10.410	10.500	10.500	10.370	10.600	10.500	10.480
O/N	10.430	10.420	10.180	9.770	9.800	10.580	10.440	10.340

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:27 am	10.50	7	8.00			10:04 am	10.25	1	5.00		
9:49 am	10.50	7	5.00			10:28 am	10.50	1	15.00		
10:03 am	10.50	7	5.00			11:11 am	10.00	1	10.00		
10:13 am	10.50	7	5.00			11:21 am	10.50	1	5.00		
10:14 am	10.50	7	3.00			11:21 am	10.00	1	10.00		
10:24 am	10.50	7	35.00			11:30 am	10.50	1	3.00		
11:17 am	10.25	7	6.00			11:30 am	10.50	1	5.00		
11:35 am	10.50	7	6.00			11:35 am	10.00	1	6.00		
9:36 am	10.50	1	5.00			11:45 am	10.50	1	5.00		
9:37 am	10.00	1	3.00			11:59 am	10.50	1	2.00		
9:38 am	10.50	1	9.00			2:22 pm	10.50	1	5.00		
9:56 am	10.50	1	10.00			2:47 pm	10.00	1	1.00		
								T/T	172.00		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (10-AUGUST- 2023 TO 21-MARCH- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	10-Aug-23	17-Aug-23	24-Aug-23	31-Aug-23	07-Sep-23	14-Sep-23	21-Sep-23	28-Sep-23	22-Feb-24	29-Feb-24	07-Mar-24	14-Mar-24	21-Mar-24	
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

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS					
LAST TBILLS ISSUE DATE: 02-AUGUST-2023				(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)					
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,907.01	08/08/2023		OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	31,476.00	08/08/2023		REPO	13-Jul	347.00	10.000		7
TOTAL TBILL & TBOND STOCK- UGX	37,383.01			BOUBILL	13-Jul	19.84	10.751		28
Outstanding				BOUBILL	13-Jul	19.67	11.002		56
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	BOUBILL	13-Jul	27.70	12.000		252
91	129.35	10.002	1.000	SLF	17-Jul	90.00	12.000		1
182	336.34	10.800	0.000	SLF	18-Jul	340.00	12.000		1
364	5,441.32	12.000	0.000	SLF	19-Jul	400.00	12.000		1
2YR	2,540.55	13.500	0.000	SLF	20-Jul	355.00	12.000		1
3YR	2,311.29	13.500	-0.500	SLF	21-Jul	402.00	12.000		3
5YR	507.21	14.750	-0.250	SLF	24-Jul	95.00	12.000		1
10YR	10,258.82	15.750	0.360	SLF	25-Jul	75.00	12.000		1
15YR	10,774.86	17.000	1.000	SLF	26-Jul	160.00	12.000		1
20YR	5,083.27	15.000	-1.250	SLF	27-Jul	95.00	12.000		1
Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.				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
				SLF	04-Aug	20.00	12.000		3

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	10.20	9.80	11.00	10.60	12.00	11.75	12.50	12.25	13.50	13.20	14.50	14.00	14.80	14.30	14.95	14.50	15.10	14.77
ABSA	10.20	9.80	11.00	10.60	12.00	11.75	12.70	12.25	13.50	13.10	14.50	14.00	14.80	14.30	14.95	14.50	15.10	14.75
CENTENARY	10.00	9.70	10.90	10.60	12.00	11.70	12.50	12.20	13.50	13.20	14.30	14.00	14.70	14.40	14.90	14.60	15.00	14.70
HFBU	10.70	9.50	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	10.40	9.70	11.15	10.45	12.10	11.50	12.65	12.10	13.55	13.10	14.70	14.00	14.80	14.30	15.00	14.45	15.15	14.68
STANBIC	10.30	9.80	11.10	10.60	12.00	11.50	12.50	12.10	13.50	13.10	14.50	14.00	14.80	14.30	15.00	14.50	15.15	14.70
UBAU	10.00	9.90	10.80	10.70	12.00	11.90	12.40	12.30	13.50	13.40	14.50	14.40	14.80	14.70	14.90	14.80	15.00	14.90
BARODA	9.80	9.70	11.05	10.95	11.95	11.85	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	10.20		11.03		12.02		12.53		13.47		14.40		14.79		14.95		15.07	
Av. Ask	9.74		10.66		11.73		12.21		13.14		13.99		14.38		14.56		14.74	
Sec Mkt Yield	9.969		10.847		11.875		12.372		13.303		14.194		14.581		14.754		14.906	
BestBid	9.80		10.80		11.95		12.30		13.30		13.70		14.30		14.65		14.85	
BestAsk	9.90		10.95		11.90		12.30		13.40		14.40		14.70		14.80		14.90	

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02/04/2021
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