

**DOMESTIC MONEY MARKET LIQUIDITY POSITION**

**Banks 1-day cumulative average:UGX 48.93Billion short.**

Liquidity forecast position ( Billions of Ugx)	18 August 2023	UGX (Bn)	Outturn for previous day	17-Aug-23
Expected Opening Excess Reserve position		-48.93	Opening Position	-226.03
*Projected Injections		37.94	Total Injections	1095.80
*Projected Withdrawals		-756.81	Total Withdrawals	-918.70
Expected Closing Excess Reserve position before Policy Action		-767.80	Closing position	-48.93

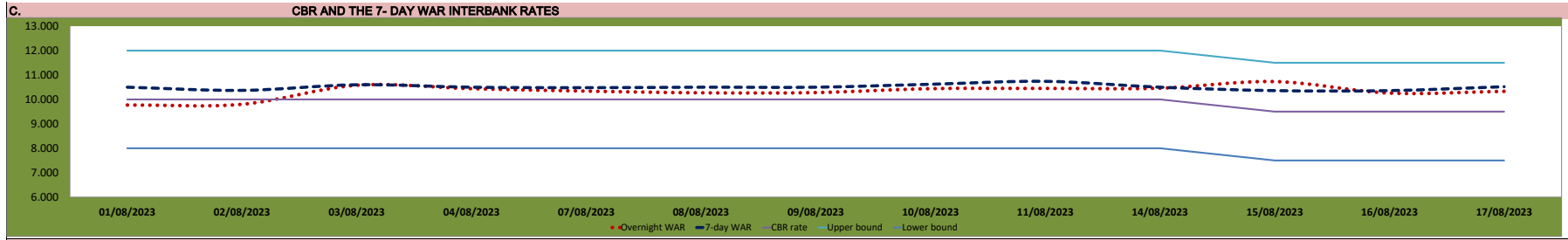
*\*The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

**CURRENT CBR 9.50 % - EFFECTIVE 15TH AUGUST 2023**

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Mon	Tue	Wed	Thu	Fri	Tue	Wed	Thu
	07/08/2023	08/08/2023	09/08/2023	10/08/2023	11/08/2023	15/08/2023	16/08/2023	17/08/2023
7-DAYS	10.500	10.500	10.620	10.740	10.500	10.360	10.360	10.520
O/N	10.270	10.280	10.440	10.450	10.460	10.730	10.260	10.330

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:36 AM	10.50	49	10.00			10:56 AM	10.00	7	5.00		
9:40 AM	10.50	49	5.00			11:18 AM	10.50	7	5.00		
9:18 AM	10.50	7	9.00			9:03 AM	10.25	1	5.00		
9:31 AM	10.75	7	13.00			9:10 AM	10.50	1	5.00		
9:32 AM	10.70	7	13.00			9:26 AM	10.50	1	9.00		
9:34 AM	10.75	7	5.00			9:44 AM	10.50	1	5.00		
9:42 AM	10.70	7	10.00			10:25 AM	10.25	1	7.00		
9:46 AM	10.75	7	5.00			10:28 AM	10.50	1	9.00		
9:49 AM	10.50	7	10.00			11:38 AM	10.25	1	7.00		
9:57 AM	10.75	7	2.00			11:50 AM	10.25	1	7.00		
9:59 AM	10.25	7	10.00			12:36 PM	10.50	1	10.00		
9:59 AM	10.25	7	10.00			12:51 PM	10.25	1	1.00		
10:03 AM	10.25	7	5.00			2:12 PM	10.00	1	1.00		
								T/T	198.00		



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (17-AUGUST- 2023 TO 21-MARCH- 2024)**

DATE	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	170.00	30.00	80.00	20.00	102.00	25.00	20.00	40.00	135.00	30.00	55.00	30.00	737.00
<b>TOTALS</b>	<b>170.00</b>	<b>30.00</b>	<b>80.00</b>	<b>20.00</b>	<b>102.00</b>	<b>25.00</b>	<b>20.00</b>	<b>40.00</b>	<b>135.00</b>	<b>30.00</b>	<b>55.00</b>	<b>30.00</b>	<b>737.00</b>

Total O/S Deposit Auction & BOU Bill balances held by BOU : UGX 737 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 737 BN

**(E) STOCK OF TREASURY SECURITIES**

LAST TBILLS ISSUE DATE: 16-AUGUST-2023			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,905.21		
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	32,160.98		
<b>TOTAL TBILL &amp; TBOND STOCK- UGX</b>	<b>38,066.19</b>		
91	132.59	10.002	0.000
182	350.14	10.500	-0.300
364	5,422.48	12.500	0.500
2YR	2,540.55	13.500	0.000
3YR	2,573.87	13.500	-0.500
5YR	507.21	13.547	0.047
10YR	10,259.02	15.491	0.101
15YR	11,197.06	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
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
SLF	04-Aug	20.00	12.000		3
SLF	08-Aug	55.00	12.000		1
SLF	09-Aug	30.00	12.000		1
SLF	10-Aug	75.00	12.000		1
SLF	11-Aug	326.00	12.000		3
SLF	14-Aug	207.00	12.000		1
SLF	15-Aug	178.00	11.500		1
SLF	16-Aug	467.00	11.500		1
SLF	17-Aug	659.00	11.500		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	16-Nov-23		15-Feb-24		15-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	10.30	9.90	11.15	10.70	12.00	11.80	13.65	13.37	13.70	13.35	14.75	14.25	15.60	15.35	15.50	15.05	15.65	15.30
ABSA	10.45	9.80	11.20	10.70	12.20	11.80	13.85	13.35	13.85	13.35	14.85	14.25	16.00	15.30	15.85	15.00	16.00	15.25
CENTENARY	10.00	9.70	10.90	10.60	12.00	11.70	13.50	13.20	13.70	13.40	14.70	14.40	15.55	14.55	15.60	15.30	15.65	15.35
HFBU	10.80	9.80	11.25	10.80	12.10	11.90	13.50	13.30	13.75	13.30	14.75	14.15	15.90	15.20	15.50	15.25	15.95	14.97
STANCHART	10.40	9.75	11.20	10.65	12.20	11.70	13.65	13.30	13.70	13.35	14.80	14.20	16.00	15.30	16.00	15.05	16.10	15.20
STANBIC	10.30	9.80	11.15	10.65	12.50	12.00	13.70	13.35	13.75	13.35	14.75	14.25	15.90	15.40	15.80	15.00	16.00	15.30
UBAU	10.30	10.20	10.80	10.70	12.00	11.90	13.50	13.40	13.70	13.60	14.70	14.60	15.40	15.30	15.50	15.40	15.65	15.55
BARODA	10.00	9.90	11.55	11.45	12.00	11.90	13.55	13.45	13.60	13.50	14.00	13.90	15.50	15.40	15.55	15.45	15.60	15.50
Av. Bid	10.30		11.15		12.13		13.61		13.72		14.66		15.73		15.66		15.83	
Av. Ask	9.86		10.78		11.84		13.34		13.40		14.25		15.23		15.21		15.30	
<b>Sec Mkt Yield</b>	<b>10.078</b>		<b>10.966</b>		<b>11.981</b>		<b>13.476</b>		<b>13.559</b>		<b>14.456</b>		<b>15.478</b>		<b>15.435</b>		<b>15.564</b>	
BestBid	10.00		10.80		12.00		13.50		13.60		14.00		15.40		15.50		15.60	
BestAsk	10.20		11.45		12.00		13.45		13.60		14.60		15.40		15.45		15.55	

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02/04/2021  
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