

MONEY MARKET REPORT FOR TUESDAY, APRIL 23, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 13-day cumulative average position:UGX 181.712Billion long

Liquidity forecast position (Billions of Ugx)	Wednesday, 24 April 2024	UGX (Bn)	Outturm for previous day	23-Apr-24
Expected Opening Excess Reserve position		-379.17	Opening Position	-318.53
*Projected Injections		78.94	Total Injections	533.89
*Projected Withdrawals		-506.18	Total Withdrawals	-594.52
Expected Closing Excess Reserve position before Policy Action		-806.41	Closing position	-379.17

**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.*

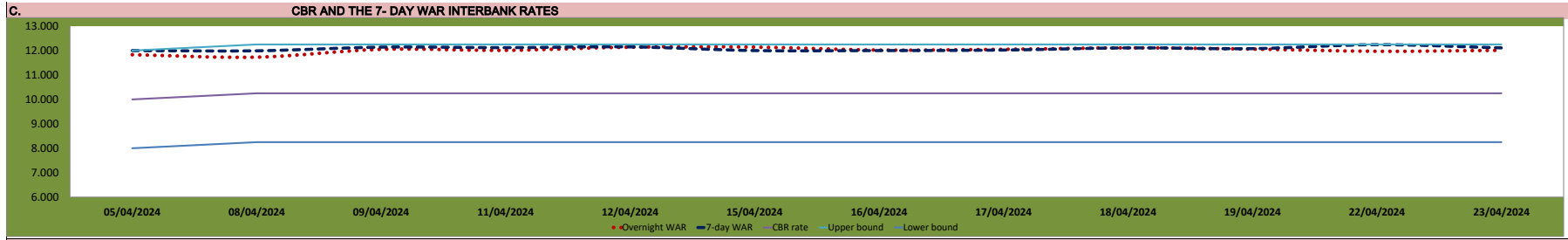
CURRENT CBR 10.25 % - EFFECTIVE 08 APRIL 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	12/04/2024	15/04/2024	16/04/2024	17/04/2024	18/04/2024	19/04/2024	22/04/2024	23/04/2024
7-DAYS	12.150	12.000	12.000	12.020	12.110	12.080	12.240	12.110
ON	12.140	12.010	12.020	12.050	12.110	12.060	11.970	12.010

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:05 am	12.00	7	10.00			9:30 am	12.00	1	10.00		
9:06 am	12.00	7	10.00			9:34 am	12.00	1	15.00		
9:25 am	12.00	7	10.00			9:35 am	12.00	1	3.00		
9:41 am	12.25	7	5.00			9:41 am	11.75	1	2.00		
1:19 pm	12.25	7	5.00			9:50 am	10.75	1	3.00		
1:25 pm	12.50	7	5.00			10:12 am	12.00	1	10.00		
10:58 am	12.00	3	7.00			10:14 am	12.00	1	7.00		
10:56 am	12.00	2	10.00			10:51 am	11.75	1	5.00		
11:35 am	11.50	2	5.00			10:53 am	11.75	1	5.00		
11:41 am	12.00	2	5.00			10:53 am	12.00	1	5.00		
9:10 am	12.00	1	10.00			11:02 am	12.00	1	5.00		
9:14 am	11.75	1	10.00			11:38 am	12.00	1	1.50		
9:16 am	12.00	1	8.00			11:48 am	12.00	1	3.00		
9:16 am	12.00	1	5.00			12:12 pm	12.00	1	1.00		
9:17 am	12.00	1	15.00			12:51 pm	13.00	1	18.50		
9:18 am	12.00	1	3.00			1:05 pm	11.75	1	5.00		
9:18 am	12.00	1	10.00			1:08 pm	12.00	1	4.50		
9:18 am	12.00	1	5.00			1:08 pm	12.00	1	4.50		
9:21 am	12.00	1	3.00			1:40 pm	12.00	1	2.00		
9:22 am	12.10	1	5.00			1:45 pm	12.10	1	2.00		
9:22 am	12.15	1	6.00			1:55 pm	12.00	1	5.00		
9:26 am	12.00	1	20.00			1:55 pm	12.00	1	10.00		
9:27 am	11.75	1	10.00			2:02 pm	12.00	1	2.00		
9:27 am	12.00	1	7.00			2:04 pm	11.75	1	5.00		
9:28 am	11.00	1	3.00			2:05 pm	12.00	1	3.00		
9:28 am	12.00	1	3.00			2:24 pm	12.00	1	2.00		
9:29 am	12.00	1	5.00			3:37 pm	12.00	1	4.00		
								T/T	343.00		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (18-APRIL- 2024 TO 22-AUG- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	18-Apr-24	25-Apr-24	02-May-24	09-May-24	16-May-24	23-May-24	30-May-24	06-Jun-24	13-Jun-24	20-Jun-24	27-Jun-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	30.00	-	-	-	-	-	30.00
TOTALS	-	-	-	-	-	30.00	-	-	-	-	-	30.00

Total O/S BOU Bill balances held by BOU : UGX 30 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 30 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS					
LAST TBILLS ISSUE DATE: 12-APRIL-2024				(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)					
On-the-run O/S T-BILL STOCKs (Bns-UGX)		6,793.08	24/04/2024	OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		34,469.08	24/04/2024	SLF	22-Mar	294.00	12.000		3
TOTAL TBILL & TBOND STOCK- UGX		41,262.15		SLF	25-Mar	81.00	12.000		1
<i>Outstanding</i>				SLF	26-Mar	80.00	12.000		1
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	SLF	27-Mar	50.00	12.000		1
91	84.98	9.102	-0.172	SLF	28-Mar	396.00	12.000		5
182	692.41	12.008	0.007	SLF	02-Apr	479.00	12.000		1
364	6,015.69	13.285	0.036	SLF	03-Apr	458.00	12.000		1
2YR	1,640.45	13.750	0.550	SLF	04-Apr	805.50	12.000		1
3YR	3,467.41	14.999	0.749	SLF	05-Apr	990.00	12.000		3
5YR	507.21	14.800	-0.300	SLF	08-Apr	533.50	12.250		1
10YR	9,020.06	16.000	2.250	SLF	09-Apr	512.50	12.250		2
15YR	13,088.83	16.300	0.000	SLF	11-Apr	462.00	12.250		1
20YR	6,745.11	16.750	0.000	SLF	12-Apr	582.00	12.250		3
Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.				SLF	15-Apr	362.00	12.250		1
				SLF	16-Apr	539.00	12.250		1
				SLF	17-Apr	650.00	12.250		1
				SLF	18-Apr	954.00	12.250		1
				SLF	19-Apr	1,402.00	12.250		3
				SLF	22-Apr	525.00	12.250		1
				SLF	23-Apr	453.00	12.250		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%		14.375%		16.000%		15.000%	
MATURITY DATE	11-Jul-24		10-Oct-24		10-Apr-25		29-May-25		09-Jul-26		13-Jan-28		03-Feb-33		14-May-37		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.50	9.00	12.00	11.90	13.40	13.15	13.60	13.10	14.90	14.30	15.00	14.40	15.85	15.40	16.40	15.90	16.70	16.25
ABSA	9.60	9.10	12.30	11.80	13.40	13.10	13.80	13.30	15.00	14.50	15.20	14.50	16.10	15.70	16.40	15.90	16.80	16.00
CENTENARY	9.60	9.10	12.30	11.80	13.40	13.10	13.80	13.30	15.00	14.50	15.20	14.70	16.10	15.70	16.40	15.90	16.80	16.20
HFBU	9.50	9.00	12.40	11.75	13.50	13.00	13.80	13.20	15.00	14.40	15.25	14.40	16.10	15.65	16.45	15.80	16.80	15.80
STANCHART	9.50	9.00	12.20	11.70	13.50	13.00	13.80	13.30	15.00	14.50	15.05	14.55	16.10	15.60	16.40	15.90	16.70	16.20
STANBIC	9.60	9.10	12.20	11.80	13.50	13.10	13.80	13.30	15.00	14.50	15.20	14.70	16.10	15.70	16.50	16.00	16.70	16.20
CITI	9.60	9.10	12.30	11.80	13.65	13.15	13.80	13.30	15.00	14.50	15.20	14.70	16.30	15.80	16.45	15.95	16.70	16.20
EQUITY	9.50	9.00	12.30	11.85	13.50	13.10	13.60	13.15	15.00	14.50	15.15	14.60	15.85	15.35	16.30	15.85	16.75	16.20
Av. Bid	9.55		12.25		13.48		13.75		14.99		15.16		16.06		16.41		16.74	
Av. Ask	9.05		11.80		13.09		13.24		14.46		14.57		15.61		15.90		16.13	
Sec Mkt Yield	9.300		12.025		13.284		13.497		14.725		14.863		15.838		16.156		16.438	
BestBid	9.50		12.00		13.40		13.60		14.90		15.00		15.85		16.30		16.70	
BestAsk	9.10		11.90		13.15		13.30		14.50		14.70		15.80		16.00		16.25	

02/04/2021

0.092

