

MONEY MARKET REPORT FOR WEDNESDAY, JUNE 6, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 14-day cumulative average position:UGX 109.703Billion long				
Liquidity forecast position (Billions of Ugx)	Thursday, 6 June 2024	UGX (Bn)	Outturn for previous day	05-Jun-24
Expected Opening Excess Reserve position		-358.08	Opening Position	-290.80
*Projected Injections		1409.71	Total Injections	1.46
*Projected Withdrawals		-276.53	Total Withdrawals	-68.74
Expected Closing Excess Reserve position before Policy Action		775.09	Closing position	-358.08

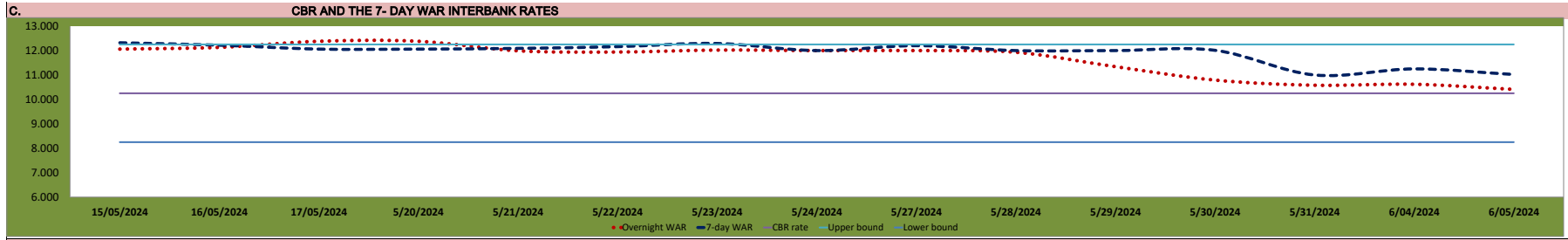
**The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 10.25 % - EFFECTIVE 04 JUNE 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Tue	Wed
	24/05/2024	27/05/2024	28/05/2024	29/05/2024	30/05/2024	31/05/2024	04/06/2024	05/06/2024
7-DAYS	12.000	12.200	12.000	12.000	12.010	11.000	11.250	11.020
O/N	12.000	12.000	11.930	11.340	10.790	10.580	10.620	10.410

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
12:17 pm	10.75	9	5.00			10:59 am	10.25	1	10.00		
9:22 am	11.25	7	5.00			11:49 am	11.00	1	5.00		
9:56 am	11.25	7	2.00			11:59 am	10.25	1	7.00		
11:38 am	10.75	7	5.00			12:08 pm	11.00	1	5.00		
11:43 am	11.00	7	10.00			12:17 pm	10.25	1	5.00		
9:51 am	10.00	2	10.00			12:18 pm	10.75	1	5.00		
9:13 am	10.25	1	10.00			12:59 pm	10.75	1	5.00		
9:22 am	10.75	1	10.00			1:28 pm	10.50	1	5.00		
9:27 am	10.50	1	10.00			2:18 pm	10.75	1	2.50		
9:32 am	10.50	1	10.00			2:18 pm	10.75	1	2.50		
9:32 am	10.50	1	10.00			2:20 pm	11.00	1	18.00		
9:34 am	10.50	1	10.00			2:22 pm	9.00	1	10.00		
9:35 am	10.75	1	10.00			2:22 pm	10.95	1	2.50		
9:46 am	10.50	1	10.00			2:26 pm	9.00	1	8.00		
9:49 am	10.50	1	10.00			2:27 pm	7.50	1	2.00		
9:49 am	10.50	1	10.00			2:30 pm	7.50	1	1.00		
9:51 am	10.00	1	10.00			2:38 pm	9.50	1	10.00		
9:52 am	10.50	1	10.00			2:39 pm	10.50	1	5.00		
9:52 am	10.50	1	10.00			2:43 pm	10.50	1	10.00		
9:55 am	10.50	1	10.00			2:45 pm	11.50	1	1.00		
9:58 am	10.50	1	6.00			2:48 pm	11.25	1	1.00		
9:58 am	10.75	1	3.50			2:49 pm	11.00	1	1.00		
10:03 am	10.50	1	10.00			2:54 pm	10.00	1	5.00		
10:12 am	10.25	1	19.00			3:01 pm	11.00	1	5.00		
10:18 am	10.75	1	1.50			3:01 pm	11.00	1	5.00		
10:42 am	10.75	1	4.00			3:29 pm	11.50	1	4.00		
10:45 am	10.25	1	20.00			3:31 pm	11.00	1	2.00		
								T/T	383.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (06-JUN- 2024 TO 25-JUL- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	06-Jun-24	13-Jun-24	20-Jun-24	27-Jun-24	04-Jul-24	11-Jul-24	18-Jul-24	25-Jul-24	01-Aug-24	08-Aug-24	15-Aug-24	
REPO	1,006.69	-	-	-	-	-	-	-	-	-	-	1,006.69
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	-	-	-	-	-	-	-
TOTALS	1,006.69	-	-	-	-	-	-	-	-	-	-	1,006.69

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

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,007 BN

(E) STOCK OF TREASURY SECURITIES				(EII) MONETARY POLICY MARKET OPERATIONS					
LAST TBILLS ISSUE DATE: 06-JUNE-2024				(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)					
				Column1	Column2	Column3	Column4	Column5	Column6
On-the-run O/S T-BILL STOCKs (Bns-UGX)	8,734.90	08/08/2024							
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,041.82	08/08/2024		06-May	502.00	12.250			1
TOTAL TBILL & TBOND STOCK- UGX	41,776.62			07-May	170.00	12.250			1
				08-May	380.00	12.250			1
				09-May	556.00	12.250			4
				13-May	322.00	12.250			1
				14-May	358.00	12.250			1
				15-May	309.00	12.250			1
				16-May	600.00	12.250			1
				17-May	1,205.00	12.250			3
				20-May	733.00	12.250			1
				21-May	287.00	12.250			1
				22-May	341.00	12.250			1
				23-May	540.00	12.250			1
				24-May	321.00	12.250			3
				27-May	124.00	12.250			1
				28-May	109.00	12.250			1
				29-May	141.00	12.250			1
				31-May	1,005.00	10.250			6

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

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	05-Sep-24		05-Dec-24		05-Jun-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	10.20	9.70	13.25	12.75	13.80	13.30	14.35	13.90	15.40	14.90	15.50	15.00	16.60	16.10	17.00	16.50	17.20	16.80
ABSA	10.20	9.70	13.25	12.75	13.80	13.30	14.40	13.90	15.40	14.90	15.50	15.00	16.60	16.10	17.00	16.50	17.20	16.70
CENTENARY	10.30	9.50	13.30	12.70	13.90	13.30	14.40	13.50	15.45	14.80	15.60	15.00	16.60	16.10	17.00	16.50	17.25	16.50
HFBU	10.25	9.75	13.30	12.80	13.90	13.40	14.34	13.75	15.45	14.95	15.55	15.00	16.75	16.25	17.00	16.40	17.10	16.65
STANCHART	10.50	10.00	13.15	12.65	13.80	13.30	14.50	14.00	15.25	14.75	15.50	15.00	16.20	15.90	16.95	16.45	17.15	16.65
STANBIC	10.20	9.70	13.25	12.75	13.80	13.30	14.35	13.90	15.40	14.90	15.50	15.00	16.60	16.10	17.00	16.50	17.20	16.70
CITI	10.20	9.70	13.25	12.75	13.80	13.30	14.35	13.85	15.40	14.90	15.50	15.00	16.50	16.00	17.00	16.40	17.20	16.70
EQUITY	10.20	9.70	13.30	12.65	13.80	13.40	14.30	13.45	15.45	14.90	15.70	15.00	16.80	16.25	17.00	16.25	17.20	16.50
Av. Bid	10.26		13.26		13.83		14.37		15.40		15.54		16.58		16.99		17.19	
Av. Ask	9.72		12.73		13.33		13.78		14.88		15.00		16.10		16.44		16.65	
Sec Mkt Yield	9.988		12.991		13.575		14.078		15.138		15.272		16.341		16.716		16.919	
BestBid	10.20		13.15		13.80		14.30		15.25		15.50		16.20		16.95		17.10	
BestAsk	10.00		12.80		13.40		14.00		14.95		15.00		16.25		16.50		16.80	