MONEY MARKET REPORT FOR FRIDAY, JUNE 7, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cummulative average position:UGX 421.549Billion long

Liquidity forecast position (Billions of Ugx)	Monday, 10 June 2024	UGX (Bn)	Outturn for previous day	07-Jun-24
Expected Opening Excess Reserve position		430.01	Opening Position	396.15
*Projected Injections		60.76	Total Injections	91.17
*Projected Withdrawals		-92.02	Total Withdrawals	-57.30
Expected Closing Excess Reserve position before Policy Action		398.74	Closing position	430.01

**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

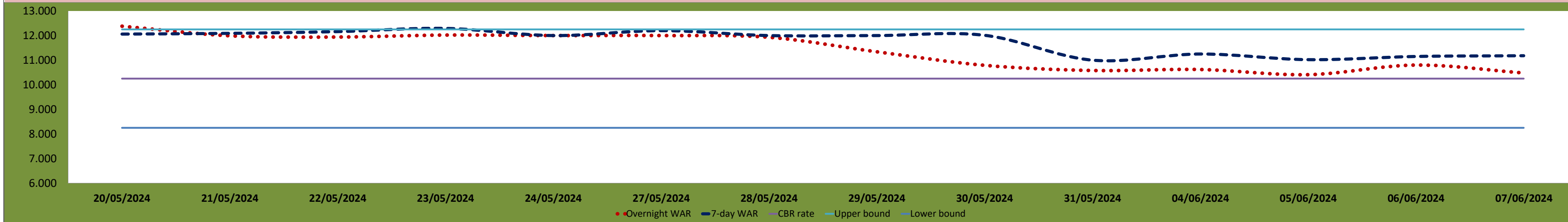
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Tue	Wed	Thu	Fri
	28/05/2024	29/05/2024	30/05/2024	31/05/2024	04/06/2024	05/06/2024	06/06/2024	07/06/2024
7-DAYS	12.000	12.000	12.010	11.000	11.250	11.020	11.150	11.180
6-DAYS								10.630
4-DAYS							11.220	10.410
O/N	11.930	11.340	10.790	10.580	10.620	10.410	10.800	10.480

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:19 am	12.00	7	10.00			10:17 am	10.50	4	10.00		
9:32 am	11.00	7	10.00			10:19 am	10.50	4	4.00		
9:37 am	11.00	7	10.00			10:14 am	10.25	4	10.00		
9:40 am	11.00	7	15.00			9:22 am	11.00	3	13.00		
12:33 pm	11.00	7	4.80			9:47 am	10.25	3	30.00		
1:37 pm	11.00	7	5.00			9:48 am	10.75	3	10.00		
9:57 am	10.75	6	5.00			9:49 am	10.75	3	10.00		
10:06 am	10.75	6	10.00			10:19 am	10.75	3	10.00		
10:11 am	11.00	6	5.00			10:58 am	10.75	3	2.00		
11:38 am	11.00	6	10.00			11:17 am	10.75	3	5.00		
12:33 pm	10.25	6	19.00			11:18 am	10.75	3	5.00		
10:19 am	10.50	5	10.00			11:56 am	11.25	3	1.00		
10:15 am	10.00	4	10.00			12:25 pm	9.50	3	10.00		
10:15 am	10.50	4	10.00			1:44 pm	10.25	3	5.00		
10:17 am	11.00	4	6.00			3:42 pm	10.25	3	5.00		
								T/T	269.80		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (13-JUN- 2024 TO 25-JUL- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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	22-Aug-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	350.00	-	-	-	-	-	-	-	350.00
TOTALS	-	-	-	350.00	-	-	-	-	-	-	-	350.00

Total O/S BOU Bill balances held by BOU : UGX 350 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 350 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 06-JUNE-2024

On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,730.32	10/06/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,266.63	10/06/2024
TOTAL TBILL & TBOND STOCK- UGX	41,996.95	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	7.31	10.500	1.498
182	443.03	12.697	0.053
364	6,279.98	13.750	0.352
2YR	1,349.45	13.750	0.550
3YR	3,792.41	14.999	0.749
5YR	250.00	15.500	0.900
10YR	9,399.35	16.000	2.250
15YR	13,622.31	16.500	0.200
20YR	6,853.11	16.750	0.000

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)

Column1	Column2	Column3	Column4	Column5	Column6
SLF	07-May	170.00	12.250		1
SLF	08-May	380.00	12.250		1
SLF	09-May	556.00	12.250		4
SLF	13-May	322.00	12.250		1
SLF	14-May	358.00	12.250		1
SLF	15-May	309.00	12.250		1
SLF	16-May	600.00	12.250		1
SLF	17-May	1,205.00	12.250		3
SLF	20-May	733.00	12.250		1
SLF	21-May	287.00	12.250		1
SLF	22-May	341.00	12.250		1
SLF	23-May	540.00	12.250		1
SLF	24-May	321.00	12.250		3
SLF	27-May	124.00	12.250		1
SLF	28-May	109.00	12.250		1
SLF	29-May	141.00	12.250		1
REPO	31-May	- 1,005.00	10.250		6
BOUBILL	06-Jun	- 347.07	11.003		28
SLF	07-Jun	50.00	12.250		3

WAR-Weighted Average Rate *SF-Standing Facilities*

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)

	T-BILLS						TBONDS											
TENOR	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	10.00	12.90	12.75	13.80	13.50	14.35	13.90	15.25	14.90	15.40	15.00	16.40	16.10	17.00	16.60	17.20	16.80
ABSA	10.50	10.00	13.25	12.75	13.80	13.30	14.40	13.90	15.30	14.80	15.50	15.00	16.50	16.00	17.10	16.60	17.25	16.75
CENTENARY	10.60	10.10	12.80	12.40	13.80	13.50	14.25	13.85	15.25	14.75	15.40	15.00	16.40	16.00	16.90	16.50	17.10	16.60
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	10.75	10.25	12.95	12.45	14.00	13.50	14.45	13.95	15.35	14.85	15.50	15.00	16.40	15.90	16.95	16.45	17.15	16.65
STANBIC	10.50	10.00	13.15	12.65	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	10.65	10.15	13.00	12.50	13.80	13.30	14.35	13.85	15.25	14.75	15.50	15.00	16.50	16.00	17.00	16.50	17.20	16.70
EQUITY	10.70	10.30	13.00	12.60	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	10.52		13.04		13.84		14.35		15.34		15.51		16.54		16.99		17.18	
Av. Ask	10.07		12.61		13.40		13.82		14.85		15.00		16.08		16.48		16.67	
Sec Mkt Yield	**10.294**		**12.828**		**13.619**		**14.084**		**15.094**		**15.253**		**16.309**		**16.734**		**16.922**	
BestBid	10.20		12.80		13.80		14.25		15.25		15.40		16.40		16.90		17.10	
BestAsk	10.30		12.80		13.50		13.95		14.95		15.00		16.25		16.60		16.80	