

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 8-day cumulative average position:UGX 371.83Billion long

Liquidity forecast position (Billions of Ugx)		Friday, May 31, 2024	UGX (Bn)	Outturn for previous day	30-May-24
Expected Opening Excess Reserve position			845.32	Opening Position	216.41
*Projected Injections			67.94	Total Injections	903.86
*Projected Withdrawals			-57.57	Total Withdrawals	-274.95
Expected Closing Excess Reserve position before Policy Action			855.69	Closing position	845.32

**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.*

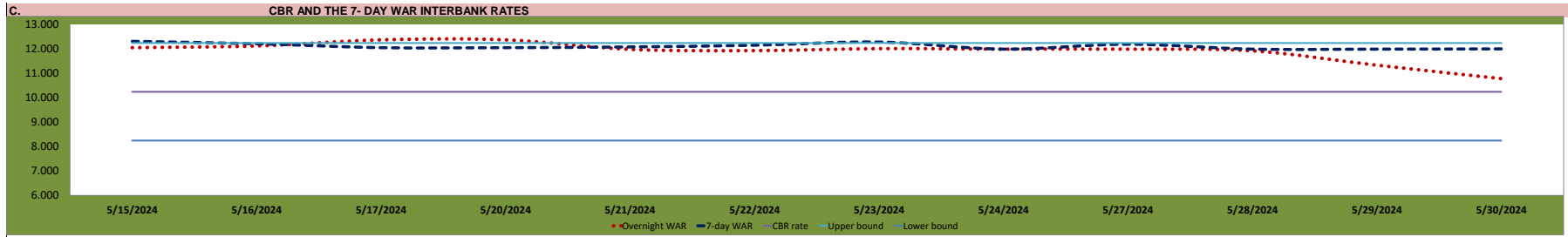
CURRENT CBR 10.25 % - EFFECTIVE 08 APRIL 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	21/05/2024	22/05/2024	23/05/2024	24/05/2024	27/05/2024	28/05/2024	29/05/2024	30/05/2024
7-DAYS	12.090	12.160	12.290	12.000	12.200	12.000	12.000	12.010
5-DAYS								11.790
O/N	11.990	11.940	12.020	12.000	12.000	11.930	11.340	10.790

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:14 AM	12.25	7	13.00			10:12 AM	11.50	1	30.00		
9:21 AM	12.00	7	3.50			10:28 AM	12.00	1	5.00		
9:42 AM	12.25	7	10.00			10:33 AM	11.50	1	3.00		
9:42 AM	12.25	7	10.00			10:34 AM	12.00	1	2.00		
9:54 AM	12.00	7	3.00			10:54 AM	11.50	1	15.00		
10:58 AM	12.00	7	5.00			10:56 AM	11.50	1	20.00		
11:24 AM	12.00	7	6.00			10:58 AM	11.50	1	15.00		
11:28 AM	11.75	7	30.00			12:04 PM	8.50	1	25.00		
9:33 AM	12.00	5	10.00			12:05 PM	6.00	1	15.00		
11:05 AM	11.50	5	10.00			12:05 PM	10.00	1	15.00		
11:06 AM	11.50	5	5.00			12:05 PM	11.00	1	15.00		
11:23 AM	12.00	5	10.00			12:06 PM	11.00	1	10.00		
9:12 AM	11.75	1	10.00			12:06 PM	11.50	1	9.00		
9:14 AM	11.50	1	15.00			12:09 PM	11.00	1	2.00		
9:14 AM	12.00	1	6.00			12:09 PM	11.00	1	5.00		
9:32 AM	12.00	1	10.00			12:18 PM	10.50	1	15.00		
9:37 AM	12.00	1	10.00			12:21 PM	6.50	1	5.00		
9:42 AM	12.00	1	10.00			12:22 PM	7.00	1	5.00		
9:43 AM	12.00	1	10.00			12:26 PM	11.00	1	10.00		
9:43 AM	12.00	1	10.00			2:10 PM	11.50	1	5.00		
9:48 AM	12.00	1	10.00								
								T/T	432.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (30-MAY- 2024 TO 25-JUL- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	30-May-24	6-Jun-24	13-Jun-24	20-Jun-24	27-Jun-24	4-Jul-24	11-Jul-24	18-Jul-24	25-Jul-24	1-Aug-24	8-Aug-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	-	-	-	-	-	-	-
TOTALS	-	-	-	-	-	-	-	-	-	-	-	-

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

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

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 23-MAY-2024			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,734.90	5/31/2024	Column1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	35,041.62	5/31/2024	Column2
TOTAL TBILL & TBOND STOCK- UGX	41,776.52		Column3
<i>O/S-Outstanding</i>			Column4
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (±)
91	6.75	9.002	-0.499
182	467.40	12.644	0.043
364	6,260.75	13.398	-0.103
2YR	1,640.45	13.750	0.550
3YR	3,523.41	14.999	0.749
5YR	250.00	15.500	0.900
10YR	9,244.35	16.000	2.250
15YR	13,530.30	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	3-May	856.00	12.250			3
SLF	6-May	502.00	12.250			1
SLF	7-May	170.00	12.250			1
SLF	8-May	380.00	12.250			1
SLF	9-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

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	22-Aug-24		21-Nov-24		22-May-25		29-May-25		9-Jul-26		13-Jan-28		3-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	9.75	13.25	12.80	13.80	13.40	14.35	13.90	15.40	14.95	15.50	15.00	16.75	16.30	17.00	16.50	17.20	16.75
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	16.80	16.30	17.00	16.50	17.20	16.75
CENTENARY	10.30	9.50	13.30	12.70	13.90	13.30	14.60	13.50	15.45	14.80	15.75	14.80	16.80	16.25	17.00	16.30	17.25	16.50
HFBU	10.50	9.80	13.10	12.40	13.80	13.10	14.50	14.00	15.40	14.60	15.80	15.00	16.80	15.80	17.00	16.10	17.20	16.20
STANCHART	10.20	9.70	13.25	12.75	13.80	13.30	14.35	13.90	15.40	14.90	15.50	15.00	16.80	16.30	17.00	16.50	17.20	16.75
STANBIC	10.50	10.00	13.15	12.65	13.80	13.30	14.50	14.00	15.25	14.75	15.50	15.00	16.50	16.00	16.75	16.25	17.00	16.50
CITI	10.25	9.75	13.30	12.80	13.90	13.40	14.39	13.75	15.45	14.95	15.55	15.00	16.75	16.25	17.00	16.50	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	10.29		13.24		13.83		14.42		15.40		15.60		16.75		16.97		17.18	
Av. Ask	9.74		12.69		13.31		13.80		14.84		14.98		16.18		16.36		16.58	
Sec Mkt Yield	10.016		12.963		13.569		14.112		15.122		15.288		16.466		16.666		16.881	
BestBid	10.20		13.10		13.80		14.30		15.25		15.50		16.50		16.75		17.00	
BestAsk	10.00		12.80		13.40		14.00		14.95		15.00		16.30		16.50		16.75	