MONEY MARKET REPORT FOR THURSDAY, OCTOBER 3, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 8-day cummulative average position:UGX 280.416Billion long

Liquidity forecast position (Billions of Ugx)	Friday, October 4, 2024	UGX (Bn)	Outturn for previous day	3-Oct-24
Expected Opening Excess Reserve position		94.07	Opening Position	206.92
*Projected Injections		44.69	Total Injections	565.46
*Projected Withdrawals		-378.41	Total Withdrawals	-678.31
Expected Closing Excess Reserve position before Policy Action		-239.64	Closing position	94.07

**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 10.00 % - EFFECTIVE 07 AUGUST 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	24/09/2024	25/09/2024	26/09/2024	27/09/2024	30/09/2024	01/10/2024	02/10/2024	03/10/2024
7-DAYS	11.500	11.500*	11.880	12.000	11.730	11.500	11.500*	11.660
5-DAYS		11.750						11.690
4-DAYS								11.810
O/N	11.500	11.510	11.560	11.500	11.160	11.310	11.230	11.270

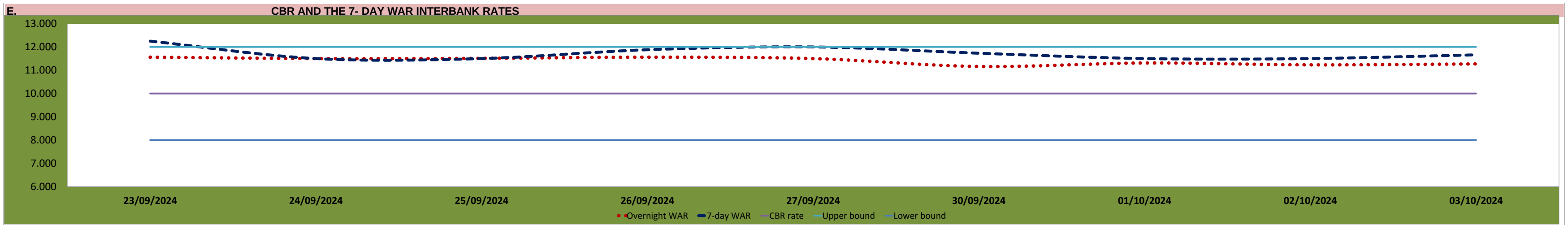
B. DAILY INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:10 AM	**11.50**	**14**	15.00			9:52 AM	**11.50**	**4**	10.00		
9:06 AM	**11.50**	**7**	30.00			12:34 PM	**12.00**	**4**	5.00		
9:10 AM	**11.50**	**7**	10.00			12:51 PM	**12.00**	**4**	3.00		
9:20 AM	**11.50**	**7**	10.00			9:53 AM	**11.00**	**1**	5.00		
9:20 AM	**11.80**	**7**	3.00			10:08 AM	**11.50**	**1**	15.00		
9:52 AM	**12.00**	**7**	15.00			10:08 AM	**11.50**	**1**	4.00		
9:59 AM	**12.00**	**7**	10.00			10:12 AM	**11.00**	**1**	35.00		
9:59 AM	**12.00**	**7**	10.00			10:13 AM	**11.50**	**1**	10.00		
9:59 AM	**11.75**	**7**	10.00			10:14 AM	**11.00**	**1**	5.00		
11:05 AM	**12.00**	**5**	3.50			10:28 AM	**11.00**	**1**	5.00		
1:43 PM	**11.50**	**5**	7.00			10:34 AM	**11.50**	**1**	15.00		
2:13 PM	**11.75**	**5**	5.00			12:47 PM	**11.50**	**1**	28.00		
9:31 AM	**12.00**	**4**	5.00			1:38 PM	**11.75**	**1**	5.00		
9:44 AM	**12.00**	**4**	3.00								
								T/T	318.50		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
3-Oct-24			18,953,600,000	11.75	1	4-Oct-24
3-Oct-24			30,017,400,000	11.75	1	4-Oct-24
3-Oct-24			31,484,400,000	11.50	4	7-Oct-24
3-Oct-24			19,546,400,000	11.50	7	10-Oct-24
Total			**100,001,800,000**			

E. CBR AND THE 7- DAY WAR INTERBANK RATES



F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (26-SEP- 2024 TO 28-NOV- 2024)

Column1	Column622	Column623	Column63	Column634	Column632	Column6322	Column633	Column64	Column642	
DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	3-Oct-24	10-Oct-24	17-Oct-24	24-Oct-24	31-Oct-24	7-Nov-24	14-Nov-24	21-Nov-24	28-Nov-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

(G) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 11-SEP-2024			
On-the-run O/S T-BILL STOCKs (Bns-UGX)		7,697.85	10/4/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		37,368.52	10/4/2024
TOTAL TBILL & TBOND STOCK- UGX		45,066.37	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	125.62	10.572	-0.232
182	565.25	13.001	0.000
364	7,006.98	14.499	0.249
2YR	-	15.500	0.251
3YR	5,252.52	15.500	0.250
5YR	-	16.000	0.500
10YR	8,344.41	16.250	0.500
15YR	15,754.47	16.500	0.700
20YR	8,017.13	16.875	0.375

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

(G) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)

Column1	Column2	Column3	Column4	Column5	Column6
SLF	4-Sep	2.00	12.000		1
SLF	5-Sep	350.00	12.000		1
SLF	6-Sep	628.00	12.000		3
SLF	9-Sep	175.00	12.000		1
SLF	10-Sep	180.00	12.000		1
SLF	11-Sep	170.00	12.000		1
SLF	12-Sep	240.00	12.000		1
SLF	13-Sep	492.00	12.000		3
SLF	16-Sep	100.00	12.000		1
SLF	17-Sep	420.00	12.000		1
SLF	18-Sep	623.00	12.000		1
SLF	19-Sep	973.00	12.000		1
SLF	20-Sep	1,033.00	12.000		1
SLF	23-Sep	503.00	12.000		1
SLF	24-Sep	343.00	12.000		1
SLF	25-Sep	156.00	12.000		1
SLF	26-Sep	185.00	12.000		1
SLF	27-Sep	255.00	12.000		3
SLF	30-Sep	50.00	12.000		1
SLF	1-Oct	30.00	12.000		1
SLF	2-Oct	45.00	12.000		1
SLF	3-Oct	339.00	12.000		1

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%		13.500%		14.125%		14.250%		14.250%		15.800%		15.000%	
MATURITY DATE	26-Dec-24		27-Mar-25		25-Sep-25		9-Jul-26		13-Jan-28		23-Aug-29		22-Jun-34		23-Jun-39		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	11.00	10.50	13.30	12.90	14.50	14.00	15.50	15.00	15.70	15.10	15.80	15.50	16.30	15.55	16.50	16.10	17.00	16.50
ABSA	10.80	10.30	13.40	12.90	14.60	14.10	15.60	15.10	15.75	15.25	15.95	15.45	16.30	15.80	16.50	16.00	17.00	16.50
CENTENARY	10.60	10.30	13.00	12.70	14.60	14.30	15.50	15.00	15.50	15.00	15.90	15.40	16.30	15.80	16.50	16.10	16.90	16.50
HFBU	11.00	10.25	13.25	13.00	14.50	14.00	15.60	14.80	15.60	15.30	16.00	15.50	16.30	15.80	16.50	15.80	16.90	16.40
STANCHART	10.80	10.30	13.25	12.75	14.25	14.25	15.50	15.00	15.60	15.10	15.90	15.40	16.30	15.80	16.65	16.15	16.90	16.40
STANBIC	10.75	10.35	13.10	12.70	14.55	14.25	15.50	15.00	15.65	15.20	15.80	15.40	16.30	15.80	16.60	16.15	16.90	16.40
CITI	10.80	10.30	13.20	12.70	14.60	14.10	15.60	15.70	15.70	15.20	15.75	15.50	16.30	15.80	16.55	16.05	17.00	16.50
EQUITY	10.80	10.30	13.15	12.70	14.75	14.25	15.60	15.00	15.80	15.20	16.00	15.35	16.40	15.80	16.55	16.00	16.80	16.25
Av. Bid	10.82		13.21		14.54		15.55		15.66		15.89		16.31		16.54		16.93	
Av. Ask	10.33		12.79		14.16		15.08		15.17		15.44		15.77		16.04		16.43	
Sec Mkt Yield	**10.572**		**13.000**		**14.350**		**15.313**		**15.416**		**15.663**		**16.041**		**16.294**		**16.678**	
BestBid	10.60		13.00		14.25		15.50		15.50		15.75		16.30		16.50		16.80	
BestAsk	10.50		13.00		14.30		15.70		15.30		15.50		15.80		16.15		16.50	