

MONEY MARKET REPORT FOR MONDAY, OCTOBER 7, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 12-day cumulative average position: UGX 263.964 Billion long				
Liquidity forecast position (Billions of Ugx)	Tuesday, October 8, 2024	UGX (Bn)	Outturn for previous day	7-Oct-24
Expected Opening Excess Reserve position		107.79	Opening Position	272.15
*Projected Injections		22.83	Total Injections	122.65
*Projected Withdrawals		-131.63	Total Withdrawals	-287.01
Expected Closing Excess Reserve position before Policy Action		-1.01	Closing position	107.79

**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.*

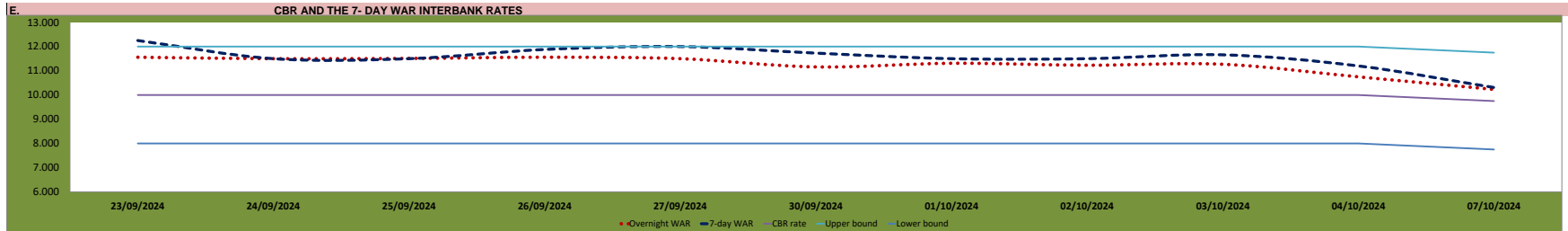
CURRENT CBR 9.75 % - EFFECTIVE 07 OCTOBER 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)									
TENOR	Thu	Fri	Mon	Tue	Wed	Thu	Fri	Mon	
	26/09/2024	27/09/2024	30/09/2024	01/10/2024	02/10/2024	03/10/2024	04/10/2024	07/10/2024	
7-DAYS	11.880	12.000	11.730	11.500	11.500*	11.660	11.200	10.310	
Q/N	11.560	11.500	11.160	11.310	11.230	11.270	10.750	10.230	

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:09 AM	11.50	7	20.00			9:56 AM	11.50	1	5.00		
9:30 AM	10.00	7	2.50			10:05 AM	11.50	1	10.00		
9:33 AM	11.00	7	1.80			10:07 AM	11.00	1	5.00		
10:50 AM	11.00	7	8.00			10:13 AM	11.00	1	3.00		
11:44 AM	11.00	7	2.50			10:21 AM	8.50	1	30.00		
12:04 PM	11.50	7	5.00			10:41 AM	10.00	1	1.00		
12:12 PM	8.00	7	18.00			10:46 AM	8.00	1	14.00		
2:11 PM	11.75	7	3.00			10:47 AM	11.00	1	7.00		
9:04 AM	11.75	4	10.00			10:50 AM	10.00	1	20.00		
9:08 AM	11.50	3	10.00			10:53 AM	11.00	1	1.00		
9:08 AM	11.00	1	2.00			11:21 AM	11.00	1	6.00		
9:09 AM	11.00	1	12.50			12:43 PM	10.50	1	9.00		
9:10 AM	11.00	1	6.00			2:26 PM	11.00	1	5.00		
9:10 AM	10.75	1	10.00			3:03 PM	10.50	1	5.00		
9:13 AM	11.50	1	12.50			3:27 PM	10.00	1	1.00		
9:55 AM	11.50	1	5.00			3:53 PM	10.50	1	3.00		
								177	253.80		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)



F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (10-OCT-2024 TO 28-NOV-2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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 TBILLS ISSUE DATE: 11-SEP-2024			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
On-the-run O/S T-BILL STOCKS (Bns-UGX)	7,697.85		
On-the-run O/S T-BONDSTOCKS(Bns-UGX)	37,368.52		
TOTAL TBILL & TBOND STOCK- UGX	45,066.37		
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	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
SLF	4-Oct	228.00	12.000			3
SLF	7-Oct	81.00	11.750			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%		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	16.00	15.55	16.20	15.80	16.70	16.10
ABSA	10.80	10.30	13.40	12.90	14.60	14.10	15.50	15.00	15.60	15.10	15.70	15.20	16.10	15.70	16.30	15.80	16.60	16.10
CENTENARY	10.60	10.30	13.00	12.70	14.50	14.30	15.50	15.00	15.50	15.00	15.80	15.40	16.20	15.70	16.40	16.00	16.70	16.30
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	15.70	16.50	15.90	16.80	16.30
STANCHART	10.85	10.35	13.25	12.75	14.70	14.20	15.50	15.00	15.60	15.10	15.73	15.23	16.10	15.80	16.35	15.85	16.55	16.05
STANBIC	10.80	10.40	13.10	12.90	14.60	14.30	15.50	15.00	15.55	15.10	15.70	15.25	16.25	15.80	16.40	15.95	16.60	16.10
CITI	10.80	10.30	13.30	12.80	14.60	14.10	15.55	15.05	15.60	15.10	15.75	15.25	16.20	15.70	16.35	15.85	16.55	16.05
EQUITY	10.80	10.30	13.15	12.75	14.60	14.15	15.55	15.00	15.60	15.10	15.85	15.25	16.25	15.70	16.50	15.80	16.75	16.05
Av. Bid	10.83		13.22		14.58		15.53		15.59		15.79		16.18		16.38		16.66	
Av. Ask	10.34		12.84		14.14		14.98		15.11		15.32		15.71		15.87		16.13	
Sec Mkt Yield	10.584		13.028		14.359		15.253		15.353		15.856		15.941		16.122		16.394	
BestBid	10.60		13.00		14.50		15.50		15.50		15.70		16.00		16.20		16.55	
BestAsk	10.50		13.00		14.30		15.05		15.30		15.50		15.80		16.00		16.30	