MONEY MARKET REPORT FOR WEDNESDAY, OCTOBER 16, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 7-day cummulative average position:UGX 265.912Billion long

Liquidity forecast position (Billions of Ugx)	Thursday, October 17, 2024	UGX (Bn)	Outturn for previous day	16-Oct-24
Expected Opening Excess Reserve position		305.74	Opening Position	206.94
*Projected Injections		110.96	Total Injections	322.74
*Projected Withdrawals		-944.25	Total Withdrawals	-223.95
Expected Closing Excess Reserve position before Policy Action		-527.55	Closing position	305.74

**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	Tue	Wed	Thu	Fri	Thu	Fri	Mon	Wed
	04/10/2024	07/10/2024	08/10/2024	10/10/2024	11/10/2024	14/10/2024	15/10/2024	16/10/2024
7-DAYS	11.200	10.310	11.020	10.850	11.000	11.120	10.990	10.990*
O/N	10.750	10.230	9.560	10.420	10.370	10.800	10.880	10.900

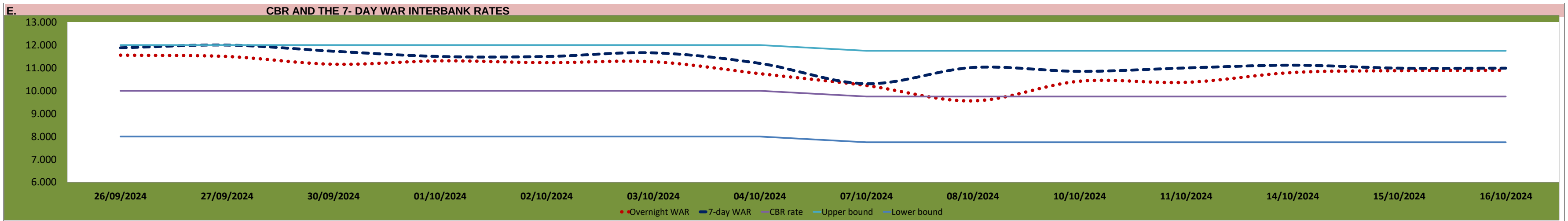
B. DAILY INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:31 AM	11.35	5	10.00			10:10 AM	11.00	1	5.00		
2:44 PM	11.25	2	10.00			11:29 AM	11.00	1	10.00		
9:06 AM	11.00	1	20.00			12:31 PM	11.00	1	5.00		
9:18 AM	10.75	1	6.00			2:13 PM	11.25	1	5.00		
9:19 AM	11.00	1	4.00			2:40 PM	11.25	1	10.00		
9:22 AM	11.00	1	4.00			3:10 PM	11.00	1	2.00		
10:02 AM	10.50	1	10.00			9:07 AM	11.00	1	30.00		
10:04 AM	10.25	1	5.00			11:48 AM	11.00	1	15.00		
10:05 AM	10.50	1	5.00								
10:05 AM	10.50	1	5.00								
								T/T	161.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
16-Oct-24			52,738,000,000	11.00	1	17-Oct-24
Total			**52,738,000,000**			

E. CBR AND THE 7- DAY WAR INTERBANK RATES



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

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	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	10/17/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		37,368.52	10/17/2024
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	10.344	-0.228
182	565.25	13.001	0.000
364	7,006.98	14.499	0.000
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	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
REPO	8-Oct	522.00	9.750		2
SLF	8-Oct	50.00	11.750		2
SLF	10-Oct	90.00	11.750		1
SLF	11-Oct	90.00	11.750		3
SLF	14-Oct	127.00	11.750		1
SLF	15-Oct	116.00	11.750		1
SLF	16-Oct	296.00	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)

	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	**10-Jan-25**		**11-Apr-25**		**10-Oct-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	10.70	10.25	13.10	12.80	14.50	14.00	15.25	14.90	15.60	15.10	15.80	15.20	16.10	15.55	16.30	15.80	16.50	16.00
ABSA	10.75	10.25	13.30	12.80	14.50	14.00	15.40	14.90	15.60	15.10	15.70	15.20	16.10	15.70	16.30	15.80	16.50	16.00
CENTENARY	10.60	10.30	13.00	12.70	14.50	14.20	15.40	14.90	15.50	15.00	15.70	15.20	16.00	15.60	16.20	15.80	16.50	16.10
HFBU	10.85	10.25	13.25	13.00	14.50	14.00	15.50	14.60	15.60	15.15	15.75	15.20	16.30	15.80	16.30	15.80	16.60	16.00
STANCHART	10.65	10.15	13.20	12.70	14.65	14.15	15.28	14.78	15.60	15.10	15.73	15.23	16.13	15.80	16.28	15.78	16.45	15.95
STANBIC	10.75	10.25	13.00	12.65	14.50	14.10	15.25	14.75	15.50	15.00	15.70	15.20	16.20	15.70	16.30	15.80	16.55	16.25
CITI	10.75	10.25	13.20	12.70	14.50	14.00	15.45	14.95	15.55	15.05	15.70	15.20	16.15	15.65	16.35	15.85	16.50	16.00
EQUITY	10.80	10.25	13.15	12.75	14.50	14.00	15.45	14.65	15.50	15.10	15.65	15.20	16.15	15.60	16.40	15.75	16.75	15.95
Av. Bid	10.73		13.15		14.52		15.37		15.56		15.72		16.14		16.30		16.54	
Av. Ask	10.24		12.76		14.06		14.80		15.08		15.20		15.68		15.80		16.03	
Sec Mkt Yield	**10.488**		**12.956**		**14.288**		**15.088**		**15.316**		**15.459**		**15.908**		**16.050**		**16.288**	
BestBid	10.60		13.00		14.50		15.25		15.50		15.65		16.00		16.20		16.45	
BestAsk	10.30		13.00		14.20		14.95		15.15		15.23		15.80		15.85		16.25	