

MONEY MARKET REPORT FOR WEDNESDAY, OCTOBER 23, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 14-day cumulative average position: UGX 124.192 Billion long			
Liquidity forecast position (Billions of Ugx)	Thursday, October 24, 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		182.25	Opening Position
*Projected Injections		464.69	Total Injections
*Projected Withdrawals		-694.81	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		-127.88	Closing position
			23-Oct-24
			-39.95
			631.80
			-489.69
			102.25

*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.

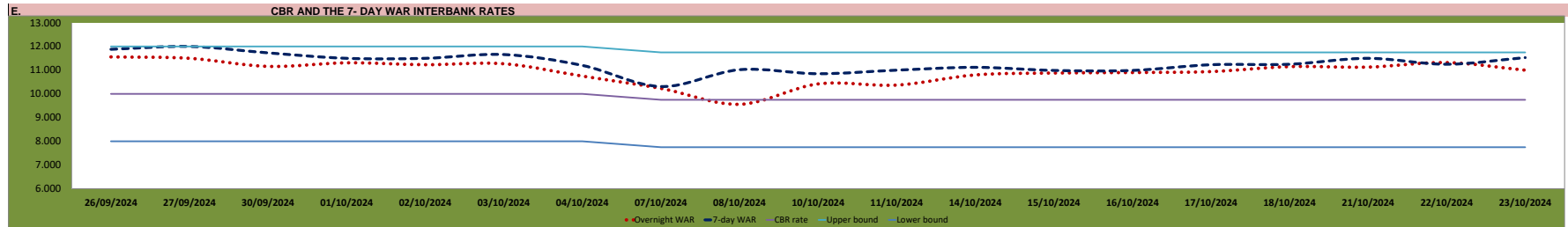
CURRENT CBR 9.75 % - EFFECTIVE 07 OCTOBER 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)									
TENOR	Mon	Tue	Wed	Thu	Fri	Mon	Tue	Wed	
	14/10/2024	15/10/2024	16/10/2024	17/10/2024	18/10/2024	21/10/2024	22/10/2024	23/10/2024	
7-DAYS	11.120	10.990	10.990*	11.230	11.250	11.500	11.250	11.530	
Q/N	10.800	10.880	10.900	10.940	11.150	11.130	11.320	11.010	

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
11:32 AM	11.50	7	14.00			12:30 PM	11.25	1	4.00		
12:17 PM	11.60	7	5.00			1:03 PM	11.00	1	6.00		
11:55 AM	11.25	2	5.00			1:03 PM	11.00	1	2.00		
12:03 PM	11.50	2	12.50			1:05 PM	11.00	1	10.00		
9:08 AM	11.00	1	20.00			1:06 PM	10.00	1	2.50		
9:29 AM	11.00	1	10.00			1:07 PM	11.00	1	3.00		
10:00 AM	11.00	1	10.00			1:18 PM	11.00	1	10.00		
10:06 AM	11.00	1	5.00			1:22 PM	11.00	1	25.00		
10:13 AM	11.00	1	5.00			1:39 PM	11.00	1	10.00		
10:24 AM	11.00	1	2.00			1:59 PM	11.00	1	12.00		
11:44 AM	11.00	1	1.00			1:59 PM	11.25	1	5.00		
11:44 AM	11.00	1	1.00			2:28 PM	11.50	1	2.00		
								T/T	182.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)



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

DATE	THUR 24-Oct-24	THUR 31-Oct-24	THUR 7-Nov-24	THUR 14-Nov-24	THUR 21-Nov-24	THUR 28-Nov-24	TOTAL
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 TRILLS ISSUE DATE: 11-SEP-2024			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	125.62	10.344	0.000
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	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
SLF	17-Oct	435.00	11.750		1
SLF	18-Oct	461.00	11.750		3
SLF	21-Oct	580.00	11.750		1
SLF	22-Oct	471.00	11.750		1
SLF	23-Oct	442.00	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	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	15.50	15.10	15.80	15.20	16.10	15.70	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	16.25	15.78	16.45	15.95
STANBIC	10.75	10.50	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	13.00	12.50	14.50	14.00	15.25	14.85	15.05	15.00	15.70	15.20	16.20	15.70	16.30	15.80	16.60	16.10
EQUITY	10.75	10.25	13.15	12.50	14.50	14.00	15.45	14.65	15.50	15.10	15.65	15.20	16.15	15.60	16.40	15.75	16.60	16.00
Av. Bid	10.73		13.13		14.52		15.35		15.48		15.72		16.15		16.29		16.54	
Av. Ask	10.28		12.71		14.06		14.79		15.07		15.20		15.70		15.79		16.05	
Sec Mkt Yield	10.500		12.916		14.288		15.069		15.275		15.459		15.923		16.043		16.294	
BestBid	10.60		13.00		14.50		15.25		15.05		15.65		16.00		16.20		16.45	
BestAsk	10.50		13.00		14.20		14.90		15.15		15.23		15.80		15.80		16.25	