

MONEY MARKET REPORT FOR MONDAY, OCTOBER 28, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 5-day cumulative average position:UGX 276.626Billion long			
Liquidity forecast position (Billions of Ugx)	Tuesday, October 29, 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		235.45	Opening Position
*Projected Injections		65.28	Total Injections
*Projected Withdrawals		-163.78	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		136.95	Closing position
			235.45

*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

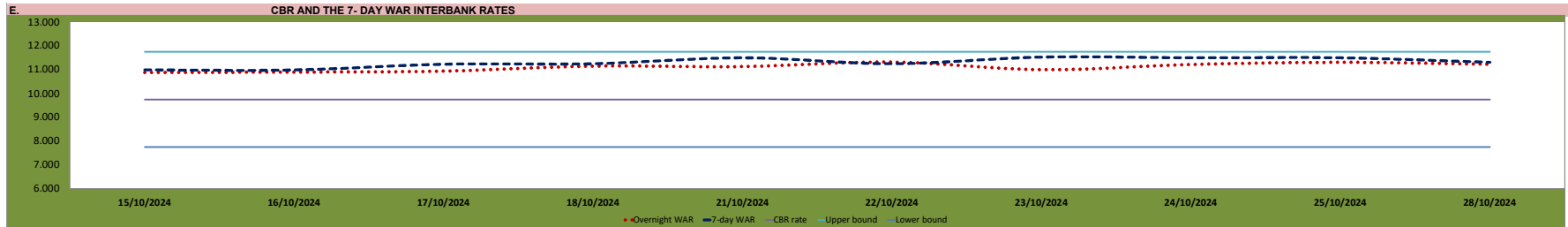
A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Mon
	17/10/2024	18/10/2024	21/10/2024	22/10/2024	23/10/2024	24/10/2024	25/10/2024	28/10/2024
7-DAYS	11.230	11.250	11.500	11.250	11.530	11.500	11.500	11.310
O/N	10.940	11.150	11.130	11.320	11.010	11.220	11.310	11.230

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:05 AM	11.25	7	20.00			9:54 AM	11.25	1	5.00		
9:06 AM	11.50	7	10.00			10:01 AM	11.25	1	5.00		
9:06 AM	11.50	7	4.00			10:05 AM	11.25	1	5.00		
9:46 AM	11.25	7	18.00			10:05 AM	11.50	1	9.00		
10:04 AM	11.50	7	5.00			10:32 AM	11.25	1	10.00		
10:11 AM	11.25	7	8.00			10:59 AM	11.50	1	5.00		
10:45 AM	11.25	7	5.00			11:58 AM	11.00	1	5.00		
12:25 PM	11.50	7	4.00			12:03 PM	11.00	1	10.00		
12:32 PM	11.50	7	3.00			12:08 PM	11.25	1	10.00		
1:57 PM	11.00	7	7.00			1:33 PM	11.00	1	5.00		
10:00 AM	11.50	2	5.00								
								T/T	158.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
28-Oct-24			19,783,800,000.00	11.00	7	4-Nov-24
28-Oct-24			9,500,300,000.00	11.00	2	30-Oct-24
28-Oct-24			9,570,000,000.00	11.00	2	30-Oct-24
Total			38,854,100,000.00			



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

DATE	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 TBILLS 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

On-the-run O/S T-BILL STOCKs (Bns-UGX) 7,697.85 10/29/2024
 On-the-run O/S T-BONDSTOCKs(Bns-UGX) 37,368.52 10/29/2024
 TOTAL TBILL & TBOND STOCK- UGX 45,066.37

O/S=Outstanding
 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	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
SLF	24-Oct	329.00	11.750		1
SLF	25-Oct	192.00	11.750		3
SLF	28-Oct	77.00	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									
	0.000%	0.000%	0.000%	0.000%	0.000%	13.500%	14.125%	14.250%	14.250%	14.250%	14.250%	14.250%	14.250%	14.250%	14.250%	14.250%	14.250%	14.250%								
COUPON	23-Jan-25		24-Apr-25		23-Oct-25		9-Jul-26		13-Jan-28		23-Aug-29		22-Jun-34		23-Jun-39		18-Jun-43									
MATURITY DATE	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	15.30	14.90	15.50	15.10	15.80	15.20	16.10	15.70	16.30	15.80	16.55	16.00								
ABSA	10.70	10.20	13.25	12.75	14.50	14.00	15.40	14.90	15.60	15.10	15.70	15.20	16.25	15.75	16.30	15.80	16.60	16.20								
CENTENARY	10.60	10.30	13.00	12.70	14.50	14.30	15.40	14.90	15.50	15.00	15.70	15.20	16.00	15.60	16.30	15.80	16.50	16.10								
HFBU	10.85	10.25	13.25	12.50	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	10.60	10.10	13.25	12.75	14.75	14.25	15.30	14.80	15.60	15.10	15.75	15.25	16.15	15.80	16.30	15.80	16.50	16.00								
STANBIC	10.70	10.20	13.05	12.70	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	16.05								
CITI	10.65	10.15	13.10	12.60	14.50	14.00	15.25	14.85	15.50	15.00	15.70	15.20	16.20	15.70	16.30	15.80	16.60	16.10								
EQUITY	10.75	10.25	13.30	12.75	14.50	14.00	15.35	14.75	15.55	15.10	15.75	15.20	16.20	15.70	16.40	15.85	16.60	16.10								
Av. Bid	10.69		13.16		14.53		15.34		15.54		15.73		16.18		16.31		16.56									
Av. Ask	10.21		12.69		14.08		14.81		15.07		15.21		15.72		15.81		16.07									
Sec Mkt Yield	10.453		12.928		14.306		15.075		15.306		15.469		15.947		16.059		16.316									
BestBid	10.60		13.00		14.50		15.25		15.50		15.70		16.00		16.30		16.50									
BestAsk	10.30		12.80		14.30		14.90		15.15		15.25		15.80		15.85		16.20									