MONEY MARKET REPORT FOR WEDNESDAY, OCTOBER 30, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 7-day cummulative average position:UGX 269.147Billion long

Liquidity forecast position (Billions of Ugx)	Thursday, October 31, 2024	UGX (Bn)	Outturn for previous day	30-Oct-24
Expected Opening Excess Reserve position		331.55	Opening Position	169.34
*Projected Injections		74.06	Total Injections	245.87
*Projected Withdrawals		-1484.62	Total Withdrawals	-83.66
Expected Closing Excess Reserve position before Policy Action		-1079.00	Closing position	331.55

**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
	21/10/2024	22/10/2024	23/10/2024	24/10/2024	25/10/2024	28/10/2024	29/10/2024	30/10/2024
7-DAYS	11.500	11.250	11.530	11.500	11.500	11.310	11.500	11.430
2-DAYS							11.180	11.440
O/N	11.130	11.320	11.010	11.220	11.310	11.230	10.780	10.680

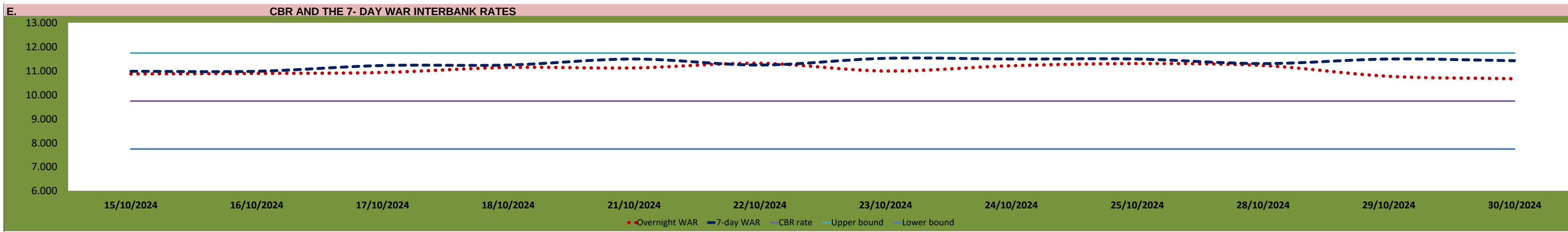
B. DAILY INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:02 AM	11.50	7	5.00			10:53 AM	11.00	1	2.00		
9:04 AM	11.50	7	5.00			10:54 AM	10.00	1	2.50		
9:04 AM	11.50	7	20.00			10:54 AM	11.00	1	10.00		
9:35 AM	11.00	7	5.00			11:03 AM	11.25	1	10.00		
9:58 AM	11.50	2	5.00			11:09 AM	11.00	1	3.00		
10:07 AM	11.50	2	10.00			11:10 AM	10.75	1	12.50		
10:31 AM	11.50	2	5.00			11:50 AM	11.50	1	3.50		
11:01 AM	11.50	2	9.00			2:03 PM	10.50	1	5.00		
11:20 AM	11.25	2	10.00			2:03 PM	9.00	1	5.00		
9:27 AM	11.25	1	5.00			2:22 PM	11.00	1	18.00		
9:31 AM	11.25	1	5.00			2:22 PM	11.00	1	5.00		
9:56 AM	11.00	1	5.00			2:32 PM	10.00	1	5.00		
10:02 AM	11.00	1	10.00			2:38 PM	8.50	1	10.00		
10:02 AM	11.00	1	10.00								
								T/T	206.50		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
30-Oct-24			9,535,300,000.00	11.25	2	1-Nov-24
30-Oct-24			53,062,000,000.00	11.00	1	31-Oct-24
30-Oct-24			10,586,900,000.00	11.50	2	1-Nov-24
30-Oct-24			9,575,800,000	11.00	2	1-Nov-24
30-Oct-24			9,506,100,000	11.00	2	1-Nov-24
Total			**92,266,100,000.00**			

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	TOTAL
	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	10/31/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	37,368.52	10/31/2024
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	0.000
182	565.25	13.001	0.000
364	7,006.98	14.499	0.000
2YR	-	15.750	0.250
3YR	5,252.52	15.500	0.250
5YR	-	16.000	0.000
10YR	8,344.41	16.250	0.500
15YR	15,754.47	16.750	0.250
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	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
SLF	29-Oct	33.00	11.750		1
SLF	30-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)

	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	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	
	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	14.55	14.05	15.25	14.75	15.60	15.10	15.70	15.20	16.25	15.75	16.40	15.90	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	15.65	16.30	15.80	16.50	16.00
STANBIC	10.75	10.25	13.05	12.70	14.50	14.10	15.30	14.80	15.50	15.10	15.70	15.20	16.20	15.70	16.30	15.80	16.55	16.05
CITI	10.75	10.25	13.10	12.60	14.60	14.10	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	13.10	12.75	14.50	14.00	15.25	14.75	15.50	15.00	15.70	15.20	16.10	15.70	16.30	15.85	16.50	16.10
Av. Bid	10.71		13.14		14.55		15.32		15.54		15.73		16.16		16.31		16.55	
Av. Ask	10.23		12.69		14.10		14.79		15.07		15.21		15.70		15.82		16.07	
Sec Mkt Yield	**10.472**		**12.916**		**14.325**		**15.056**		**15.303**		**15.466**		**15.931**		**16.066**		**16.309**	
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		15.90		16.20	