

MONEY MARKET REPORT FOR FRIDAY, SEPTEMBER 27, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cumulative average position:UGX 349.37Billion long			
Liquidity forecast position (Billions of Ugx)	Monday, September 30, 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		421.31	Opening Position
*Projected Injections		60.00	Total Injections
*Projected Withdrawals		-340.42	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		140.89	Closing position
			421.31

**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 10.00 % - EFFECTIVE 07 AUGUST 2024

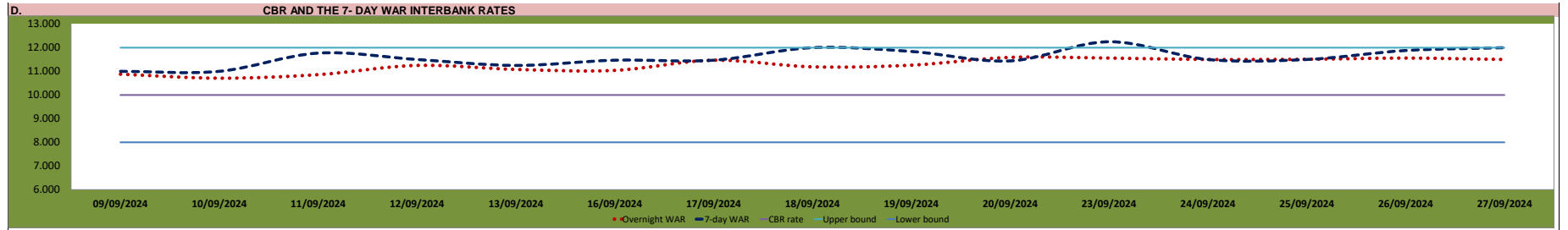
A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Fri
	18/09/2024	19/09/2024	20/09/2024	23/09/2024	24/09/2024	25/09/2024	26/09/2024	27/09/2024
7-DAYS	12.000	11.840	11.440	12.250	11.500	11.500*	11.880	12.000
ON	11.190	11.260	11.590	11.560	11.500	11.510	11.560	11.500

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
11:25 AM	12.00	7	7.00			9:37 AM	11.50	3	15.00		
12:05 PM	12.00	7	5.00			9:37 AM	11.75	3	20.00		
12:36 PM	12.00	7	5.00			10:01 AM	11.00	3	10.00		
2:32 PM	12.00	7	4.00			10:02 AM	11.75	3	10.00		
9:36 AM	12.00	5	10.00			10:05 AM	11.50	3	5.00		
9:21 AM	11.50	3	7.00			10:05 AM	11.50	3	5.00		
9:22 AM	11.50	3	5.00			12:02 PM	11.75	3	5.00		
9:25 AM	11.50	3	10.00			1:49 PM	11.50	3	30.00		
9:26 AM	11.50	3	10.00			1:50 PM	11.75	3	10.00		
9:30 AM	11.50	3	5.00			3:27 PM	11.00	3	2.00		
9:30 AM	11.00	3	10.00								
								T/T	190.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
27-Sep-24			13,007,724,000	11.50	4	1-Oct-24
27-Sep-24			18,554,600,000	12.00	14	11-Oct-24
Total			31,562,324,000			



E. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (26-SEP- 2024 TO 28-NOV- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	3-Oct-24	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

(F) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 11-SEP-2024			
On-the-run O/S T-BILL STOCKs (Bns-UGX)		7,897.09	9/30/2024
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		36,978.30	9/30/2024
TOTAL TBILL & TBOND STOCK- UGX		44,875.39	

O/S-Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (±)
91	123.69	10.572	-0.232
182	568.58	13.001	0.000
364	7,204.83	14.499	0.249
2YR	15,500	15.500	0.251
3YR	5,252.52	15.250	-0.250
5YR	250.00	16.000	0.500
10YR	8,275.13	15.750	-0.250
15YR	15,444.44	16.500	0.700
20YR	7,756.21	16.500	-0.500

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
On-the-run O/S T-BILL STOCKs (Bns-UGX)	SLF	28-Aug	27.00	12.000		1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	SLF	29-Aug	20.00	12.000		1
TOTAL TBILL & TBOND STOCK- UGX	REPO	30-Aug	310.00	10.000		6
	SLF	3-Sep	2.00	12.000		1
	SLF	4-Sep	2.00	12.000		1
	SLF	5-Sep	350.00	12.000		1
	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

WAR-Weighted Average Rate

SF-Standing Facilities

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES -End of Day Quotes)																		
TENOR COUPON MATURITY DATE	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%		13.500%		14.125%		14.250%		14.250%		15.800%		15.000%	
	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	16.30	15.55	16.50	16.10	16.75	16.25
ABSA	10.80	10.30	13.40	12.90	14.60	14.10	15.60	15.10	15.75	15.25	15.95	15.45	16.30	15.80	16.50	16.00	16.80	16.30
CENTENARY	10.60	10.30	13.00	12.70	14.60	14.30	15.50	15.00	15.70	15.20	15.90	15.50	16.20	15.80	16.50	16.00	16.75	16.35
HFBU	11.00	10.25	13.25	13.00	14.50	14.00	15.60	14.80	15.60	14.90	16.00	15.50	16.00	15.50	16.50	15.80	16.75	16.25
STANCHART	10.75	10.25	13.25	12.75	14.75	14.25	15.50	15.10	15.65	15.20	15.75	15.35	16.20	15.65	16.40	16.05	16.65	16.25
STANBIC	10.70	10.35	13.20	12.70	14.55	14.05	15.50	15.00	15.70	15.25	15.75	15.50	16.30	15.80	16.45	16.10	16.75	16.25
CITI	10.90	10.50	13.40	12.90	14.50	14.00	15.55	15.20	15.75	15.25	15.90	15.50	16.30	15.80	16.45	16.15	16.75	16.25
EQUITY	11.00	10.00	13.35	12.60	14.75	14.25	15.60	15.00	15.80	15.20	16.25	15.35	16.25	15.65	16.50	16.00	16.78	16.00
Av. Bid	10.84		13.27		14.59		15.54		15.71		15.91		16.23		16.48		16.75	
Av. Ask	10.31		12.81		14.12		15.03		15.17		15.46		15.69		16.03		16.24	
Sec Mkt Yield	10.575		13.038		14.356		15.284		15.438		15.684		15.963		16.250		16.493	
BestBid	10.60		13.00		14.50		15.50		15.60		15.75		16.00		16.40		16.65	
BestAsk	10.50		13.00		14.30		15.20		15.25		15.50		15.80		16.15		16.35	