

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 1-day cumulative average: UGX 448.77 Billion Long

Liquidity forecast position (Billions of Ugx)	24 November 2023	UGX (Bn)	Outturn for previous day	23-Nov-23
Expected Opening Excess Reserve position		448.77	Opening Position	-228.13
*Projected Injections		107.94	Total Injections	1177.19
*Projected Withdrawals		-179.92	Total Withdrawals	-500.30
Expected Closing Excess Reserve position before Policy Action		376.79	Closing position	448.77

*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.

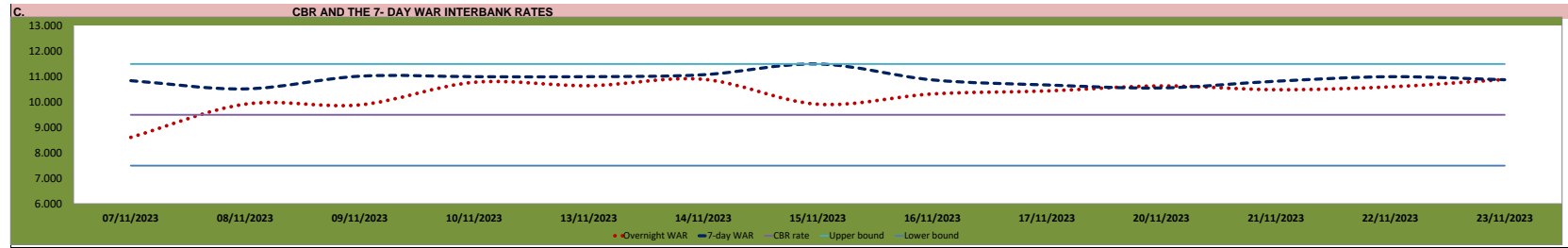
CURRENT CBR 9.50 % - EFFECTIVE 05 OCTOBER 2023

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	14/11/2023	15/11/2023	16/11/2023	17/11/2023	20/11/2023	21/11/2023	22/11/2023	23/11/2023
7-DAYS	11.077	11.500	10.874	10.675	10.557	10.821	11.000	10.880
4-DAYS	-	-	-	-	-	-	-	11.030
2-DAYS	-	-	-	-	-	11.000	11.000	-
O/N	10.898	9.917	10.321	10.439	10.637	10.488	10.600	10.890

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:21 AM	11.00	14	15.00			11:10 AM	11.00	4	25.00		
3:36 PM	11.00	14	10.00			11:13 AM	11.00	4	18.50		
9:02 AM	11.00	7	9.00			9:10 AM	11.00	1	8.00		
9:25 AM	11.00	7	5.00			9:12 AM	11.00	1	10.00		
9:33 AM	11.25	7	5.00			9:43 AM	10.75	1	4.00		
9:59 AM	11.00	7	3.00			9:57 AM	10.75	1	10.00		
10:01 AM	11.00	7	5.00			9:58 AM	10.75	1	5.00		
10:13 AM	10.50	7	5.00			11:21 AM	11.00	1	2.00		
10:46 AM	11.00	7	4.00			12:01 PM	11.00	1	5.00		
12:56 PM	10.50	7	10.00			12:15 PM	11.00	1	3.00		
1:30 PM	11.00	7	4.50			1:59 PM	10.50	1	5.00		
10:17 AM	11.00	4	5.00			2:00 PM	11.00	1	5.00		
10:33 AM	11.25	4	3.00			3:14 PM	11.00	1	1.50		
10:33 AM	11.25	4	3.00			3:23 PM	11.00	1	5.00		
								T/T	193.50		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (23-NOV- 2023 TO 23-MAY- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	23-Nov-23	30-Nov-23	07-Dec-23	22-Feb-24	29-Feb-24	07-Mar-24	14-Mar-24	21-Mar-24	28-Mar-24	23-May-24	
REPO	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	106.00	-	40.00	135.00	30.00	55.00	30.00	-	30.00	426.00
TOTALS	-	106.00	-	40.00	135.00	30.00	55.00	30.00	-	30.00	426.00

Total O/S BOU Bill balances held by BOU : UGX 426 BN
 Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 426 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 08-NOVEMBER-2023

On-the-run O/S T-BILL STOCKs (Bns-UGX)	24/11/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	32,111.82
TOTAL TBILL & TBOND STOCK- UGX	39,239.31

O/S-Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	184.66	9.002	-0.642
182	1,026.16	12.001	0.000
364	5,916.67	12.800	-0.050
2YR	1,640.45	13.000	-0.547
3YR	2,749.28	13.500	0.000
5YR	507.21	15.200	0.450
10YR	10,086.55	15.000	-0.491
15YR	11,967.01	16.250	0.250
20YR	5,561.31	15.510	0.510

*Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.

(Eii) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)

OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
SLF	27-Oct	216.00	11.500		3
SLF	30-Oct	305.00	11.500		1
SLF	31-Oct	127.00	11.500		1
SLF	01-Nov	175.00	11.500		1
SLF	02-Nov	219.00	11.500		1
SLF	03-Nov	154.00	11.500		3
SLF	06-Nov	222.00	11.500		1
SLF	07-Nov	118.00	11.500		1
REPO	08-Nov	376.00	9.500		1
SLF	08-Nov	12.00	11.500		1
SLF	09-Nov	166.00	11.500		1
SLF	10-Nov	206.00	11.500		3
SLF	13-Nov	87.00	11.500		1
SLF	14-Nov	105.00	11.500		1
SLF	15-Nov	135.00	11.500		1
SLF	16-Nov	167.00	11.500		1
SLF	17-Nov	229.00	11.500		3
SLF	20-Nov	451.00	11.500		1
SLF	21-Nov	307.00	11.500		1
SLF	22-Nov	129.00	11.500		1
SLF	23-Nov	134.00	11.500		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%		14.000%		13.500%		14.125%		14.375%		16.000%		15.000%	
MATURITY DATE	22-Feb-24		23-May-24		21-Nov-24		29-May-25		09-Jul-26		13-Jan-28		03-Feb-33		14-May-37		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	10.00	9.00	12.10	11.60	13.00	12.80	13.25	12.80	13.60	13.00	14.80	14.25	15.40	14.90	15.40	14.75	15.50	14.80
ABSA	10.00	9.50	12.00	11.70	12.90	12.65	13.10	12.85	13.50	13.10	14.75	14.30	15.35	14.95	15.30	14.90	15.35	15.00
CENTENARY	9.75	9.25	12.00	11.70	12.85	12.65	13.20	12.90	13.50	13.20	14.70	14.40	15.10	14.80	15.25	14.95	15.30	15.00
HFBU	10.00	9.40	12.00	11.70	12.85	12.60	13.25	12.80	13.60	13.10	14.80	14.25	15.35	14.80	15.30	14.90	15.40	14.85
STANCHART	10.10	9.50	12.10	11.70	13.00	12.65	13.25	12.75	13.50	13.10	14.75	14.30	15.35	14.90	15.35	14.85	15.40	14.90
STANBIC	10.00	9.55	12.00	11.70	12.85	12.65	13.10	12.80	13.50	13.10	14.75	14.30	15.35	14.90	15.35	14.90	15.35	14.90
CITI	10.00	9.50	12.20	11.80	13.00	12.50	13.20	12.70	13.60	13.10	14.75	14.25	15.40	14.90	15.40	14.90	15.40	14.90
EQUITY	9.75	9.50	12.00	11.75	12.85	12.65	13.15	12.85	13.35	13.15	14.60	14.35	15.15	14.95	15.35	15.20	15.40	15.00
Av. Bid	9.94		12.05		12.91		13.19		13.52		14.74		15.31		15.34		15.39	
Av. Ask	9.40		11.71		12.64		12.81		13.11		14.30		14.89		14.92		14.92	
Sec Mkt Yield	9.671		11.878		12.778		12.997		13.313		14.519		15.097		15.128		15.153	
BestBid	9.75		12.00		12.85		13.10		13.35		14.60		15.10		15.25		15.30	
BestAsk	9.55		11.80		12.80		12.90		13.20		14.40		14.95		15.20		15.00	