

MONEY MARKET REPORT FOR FRIDAY, NOVEMBER 22, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cumulative average position:UGX 69.221Billion short			
Liquidity forecast position (Billions of Ugx)	Monday, November 25, 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		-111.91	Opening Position
*Projected Injections		35.46	Total Injections
*Projected Withdrawals		-361.74	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		-438.19	Closing position
**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

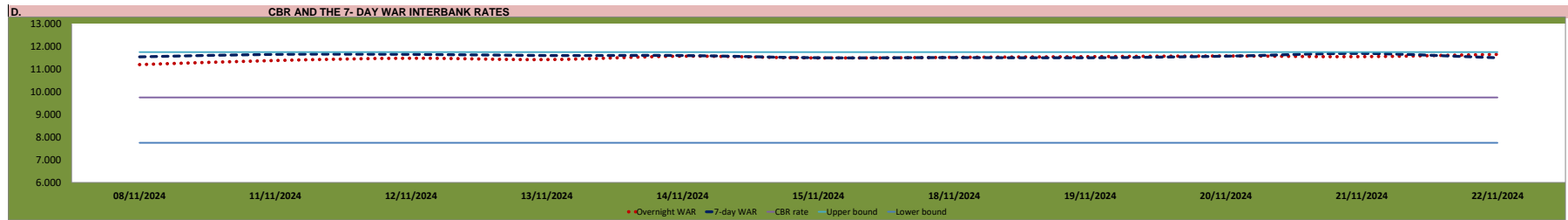
A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Fri
	13/11/2024	14/11/2024	15/11/2024	18/11/2024	19/11/2024	20/11/2024	21/11/2024	22/11/2024
7-DAYS	11.600	11.600	11.500	11.510	11.500	11.570	11.690	11.500
O/N	11.420	11.550	11.490	11.520	11.550	11.580	11.550	11.650

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:14 AM	11.50	7	10.00			10:37 AM	11.75	3	10.00		
9:30 AM	11.50	7	9.00			11:58 AM	11.75	3	5.00		
9:36 AM	11.50	7	12.50			12:00 PM	11.70	3	5.00		
9:18 AM	11.50	3	10.00			12:26 PM	11.75	3	10.00		
9:18 AM	11.50	3	10.00			12:41 PM	11.75	3	5.00		
9:20 AM	11.50	3	10.00			2:43 PM	11.70	3	5.00		
9:31 AM	11.50	3	5.00			2:43 PM	11.75	3	5.00		
9:50 AM	11.50	3	13.00			2:56 PM	11.75	3	10.00		
9:52 AM	11.60	3	13.00			2:56 PM	11.75	3	10.00		
9:52 AM	11.50	3	5.00			3:08 PM	11.75	3	5.00		
9:57 AM	11.75	3	5.00			3:21 PM	11.70	3	5.00		
10:36 AM	11.75	3	10.00								
								T/T	187.50		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
22-Nov-24			42,782,000,000.00	11.50	3	25-Nov-24
Total			42,782,000,000.00			



E. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (28-NOV- 2024 TO 05-DEC- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	28-Nov-24	29-Nov-24	30-Nov-24	1-Dec-24	2-Dec-24	3-Dec-24	4-Dec-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) MONETARY POLICY MARKET OPERATIONS

OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
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
SLF	31-Oct	708.00	11.750		1
SLF	1-Nov	1,105.00	11.750		3
SLF	4-Nov	880.00	11.750		1
SLF	5-Nov	507.00	11.750		1
SLF	6-Nov	582.00	11.750		1
SLF	7-Nov	415.00	11.750		1
SLF	8-Nov	760.00	11.750		3
SLF	11-Nov	604.00	11.750		1
SLF	12-Nov	650.00	11.750		1
SLF	13-Nov	655.00	11.750		1
SLF	14-Nov	720.00	11.750		1
SLF	15-Nov	740.00	11.750		3
SLF	18-Nov	690.00	11.750		1
SLF	19-Nov	815.50	11.750		1
SLF	20-Nov	1,087.00	11.750		1
SLF	21-Nov	600.00	11.750		1
SLF	22-Nov	318.00	11.750		3

WAR-Weighted Average Rate

SF-Standing Facilities

G. 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%		15.000%		15.000%		
MATURITY DATE	20-Feb-25		22-May-25		20-Nov-25		9-Jul-26		13-Jan-28		23-Aug-29		22-Jun-34		23-Jun-39		19-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	13.50	13.00	14.75	14.30	15.75	15.00	16.00	15.50	16.00	15.70	16.50	15.90	16.80	16.40	17.10	16.45	
ABSA	12.00	11.50	13.65	13.15	15.15	14.65	15.75	15.25	16.00	15.55	16.10	15.70	16.70	16.20	17.00	16.65	17.10	16.70	
CENTENARY	11.70	11.20	13.30	12.90	15.15	14.85	15.75	15.25	15.90	15.40	16.00	15.50	16.40	16.00	16.80	16.40	17.00	16.50	
HFBU	12.00	11.25	13.60	13.00	14.80	14.20	15.90	15.20	16.10	15.60	16.20	15.60	16.30	15.90	16.75	16.00	17.00	16.30	
STANCHART	12.00	11.50	13.55	13.05	15.25	14.75	15.80	15.30	16.05	15.55	16.10	15.60	16.55	16.05	16.95	16.45	17.05	16.55	
STANBIC	12.00	11.50	13.40	13.15	15.15	14.85	15.75	15.25	16.00	15.65	16.00	15.50	16.50	16.00	16.90	16.40	17.20	16.75	
CITI	12.00	11.50	13.50	13.00	15.20	14.70	15.85	15.35	16.10	15.60	16.15	15.65	16.60	16.10	17.00	16.60	17.10	16.60	
EQUITY	11.95	11.25	13.35	12.90	15.30	14.75	15.85	15.25	16.00	15.45	16.25	15.60	16.75	16.20	16.90	16.30	17.25	16.35	
Av. Bid	11.83		13.48		15.09		15.80		16.02		16.10		16.54		16.89		17.10		
Av. Ask	11.28		13.02		14.63		15.23		15.54		15.61		16.04		16.40		16.53		
Sec Mkt Yield	11.553		13.250		14.863		15.516		15.778		15.853		16.291		16.644		16.813		
BestBid	11.00		13.30		14.75		15.75		15.90		16.00		16.30		16.75		17.00		
BestAsk	11.50		13.15		14.85		15.35		15.65		15.70		16.20		16.65		16.75		