MONEY MARKET REPORT FOR MONDAY, NOVEMBER 25, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 5-day cummulative average position:UGX 26.056Billion short

Liquidity forecast position (Billions of Ugx)	Tuesday, November 26, 2024	UGX (Bn)	Outturn for previous day	25-Nov-24
Expected Opening Excess Reserve position		146.60	Opening Position	-111.91
*Projected Injections		71.23	Total Injections	670.73
*Projected Withdrawals		-704.29	Total Withdrawals	-412.22
Expected Closing Excess Reserve position before Policy Action		-486.45	Closing position	146.60

**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	Thu	Fri	Mon	Tue	Wed	Thu	Fri	Mon
	14/11/2024	15/11/2024	18/11/2024	19/11/2024	20/11/2024	21/11/2024	22/11/2024	25/11/2024
7-DAYS	11.600	11.500	11.510	11.500	11.570	11.690	11.500	11.650
O/N	11.550	11.490	11.520	11.550	11.580	11.550	11.650	11.560

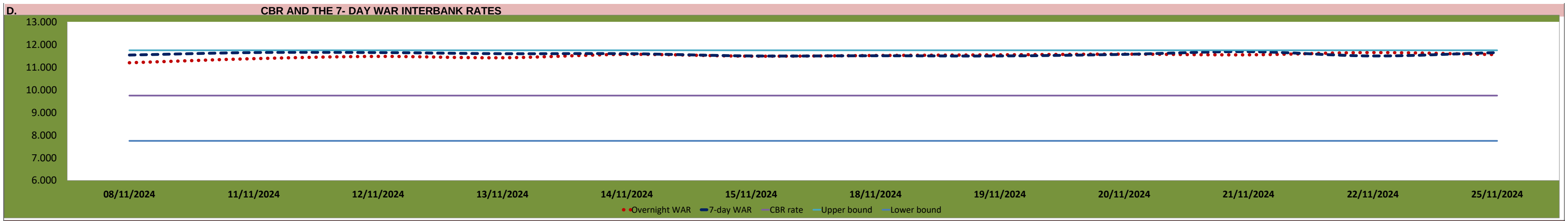
B. DAILY UNSECURED INTERBANK MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
10:30 AM	11.65	7	5.00			10:14 AM	11.50	1	5.00		
11:45 AM	11.65	7	5.00			11:18 AM	11.50	1	15.00		
12:50 PM	11.65	7	1.00			11:22 AM	11.50	1	10.00		
2:56 PM	11.65	7	3.00			11:23 AM	11.65	1	6.00		
9:13 AM	11.75	3	10.00			11:26 AM	11.50	1	10.00		
12:33 PM	11.75	2	5.00			11:28 AM	11.50	1	5.00		
9:12 AM	11.75	1	10.00			12:56 PM	11.75	1	5.00		
9:16 AM	11.50	1	13.00			1:12 PM	11.50	1	5.00		
9:18 AM	11.60	1	13.00			1:30 PM	11.50	1	10.00		
9:49 AM	11.55	1	5.00			3:49 PM	11.75	1	5.00		
								T/T	146.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
25-Nov-24			35,551,950,000.00	11.75	4	29-Nov-24
25-Nov-24			50,788,500,000.00	11.75	7	2-Dec-24
Total			**86,340,450,000.00**			

D. CBR AND THE 7- DAY WAR INTERBANK RATES



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

D. MONETARY POLICY MARKET OPERATIONS

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

OMO/SF	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
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
SLF	25-Nov	630.00	11.750		1

WAR-Weighted Average Rate *SF-Standing Facilities*

E 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	20-Feb-25		22-May-25		20-Nov-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	11.90	11.60	13.50	13.00	15.25	14.85	15.95	15.40	16.00	15.50	16.10	15.70	16.75	16.25	17.00	16.50	17.20	16.65
ABSA	12.10	11.60	13.50	13.00	15.25	14.85	15.95	15.45	16.05	15.55	16.05	15.55	16.75	16.25	17.10	16.60	17.30	16.90
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	16.90	16.50	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	13.50	13.00	15.30	14.80	16.00	15.50	16.05	15.55	16.20	15.70	16.75	16.25	17.05	16.55	17.25	16.75
STANBIC	12.00	11.60	13.40	13.10	15.15	14.85	15.95	15.50	16.00	15.60	16.10	15.60	16.75	16.25	17.00	16.55	17.20	16.80
CITI	12.10	11.60	13.60	13.10	15.30	14.80	16.00	15.50	16.10	15.60	16.15	15.65	16.75	16.25	17.00	16.50	17.20	16.70
EQUITY	11.95	11.40	13.50	13.00	15.30	14.80	16.00	15.45	16.10	15.50	16.25	15.60	16.90	16.20	17.20	16.50	17.40	16.50
Av. Bid	11.97		13.49		15.19		15.94		16.04		16.13		16.67		17.00		17.19	
Av. Ask	11.47		13.01		14.75		15.41		15.54		15.61		16.17		16.46		16.64	
Sec Mkt Yield	**11.719**		**13.250**		**14.969**		**15.672**		**15.788**		**15.872**		**16.419**		**16.731**		**16.916**	
BestBid	11.70		13.30		14.80		15.75		15.90		16.00		16.30		16.75		17.00	
BestAsk	11.60		13.10		14.85		15.50		15.60		15.70		16.25		16.60		16.90	