

MONEY MARKET REPORT FOR WEDNESDAY, NOVEMBER 27, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 7-day cumulative average position:UGX 82.373 Billion long

Liquidity forecast position (Billions of Ugx)	Thursday, November 28, 2024 (UGX (Bn)	Outturn for previous day	27-Nov-24	
Expected Opening Excess Reserve position		411.06	Opening Position	295.83
*Projected Injections		604.30	Total Injections	1006.96
*Projected Withdrawals		-1593.48	Total Withdrawals	-891.73
Expected Closing Excess Reserve position before Policy Action		-578.12	Closing position	411.06

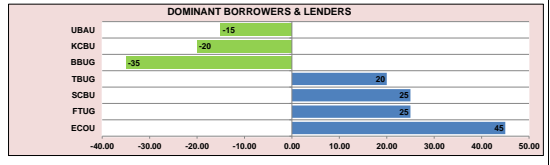
*The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.

CURRENT CBR 9.75 % - EFFECTIVE 07 OCTOBER 2024

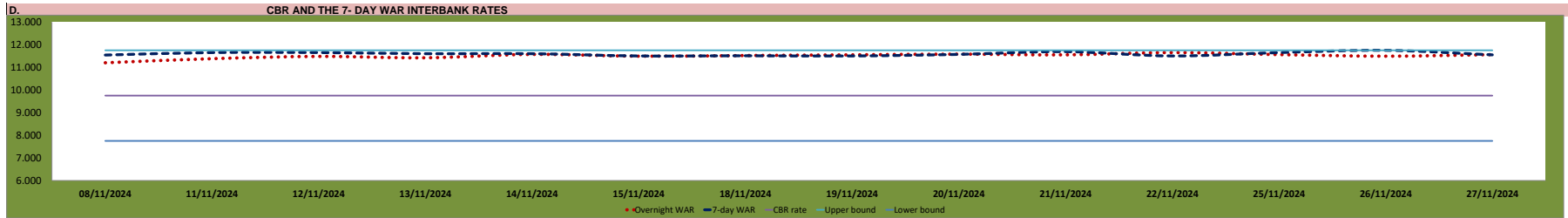
A. WEIGHTED AVERAGE INTERBANK RATES (%)									
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Wed	
	18/11/2024	19/11/2024	20/11/2024	21/11/2024	22/11/2024	25/11/2024	26/11/2024	27/11/2024	
7-DAYS	11.510	11.500	11.570	11.690	11.500	11.650	11.750	11.550	
ON	11.520	11.550	11.580	11.550	11.650	11.560	11.490	11.550	

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO	
9:28 AM	11.50	7	10.00	ECOU	I&M	11:01 AM	11.50	1	10.00	FTUG	EQUITY	
9:31 AM	11.50	7	3.00	ECOU	I&M	11:02 AM	11.50	1	10.00	FTUG	DFCU	
9:43 AM	11.50	7	14.00	ECOU	KCBU	11:07 AM	11.50	1	5.00	FTUG	NCBU	
10:33 AM	11.70	7	5.00	ECOU	HFBU	11:11 AM	11.50	1	5.00	BOIU	UBAU	
2:36 PM	11.70	7	5.00	TROPICAL	NCBU	12:52 PM	11.50	1	5.00	BOIU	DTBU	
9:25 AM	11.75	2	5.00	TROPICAL	POST	2:54 PM	11.50	1	10.00	TROPICAL	ABSA	
9:27 AM	11.60	1	25.00	SCBU	ABSA	3:41 PM	11.75	1	10.00	POST	UBAU	
9:38 AM	11.50	1	13.00	ECOU	CENTE							
									T/T	135.00		



C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)



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	(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)			RANGE	TENOR
	ISSUE DATE	AMOUNT	WAR		
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
SLF	26-Nov	807.00	11.750		1
SLF	27-Nov	853.00	11.750		1

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	11.90	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	16.60	17.20	16.80	
ABSA	12.10	11.60	13.50	13.00	15.25	14.85	15.95	15.45	16.05	15.55	16.25	15.75	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	16.30	15.80	16.75	16.25	17.00	16.50	17.25	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		16.18		16.67		17.00		17.20		
Av. Ask	11.47		13.01		14.75		15.41		15.54		15.66		16.17		16.48		16.66		
Sec Mkt Yield	11.719		13.250		14.969		15.672		15.788		15.916		16.419		16.738		16.928		
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		15.80		16.25		16.60		16.90		