

MONEY MARKET REPORT FOR MONDAY, DECEMBER 9, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

| | | | | |
|--|----------------------------|----------|--------------------------|----------|
| Banks 5-day cumulative average position:UGX 163.922 Billion long | | | | |
| Liquidity forecast position (Billions of Ugx) | Tuesday, December 10, 2024 | UGX (Bn) | Outturn for previous day | 9-Dec-24 |
| Expected Opening Excess Reserve position | | -117.39 | Opening Position | 257.12 |
| *Projected Injections | | 31.19 | Total Injections | 587.96 |
| *Projected Withdrawals | | -661.56 | Total Withdrawals | -972.46 |
| Expected Closing Excess Reserve position before Policy Action | | -747.75 | Closing position | -117.39 |

**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 05 DECEMBER 2024

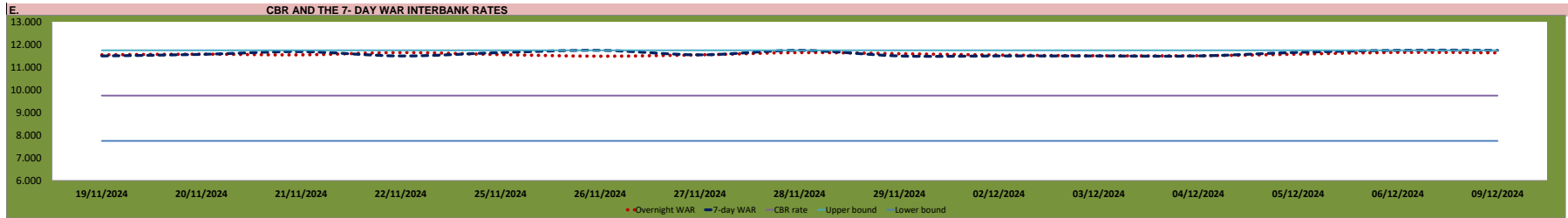
| A. WEIGHTED AVERAGE INTERBANK RATES (%) | | | | | | | | | |
|---|------------|------------|------------|------------|------------|------------|------------|------------|--|
| TENOR | Wed | Thu | Fri | Tue | Wed | Thu | Fri | Mon | |
| | 28/11/2024 | 29/11/2024 | 02/12/2024 | 03/12/2024 | 04/12/2024 | 05/12/2024 | 06/12/2024 | 09/12/2024 | |
| 7-DAYS | 11.750 | 11.500 | 11.500 | 11.500 | 11.500 | 11.660 | 11.750 | 11.750 | |
| O/N | 11.650 | 11.600 | 11.540 | 11.510 | 11.510 | 11.580 | 11.660 | 11.640 | |

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

| TIME | RATE(%) | TENOR | AMT(BN) | FROM | TO | TIME | RATE (%) | TENOR | AMT (BN) | FROM | TO |
|----------|---------|-------|---------|------|----|----------|----------|-------|----------|------|----|
| 9:23 AM | 11.75 | 7 | 12.50 | | | 12:30 PM | 11.75 | 1 | 10.00 | | |
| 1:10 PM | 11.75 | 7 | 5.00 | | | 1:30 PM | 11.75 | 1 | 4.00 | | |
| 2:28 PM | 11.75 | 7 | 5.00 | | | 1:35 PM | 11.75 | 1 | 3.00 | | |
| 9:14 AM | 11.50 | 1 | 10.00 | | | 2:51 PM | 11.65 | 1 | 5.00 | | |
| 12:28 PM | 11.60 | 1 | 10.00 | | | | | | | | |
| | | | | | | | | T/T | 64.50 | | |

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

| VALUE DATE | LENDER | BORROWER | AMOUNT | RATE (%) | TENOR/DAYS | MATURITY DATE |
|--------------|--------|----------|--------------------------|----------|------------|---------------|
| 9-Dec-24 | | | 50,342,500,000.00 | 11.70 | 1 | 10-Dec-24 |
| Total | | | 50,342,500,000.00 | | | |



F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (5-DEC- 2024 TO 05-DEC- 2024)

| DATE | THUR | THUR | THUR | FRI | THUR | THUR | THUR | TOTAL |
|---------------|-----------|-----------|-----------|----------|----------|-----------|-----------|-------|
| | 12-Dec-24 | 19-Dec-24 | 26-Dec-24 | 3-Jan-25 | 9-Jan-25 | 16-Jan-25 | 23-Jan-25 | |
| 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

(G) MONETARY POLICY MARKET OPERATIONS

| OMO | (VERTICAL REPOS, REV-REPOS , BOU BILL & SF) | | | RANGE | TENOR |
|-----|---|----------|--------|-------|-------|
| | ISSUE DATE | AMOUNT | WAR | | |
| 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 |
| SLF | 28-Nov | 1,109.00 | 11.750 | | 1 |
| SLF | 29-Nov | 627.00 | 11.750 | | 3 |
| SLF | 2-Dec | 962.00 | 11.750 | | 1 |
| SLF | 3-Dec | 850.00 | 11.750 | | 1 |
| SLF | 4-Dec | 628.00 | 11.750 | | 1 |
| SLF | 5-Dec | 818.00 | 11.750 | | 1 |
| SLF | 6-Dec | 866.00 | 11.750 | | 3 |
| SLF | 9-Dec | 579.00 | 11.750 | | 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% | | 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 | 9.90 | 10.50 | 13.30 | 12.95 | 15.15 | 14.80 | 15.95 | 15.40 | 16.00 | 15.50 | 16.10 | 15.70 | 16.50 | 16.25 | 17.10 | 16.60 | 17.50 | 17.00 | |
| ABSA | 11.50 | 11.00 | 13.50 | 13.00 | 15.15 | 14.65 | 16.00 | 15.50 | 16.10 | 15.60 | 16.15 | 15.65 | 16.60 | 16.10 | 17.00 | 16.50 | 17.35 | 16.95 | |
| CENTENARY | 10.50 | 10.00 | 13.00 | 12.60 | 15.00 | 14.60 | 15.75 | 15.25 | 15.80 | 15.40 | 16.00 | 15.50 | 16.50 | 16.00 | 16.90 | 16.50 | 17.40 | 16.90 | |
| HFBU | 11.60 | 11.22 | 13.40 | 12.80 | 15.10 | 14.80 | 16.00 | 15.55 | 16.00 | 15.55 | 16.00 | 15.50 | 16.50 | 16.00 | 17.00 | 16.50 | 17.50 | 17.00 | |
| STANCHART | 11.70 | 11.20 | 13.40 | 12.90 | 15.15 | 14.65 | 16.00 | 15.40 | 16.05 | 15.45 | 16.00 | 15.50 | 16.50 | 16.00 | 17.00 | 16.50 | 17.45 | 16.95 | |
| STANBIC | 11.60 | 11.35 | 13.40 | 13.00 | 15.15 | 14.85 | 15.90 | 15.40 | 15.95 | 15.50 | 16.00 | 15.55 | 16.50 | 16.00 | 17.00 | 16.55 | 17.45 | 17.15 | |
| CITI | 11.95 | 11.45 | 13.45 | 12.95 | 15.15 | 14.65 | 16.00 | 15.50 | 15.94 | 15.50 | 16.15 | 15.65 | 16.50 | 16.00 | 17.00 | 16.50 | 17.45 | 17.00 | |
| EQUITY | 10.30 | 9.70 | 13.20 | 12.65 | 15.10 | 14.65 | 16.00 | 15.40 | 16.00 | 15.40 | 16.20 | 15.50 | 16.60 | 16.00 | 17.00 | 16.50 | 17.50 | 16.95 | |
| Av. Bid | 11.13 | | 13.33 | | 15.12 | | 15.95 | | 15.98 | | 16.08 | | 16.53 | | 17.00 | | 17.45 | | |
| Av. Ask | 10.80 | | 12.86 | | 14.71 | | 15.43 | | 15.49 | | 15.57 | | 16.04 | | 16.52 | | 16.99 | | |
| Sec Mkt Yield | 10.967 | | 13.094 | | 14.913 | | 15.688 | | 15.734 | | 15.822 | | 16.284 | | 16.759 | | 17.219 | | |
| BestBid | 9.90 | | 13.00 | | 15.00 | | 15.75 | | 15.80 | | 16.00 | | 16.50 | | 16.90 | | 17.35 | | |
| BestAsk | 11.45 | | 13.00 | | 14.85 | | 15.55 | | 15.60 | | 15.70 | | 16.25 | | 16.60 | | 17.15 | | |