

MONEY MARKET REPORT FOR TUESDAY, DECEMBER 17, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 13-day cumulative average position: JGX 87.362 Billion long			
Liquidity forecast position ( Billions of Ugx)	Wednesday, December 18, 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		-168.52	Opening Position
*Projected Injections		151.67	Total Injections
*Projected Withdrawals		-1575.32	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		-1592.17	Closing position
			175.11
			1535.35
			-1878.98
			-168.52

\*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

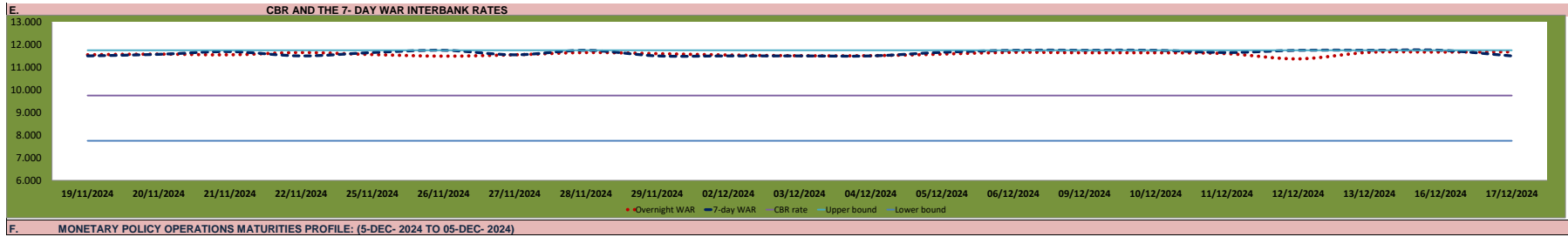
A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	06/12/2024	09/12/2024	10/12/2024	11/12/2024	12/12/2024	13/12/2024	16/12/2024	17/12/2024
7-DAYS	11.750	11.750	11.750	11.650	11.750	11.750	11.750	11.500
ON	11.660	11.640	11.640	11.600	11.370	11.660	11.670	11.680

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:07 AM	11.50	7	20.00			10:46 AM	11.75	1	3.00		
9:05 AM	11.75	3	7.00			10:57 AM	11.75	1	5.00		
9:06 AM	11.50	3	10.00			11:54 AM	11.60	1	25.00		
9:10 AM	11.60	2	9.00			1:24 PM	11.75	1	5.00		
9:39 AM	11.50	2	8.00			1:24 PM	11.75	1	5.00		
10:52 AM	11.50	2	18.00			1:29 PM	11.75	1	10.00		
9:19 AM	11.70	1	10.00			1:38 PM	11.50	1	3.00		
9:23 AM	11.50	1	14.00			1:40 PM	11.50	1	3.00		
9:23 AM	11.70	1	10.00			2:00 PM	11.75	1	5.00		
9:36 AM	11.75	1	3.00			2:29 PM	11.75	1	10.00		
10:44 AM	11.75	1	5.00			2:30 PM	11.75	1	10.00		
						2:35 PM	11.70	1	3.00		
						3:08 PM	11.75	1	4.00		
								T/T	205.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
17-Dec-24			50,503,500,000.00	11.70	1	18-Dec-24
17-Dec-24			27,302,100,000.00	11.65	1	18-Dec-24
17-Dec-24			18,866,400,000.00	11.50	2	19-Dec-24
<b>Total</b>			<b>96,672,000,000.00</b>			



DATE	THUR	THUR	THUR	FRI	THUR	THUR	THUR	TOTAL
	19-Dec-24	26-Dec-24	2-Jan-25	10-Jan-25	16-Jan-25	23-Jan-25	30-Jan-25	
REPO	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	-	-	-
<b>TOTALS</b>	-	-	-	-	-	-	-	-

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	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
SLF	10-Dec	545.00	11.750		1
SLF	11-Dec	572.00	11.750		1
SLF	12-Dec	855.00	11.750		1
SLF	13-Dec	1,119.00	11.750		3
SLF	8-Dec	1,113.00	11.750		1
SLF	17-Dec	1,438.00	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	11.25	10.50	13.50	12.90	15.20	14.70	16.05	15.45	16.15	15.55	16.25	15.60	16.75	16.00	17.20	16.50	17.50	17.00	
ABSA	11.15	10.65	13.50	13.00	15.20	14.70	16.05	15.55	16.20	15.70	16.30	15.80	16.75	16.25	17.15	16.65	17.50	17.20	
CENTENARY	11.00	10.50	13.00	12.60	15.00	14.60	15.85	15.35	15.90	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	11.05	10.55	13.45	12.95	15.20	14.70	16.05	15.55	16.15	15.65	16.25	15.75	16.75	16.25	17.15	16.65	17.55	17.05	
STANBIC	11.25	11.00	13.40	13.00	15.15	14.85	15.90	15.40	15.95	15.50	16.00	15.55	16.50	16.00	17.20	16.80	17.45	17.15	
CITI	11.25	10.75	13.40	12.90	15.15	14.65	15.85	15.40	15.90	15.50	16.05	15.55	16.50	16.00	17.00	16.50	17.40	17.10	
EQUITY	10.30	9.70	13.10	12.75	15.10	14.65	15.80	15.40	15.90	15.50	16.00	15.50	16.60	16.00	17.00	16.50	17.50	17.00	
Av. Bid	11.11		13.34		15.14		15.94		16.02		16.11		16.61		17.08		17.48		
Av. Ask	10.61		12.86		14.71		15.46		15.54		15.59		16.06		16.58		17.05		
Sec Mkt Yield	10.858		13.103		14.922		15.700		15.781		15.850		16.334		16.825		17.263		
BestBid	10.30		13.00		15.00		15.80		15.90		16.00		16.50		16.90		17.40		
BestAsk	11.22		13.00		14.85		15.55		15.70		15.80		16.25		16.80		17.20		