

MONEY MARKET REPORT FOR THURSDAY, DECEMBER 19, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 1-day cumulative average position:UGX 451.82 Billion long

Liquidity forecast position ( Billions of Ugx)	Friday, December 20, 2024 (UGX ( Bn)	Outturn for previous day	19-Dec-24
Expected Opening Excess Reserve position	451.82	Opening Position	-100.47
*Projected Injections	183.79	Total Injections	2315.99
*Projected Withdrawals	-1630.59	Total Withdrawals	-1763.70
Expected Closing Excess Reserve position before Policy Action	-994.98	Closing position	451.82

\*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

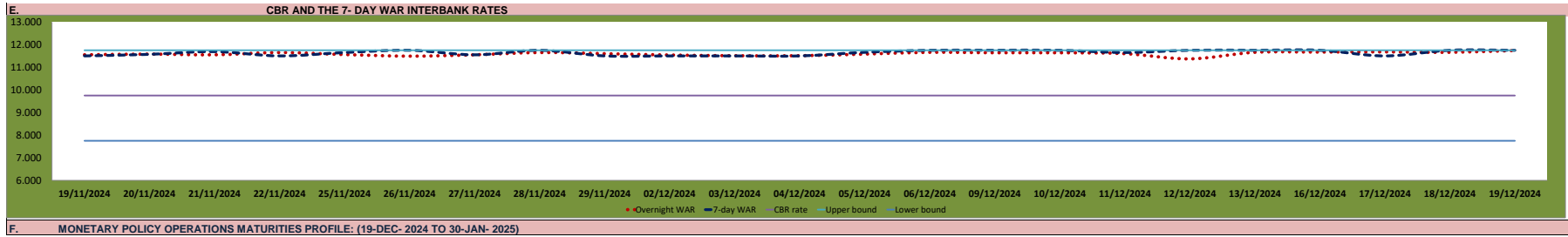
A. WEIGHTED AVERAGE INTERBANK RATES (%)									
TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu	
	10/12/2024	11/12/2024	12/12/2024	13/12/2024	16/12/2024	17/12/2024	18/12/2024	19/12/2024	
7-DAYS	11.750	11.650	11.750	11.750	11.750	11.500	11.750	11.750	
ON	11.640	11.600	11.370	11.660	11.670	11.680	11.660	11.740	

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:30 AM	11.75	5	5.00			1:06 PM	11.75	1	10.00		
10:46 AM	11.75	5	5.00			1:12 PM	11.75	1	5.00		
2:22 PM	11.75	5	5.00			2:39 PM	11.75	1	10.00		
12:18 PM	11.75	4	5.00			2:40 PM	11.75	1	10.00		
9:49 AM	11.75	1	5.00			2:45 PM	11.70	1	5.00		
9:55 AM	11.75	1	3.00			2:51 PM	11.75	1	10.00		
9:58 AM	11.70	1	5.00			2:53 PM	11.75	1	10.00		
10:00 AM	11.75	1	5.00								
10:00 AM	11.75	1	3.00								
								T/T	101.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

VALUE DATE	LENDER	BORROWER	AMOUNT	RATE (%)	TENOR/DAYS	MATURITY DATE
19-Dec-24	STANCHART			11.70	1	20-Dec-24
19-Dec-24	STANCHART			11.70	1	20-Dec-24
<b>Total</b>			-			



**F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (19-DEC- 2024 TO 30-JAN- 2025)**

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	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
SLF	18-Dec	1,472.00	11.750		1
SLF	19-Dec	1,470.00	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	10.75	10.25	13.50	13.00	15.15	14.65	16.05	15.55	16.20	15.70	16.30	15.80	16.75	16.25	17.20	16.70	17.80	17.30	
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	17.10	16.70	17.50	17.00	
HFBU	11.00	11.30	13.40	12.80	15.20	14.60	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	10.90	10.40	13.40	12.90	15.20	14.70	16.05	15.55	16.15	15.65	16.25	15.75	16.75	16.25	17.15	16.65	17.60	17.10	
STANBIC	11.20	10.70	13.40	13.00	15.20	14.80	15.90	15.40	15.95	15.50	16.00	15.55	16.55	16.05	17.20	16.75	17.70	17.20	
CITI	11.00	10.50	13.40	12.90	15.05	14.65	15.85	15.40	15.90	15.50	16.05	15.55	16.50	16.00	17.00	16.50	17.70	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	10.93		13.34		15.14		15.94		16.02		16.11		16.61		17.11		17.60		
Av. Ask	10.48		12.86		14.67		15.46		15.54		15.59		16.07		16.60		17.09		
Sec Mkt Yield	10.703		13.097		14.903		15.700		15.781		15.850		16.341		16.853		17.344		
BestBid	10.30		13.00		15.00		15.80		15.90		16.00		16.50		17.00		17.50		
BestAsk	11.30		13.00		14.80		15.55		15.70		15.80		16.25		16.75		17.30		