MONEY MARKET REPORT FOR FRIDAY, DECEMBER 20, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cummulative average position:UGX 368.501 Billion long

Liquidity forecast position (Billions of Ugx)	Monday, December 23, 2024	UGX (Bn)	Outturn for previous day	20-Dec-24
Expected Opening Excess Reserve position		340.72	Opening Position	451.82
*Projected Injections		236.72	Total Injections	1487.02
*Projected Withdrawals		-1448.15	Total Withdrawals	-1598.11
Expected Closing Excess Reserve position before Policy Action		-870.71	Closing position	340.72

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 (%)

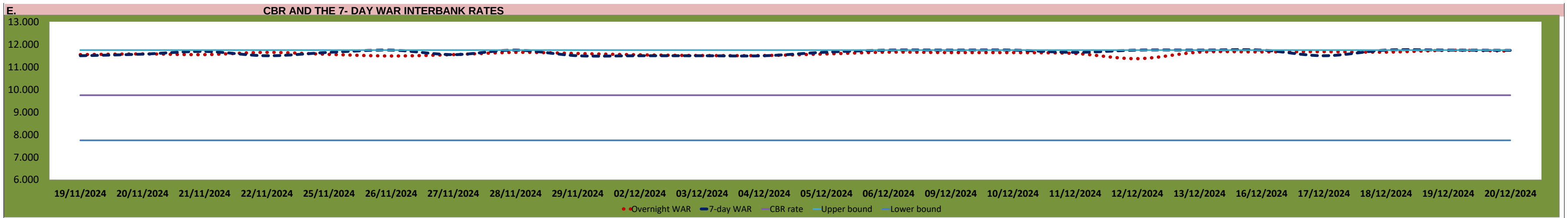
TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Thu	Fri
	11/12/2024	12/12/2024	13/12/2024	16/12/2024	17/12/2024	18/12/2024	19/12/2024	20/12/2024
7-DAYS	11.650	11.750	11.750	11.750	11.500	11.750	11.750	11.740
O/N	11.600	11.370	11.660	11.670	11.680	11.660	11.740	11.710

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:13 AM	11.73	7	5.00			1:15 PM	11.75	3	5.00		
9:37 AM	11.75	7	3.00			1:17 PM	11.75	3	5.00		
9:53 AM	11.70	3	5.00			1:20 PM	11.75	3	5.00		
10:01 AM	11.50	3	5.00			1:23 PM	11.75	3	10.00		
10:01 AM	11.70	3	5.00			1:45 PM	11.70	3	3.00		
10:46 AM	11.70	3	3.00			2:05 PM	11.75	3	10.00		
11:20 AM	11.75	3	5.00			2:06 PM	11.75	3	10.00		
11:27 AM	11.75	3	5.00			2:15 PM	11.65	3	2.00		
12:13 PM	11.73	3	5.00			2:16 PM	11.75	3	3.00		
12:15 PM	11.75	3	5.00			3:21 PM	11.50	3	5.00		
1:14 PM	11.75	3	5.00								
								T/T	109.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

E. CBR AND THE 7- DAY WAR INTERBANK RATES



F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (26-DEC- 2024 TO 30-JAN- 2025)

DATE	THUR	THUR	THUR	FRI	THUR	THUR	THUR	TOTAL
	26-Dec-24	2-Jan-25	9-Jan-25	17-Jan-25	23-Jan-25	30-Jan-25	6-Feb-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

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

OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
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
SLF	20-Dec	1,322.00	11.750		3

WAR-Weighted Average Rate *SF-Standing Facilities*

H. 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	11.25	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	