

MONEY MARKET REPORT FOR FRIDAY, DECEMBER 27, 2024

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 11-day cumulative average position:UGX 211.307 Billion long			
Liquidity forecast position (Billions of Ugx)	Monday, December 30, 2024	UGX (Bn)	Outturn for previous day
Expected Opening Excess Reserve position		240.62	Opening Position
*Projected Injections		187.76	Total Injections
*Projected Withdrawals		-1313.71	Total Withdrawals
Expected Closing Excess Reserve position before Policy Action		-885.34	Closing position
			27-Dec-24

*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.

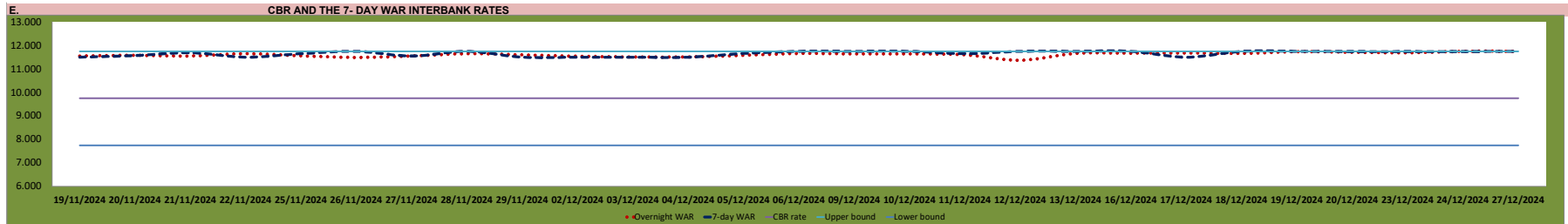
CURRENT CBR 9.75 % - EFFECTIVE 05 DECEMBER 2024

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Mon	Tue	Wed	Thu	Fri	Mon	Thu	Fri
	16/12/2024	17/12/2024	18/12/2024	19/12/2024	20/12/2024	23/12/2024	26/12/2024	27/12/2024
7-DAYS	11.750	11.500	11.750	11.750	11.740	11.740	11.740	11.750
O/N	11.670	11.680	11.660	11.740	11.710	11.690	11.750	11.750

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
1:33 PM	11.75	7	3.00			10:54 AM	11.75	3	5.00		
1:57 PM	11.75	7	5.00			11:30 AM	11.75	3	5.00		
2:01 PM	11.75	7	2.00			11:48 AM	11.75	3	5.00		
11:49 AM	11.70	4	3.00			12:12 PM	11.75	3	5.00		
12:44 PM	11.75	4	5.00			12:50 PM	11.75	3	4.00		
9:38 AM	11.75	3	5.00			1:30 PM	11.75	3	10.00		
10:50 AM	11.75	3	3.00			1:31 PM	11.75	3	10.00		
								T/T	70.00		

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)



F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (02-JAN-2024 TO 13-FEB-2025)

DATE	THUR	THUR	THUR	FRI	THUR	THUR	THUR	TOTAL
	2-Jan-25	9-Jan-25	16-Jan-25	24-Jan-25	30-Jan-25	6-Feb-25	13-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) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 04-DEC-2024			
On-the-run O/S T-BILL STOCKS (Bills-UGX)			7,510.17
On-the-run O/S T-BONDSTOCKS(Bills-UGX)			47,603.47
TOTAL TBILL & TBOND STOCK-UGX			55,113.64

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	98.85	10.002	0.000
182	572.82	12.978	-0.023
364	6,838.50	15.047	0.048
2YR	-	15.750	0.250
3YR	5,584.40	15.800	0.300
5YR	-	16.000	0.000
10YR	17,202.52	16.500	0.250
15YR	16,797.25	16.750	0.250
20YR	8,019.30	17.500	0.625

Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.

(G) MONETARY POLICY MARKET OPERATIONS

VERTICAL REPOS, REV-REPOS, BOU BILL & SF						
OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
SLF	28-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
SLF	23-Dec	1,121.00	11.750			1
SLF	24-Dec	1,093.00	11.750			3
SLF	27-Dec	1,262.00	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)																		
TENOR	T-BILLS										TBONDS							
	91 DR		182 DR		364 DR		2YR YTM		3YR YTM		5YR YTM		10YR YTM		15YR YTM		20YR YTM	
COUPON	0.0000%		0.0000%		0.0000%		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		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	11.00	10.40	13.40	12.80	15.20	14.80	16.00	15.40	16.20	15.40	16.30	15.50	16.85	16.10	17.30	16.50	17.90	17.00
ABSA	11.00	10.50	13.50	13.00	15.15	14.65	16.05	15.55	16.10	15.70	16.25	15.75	17.00	16.50	17.20	16.70	17.90	17.50
CENTENARY	11.00	10.50	13.00	12.60	15.00	14.60	15.95	15.45	15.90	15.40	16.00	15.50	16.50	16.00	17.10	16.70	17.50	17.00
HFBU	11.10	10.40	13.40	12.80	15.10	14.80	16.00	15.70	16.00	15.70	16.00	15.70	16.75	16.30	17.00	16.50	17.80	17.50
STANCHART	11.00	10.45	13.40	12.90	15.20	14.70	16.00	15.50	16.05	15.55	16.15	15.65	16.75	16.25	17.15	16.65	17.80	17.30
STANBIC	11.00	10.50	13.35	13.00	15.20	14.80	16.10	15.80	16.15	15.85	16.20	15.75	16.75	16.25	17.20	16.75	17.80	17.30
CITI	11.00	10.50	13.45	12.95	15.05	14.55	16.00	15.55	16.00	15.50	16.10	15.60	16.75	16.25	17.10	16.60	17.80	17.30
EQUITY	11.00	10.50	13.40	13.00	15.25	14.85	15.95	15.50	16.00	15.60	16.10	15.70	16.75	16.25	17.10	16.60	17.80	17.30
Av. Bid	11.01		13.36		15.14		16.01		16.05		16.14		16.76		17.14		17.79	
Av. Ask	10.47		12.88		14.72		15.56		15.59		15.64		16.24		16.63		17.28	
Sec Mkt Yield	10.741		13.122		14.931		15.781		15.819		15.891		16.500		16.884		17.531	
BestBid	11.00		13.00		15.00		15.95		15.90		16.00		16.50		17.00		17.50	
BestAsk	10.50		13.00		14.85		15.80		15.85		15.75		16.50		16.75		17.50	