

MONEY MARKET REPORT FOR WEDNESDAY, FEBRUARY 5, 2025

DOMESTIC MONEY MARKET LIQUIDITY POSITION

|   |                            |          |                          |
|---|----------------------------|----------|--------------------------|
| Banks 7-day cumulative average position:UGX 255.225 Billion long  |                            |          |                          |
| Liquidity forecast position ( Billions of Ugx)  | Thursday, February 6, 2025 | UGX (Bn) | Outturn for previous day |
| Expected Opening Excess Reserve position  |                            | 316.89   | Opening Position         |
| *Projected Injections   |                            | 27.24    | Total Injections         |
| *Projected Withdrawals  |                            | -244.93  | Total Withdrawals        |
| Expected Closing Excess Reserve position before Policy Action   |                            | 99.20    | Closing position         |
| *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

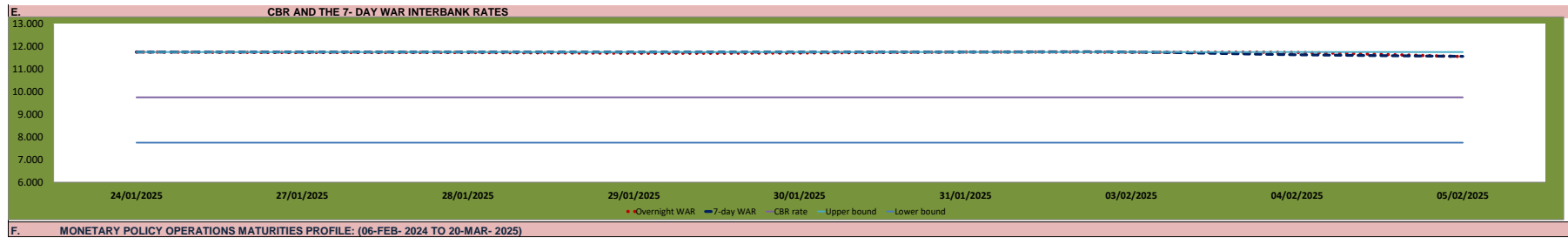
| A. WEIGHTED AVERAGE INTERBANK RATES (%) |            |            |            |            |            |            |            |            |  |
|---|------------|------------|------------|------------|------------|------------|------------|------------|--|
| TENOR                                   | Mon        | Tue        | Wed        | Thu        | Fri        | Mon        | Tue        | Wed        |  |
|   | 27/01/2025 | 28/01/2025 | 29/01/2025 | 30/01/2025 | 31/01/2025 | 03/02/2025 | 04/02/2025 | 05/02/2025 |  |
| 7-DAYS                                  | 11.750     | *11.750    | *11.750    | 11.750     | 11.750     | 11.750     | 11.630     | 11.560     |  |
| ON                                      | 11.730     | 11.730     | 11.700     | 11.710     | 11.750     | 11.740     | 11.730     | 11.550     |  |

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

| TIME     | RATE(%) | TENOR | AMT(BN) | FROM | TO | TIME     | RATE (%) | TENOR | AMT (BN) | FROM | TO |
|----------|---------|-------|---------|------|----|----------|----------|-------|----------|------|----|
| 10:21 AM | 11.50   | 7     | 10.00   |      |    | 9:19 AM  | 11.75    | 1     | 20.00    |      |    |
| 12:41 PM | 11.50   | 7     | 3.00    |      |    | 9:24 AM  | 11.75    | 1     | 18.00    |      |    |
| 12:49 PM | 11.70   | 7     | 3.00    |      |    | 9:40 AM  | 11.75    | 1     | 30.00    |      |    |
| 1:36 PM  | 11.75   | 7     | 6.00    |      |    | 9:41 AM  | 11.50    | 1     | 32.00    |      |    |
| 2:14 PM  | 11.75   | 7     | 18.00   |      |    | 10:15 AM | 11.70    | 1     | 3.00     |      |    |
| 2:48 PM  | 11.75   | 7     | 15.00   |      |    | 10:15 AM | 11.50    | 1     | 10.00    |      |    |
| 2:50 PM  | 11.75   | 7     | 5.00    |      |    | 10:28 AM | 11.50    | 1     | 10.00    |      |    |
| 3:06 PM  | 11.50   | 7     | 5.00    |      |    | 10:30 AM | 11.75    | 1     | 3.00     |      |    |
| 3:22 PM  | 11.00   | 7     | 6.00    |      |    | 1:40 PM  | 11.75    | 1     | 5.00     |      |    |
| 3:27 PM  | 11.00   | 7     | 8.00    |      |    | 1:57 PM  | 11.75    | 1     | 10.00    |      |    |
| 9:37 AM  | 11.75   | 2     | 20.00   |      |    | 2:24 PM  | 11.50    | 1     | 10.00    |      |    |
| 10:34 AM | 11.65   | 2     | 25.00   |      |    | 2:27 PM  | 11.50    | 1     | 10.00    |      |    |
| 10:34 AM | 11.65   | 2     | 25.00   |      |    | 2:34 PM  | 11.00    | 1     | 5.00     |      |    |
| 9:06 AM  | 11.75   | 1     | 5.00    |      |    | 3:05 PM  | 10.00    | 1     | 5.00     |      |    |
| 9:08 AM  | 11.75   | 1     | 10.00   |      |    | 3:09 PM  | 11.00    | 1     | 5.00     |      |    |
| 9:11 AM  | 11.50   | 1     | 20.00   |      |    | 3:27 PM  | 11.00    | 1     | 5.00     |      |    |
|          |         |       |         |      |    |          |          | T/T   | 365.00   |      |    |

C. SELL BUY BACK TRANSACTIONS (SECURED MARKET)

| VALUE DATE   | LENDER | BORROWER | AMOUNT                  | RATE (%) | TENOR/DAYS | MATURITY DATE |
|--------------|--------|----------|-------------------------|----------|------------|---------------|
| 5-Feb-25     |        |          | 8,754,200,000.00        | 11.75    | 1          | 6-Feb-25      |
| <b>Total</b> |        |          | <b>8,754,200,000.00</b> |          |            |               |



**F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (06-FEB- 2024 TO 20-MAR- 2025)**

| DATE          | THUR     | THUR      | THUR      | FRI       | THUR     | THUR      | THUR      | TOTAL |
|---------------|----------|-----------|-----------|-----------|----------|-----------|-----------|-------|
|               | 6-Feb-25 | 13-Feb-25 | 21-Feb-25 | 27-Feb-25 | 6-Mar-25 | 13-Mar-25 | 20-Mar-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 | ISSUE DATE | AMOUNT   | WAR    | RANGE | TENOR |
|-----|------------|----------|--------|-------|-------|
| SLF | 7-Jan      | 1,295.00 | 11.750 |       | 1     |
| SLF | 8-Jan      | 1,332.00 | 11.750 |       | 1     |
| SLF | 9-Jan      | 1,401.00 | 11.750 |       | 1     |
| SLF | 10-Jan     | 1,281.00 | 11.750 |       | 3     |
| SLF | 13-Jan     | 1,277.00 | 11.750 |       | 1     |
| SLF | 14-Jan     | 1,284.00 | 11.750 |       | 1     |
| SLF | 15-Jan     | 784.00   | 11.750 |       | 1     |
| SLF | 16-Jan     | 827.00   | 11.750 |       | 1     |
| SLF | 17-Jan     | 945.00   | 11.750 |       | 3     |
| SLF | 20-Jan     | 426.00   | 11.750 |       | 1     |
| SLF | 21-Jan     | 460.00   | 11.750 |       | 1     |
| SLF | 22-Jan     | 355.00   | 11.750 |       | 1     |
| SLF | 23-Jan     | 1,080.00 | 11.750 |       | 1     |
| SLF | 24-Jan     | 1,099.00 | 11.750 |       | 3     |
| SLF | 27-Jan     | 922.00   | 11.750 |       | 1     |
| SLF | 28-Jan     | 624.00   | 11.750 |       | 1     |
| SLF | 29-Jan     | 528.00   | 11.750 |       | 1     |
| SLF | 30-Jan     | 1,007.00 | 11.750 |       | 1     |
| SLF | 31-Jan     | 722.00   | 11.750 |       | 3     |
| SLF | 3-Feb      | 576.00   | 11.750 |       | 1     |
| SLF | 4-Feb      | 556.00   | 11.750 |       | 1     |
| SLF | 5-Feb      | 210.00   | 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   | 1-May-25 |       | 31-Jul-25 |       | 29-Jan-26 |       | 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  | 10.40    | 10.10 | 14.10     | 13.85 | 15.50     | 15.25 | 16.00    | 15.70 | 16.50     | 16.00 | 16.60     | 16.30 | 17.00     | 16.70 | 17.20     | 16.95 | 17.68     | 17.45 |  |
| ABSA  | 10.40    | 9.90  | 14.25     | 13.75 | 15.50     | 15.00 | 16.00    | 15.60 | 16.50     | 16.00 | 16.70     | 16.20 | 17.20     | 16.70 | 17.30     | 16.80 | 17.80     | 17.30 |  |
| CENTENARY   | 11.00    | 10.50 | 14.00     | 13.50 | 15.50     | 15.25 | 16.00    | 15.50 | 16.55     | 16.05 | 16.70     | 16.20 | 17.10     | 16.60 | 17.30     | 16.90 | 17.80     | 17.40 |  |
| HFBU  | 10.50    | 10.00 | 14.20     | 13.70 | 15.75     | 15.25 | 16.10    | 15.80 | 16.60     | 16.00 | 16.80     | 16.20 | 17.10     | 16.70 | 17.40     | 16.70 | 17.89     | 17.40 |  |
| STANCHART   | 10.50    | 10.00 | 14.25     | 13.75 | 15.75     | 15.25 | 16.10    | 15.60 | 16.50     | 16.00 | 16.70     | 16.20 | 17.10     | 16.60 | 17.30     | 16.80 | 17.80     | 17.30 |  |
| STANBIC   | 10.50    | 10.00 | 14.10     | 13.80 | 15.50     | 15.20 | 16.00    | 15.55 | 16.50     | 16.00 | 16.75     | 16.30 | 17.05     | 16.60 | 17.35     | 16.85 | 17.80     | 17.40 |  |
| CITI  | 10.60    | 10.10 | 14.25     | 13.75 | 15.60     | 15.10 | 16.00    | 15.55 | 16.50     | 16.00 | 16.60     | 16.20 | 17.00     | 16.60 | 17.20     | 16.90 | 17.68     | 17.45 |  |
| EQUITY  | 11.00    | 9.50  | 14.20     | 13.65 | 15.55     | 15.25 | 16.25    | 15.60 | 16.55     | 16.00 | 16.85     | 16.35 | 17.25     | 16.50 | 17.45     | 16.80 | 17.90     | 17.40 |  |
| Av. Bid   | 10.61    |       | 14.17     |       | 15.58     |       | 16.06    |       | 16.53     |       | 16.71     |       | 17.10     |       | 17.31     |       | 17.79     |       |  |
| Av. Ask   | 10.01    |       | 13.72     |       | 15.19     |       | 15.61    |       | 16.01     |       | 16.24     |       | 16.63     |       | 16.84     |       | 17.39     |       |  |
| Sec Mkt Yield   | 10.313   |       | 13.944    |       | 15.388    |       | 15.835   |       | 16.266    |       | 16.478    |       | 16.863    |       | 17.075    |       | 17.590    |       |  |
| BestBid   | 10.40    |       | 14.00     |       | 15.50     |       | 16.00    |       | 16.50     |       | 16.60     |       | 17.00     |       | 17.20     |       | 17.68     |       |  |
| BestAsk   | 10.50    |       | 13.85     |       | 15.25     |       | 15.80    |       | 16.05     |       | 16.35     |       | 16.70     |       | 16.95     |       | 17.45     |       |  |