

WM/Reuters Forward Rate Service Client Consultation Cessation UGX 2Y Tenor

Cessation of Rates Policy: UGX 2Y Forward Tenor

The WM/Reuters is constantly researching and monitoring currency behaviour to ensure that WM/Reuters rates continue to be as accurate as possible.

Following a period of research focussing on currency UGX (Ugandan Shilling) Forwards, our initial research has shown that there is no longer an active, verifiable market for the 2Y (Two Year) tenor.

This also follows Thomson Reuters DN098217 African Currency- Removal of some RICs:

<https://my.thomsonreuters.com/apex/MTRFDNDetailNotification?dnid=DN098217&isEmailLink=true&search=true>

We are therefore considering the cessation of the UGX 2Y tenor in the WM/Reuters Forward rate service, until such time that the situation changes.

We would like to invite comment on the proposed cessation of UGX 2Y tenor. Please send these comments for consideration to Wmreuters.ops@thomsonreuters.com by close of business on Tuesday 10th July 2018.

Kind regards,

Thomson Reuters, WM/Reuters