MONEY MARKET REPORT FOR WEDNESDAY, APRIL 12, 2023

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 14-day cummulative average:UGX 109.09BN Long

Liquidity forecast position (Billions of Ugx)	Thursday, 13 April 2023 UGX (Bn)	Outturn for previous day	12-Apr-23
Expected Opening Excess Reserve position	-392.71	Opening Position	-311.80
*Projected Injections	1460.29	Total Injections	47.95
*Projected Withdrawals	-239.61	Total Withdrawals	-128.86
Expected Closing Excess Reserve position before Policy Action	827.97	Closing position	-392.71

**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 10.00 % - EFFECTIVE 06TH APRIL 2023

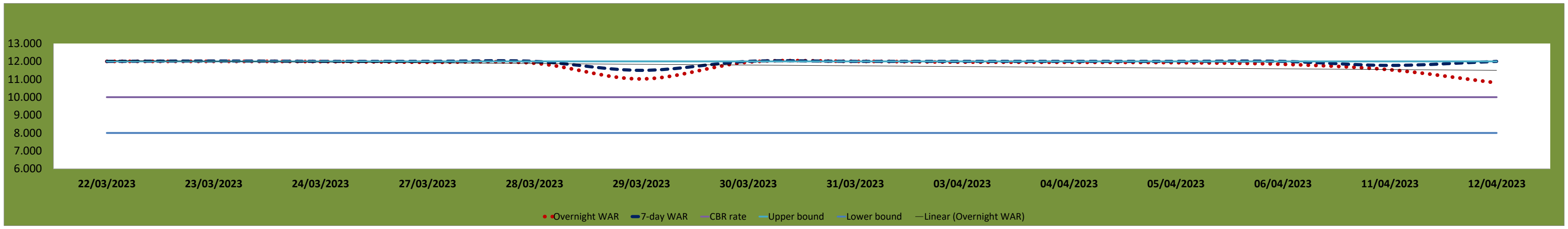
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Thu 30/03/2023	Fri 31/03/2023	Mon 03/04/2023	Tue 04/04/2023	Wed 05/04/2023	Thu 06/04/2023	Tue 11/04/2023	Wed 12/04/2023
7-DAYS	12.000	12.000	12.000	12.000	12.000	12.000	11.777	12.000
O/N	11.960	12.000	11.960	11.950	11.930	11.840	11.533	10.800

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
12:15 pm	12.00	7	3.00			10:47 am	9.15	1	5.00		
12:17 pm	12.00	7	3.00			10:58 am	10.00	1	15.00		
12:20 pm	12.00	7	3.00			10:59 am	10.00	1	4.00		
2:00 pm	12.00	7	0.50			11:00 am	12.00	1	3.00		
9:43 am	9.00	1	10.00			11:51 am	11.00	1	6.00		
10:05 am	12.00	1	10.00			11:55 am	11.00	1	6.00		
10:23 am	11.50	1	7.00			12:03 pm	11.00	1	10.00		
10:31 am	12.00	1	5.00			12:33 pm	11.50	1	2.50		
10:35 am	12.00	1	7.00			1:38 pm	11.00	1	2.00		
								T/T	102.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (29-MARCH- 2023 TO 03-MAY- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	29-Mar-23	05-Apr-23	12-Apr-23	19-Apr-23	26-Apr-23	03-May-23	10-May-23	17-May-23	
REPO	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	-	-	-	-	-	-	-	-
TOTALS	-	-	-	-	-	-	-	-	-

Total O/S Deposit Auction & BOU Bill balances held by BOU : UGX BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 29-MARCH-2023		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,298.05	14/04/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	28,397.98	14/04/2023
TOTAL TBILL & TBOND STOCK- UGX	33,696.02	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	23.86	10.002	0.000
182	240.70	10.249	0.000
364	5,033.49	12.998	-0.003
2YR	1,617.36	13.500	-3.249
3YR	940.10	14.000	0.500
5YR	507.21	15.000	-1.250
10YR	10,329.00	15.390	-2.110
15YR	10,448.96	17.000	1.000
20YR	4,555.34	17.000	0.000

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

Eii) MONETARY POLICY MARKET OPERATIONS

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

OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
SLF	13-Mar	166.00	12.000		1
SLF	14-Mar	152.00	12.000		1
SLF	16-Mar	365.00	12.000		1
SLF	17-Mar	664.00	12.000		1
SLF	20-Mar	419.00	12.000		1
SLF	21-Mar	469.00	12.000		1
SLF	22-Mar	474.00	12.000		1
SLF	23-Mar	499.00	12.000		1
SLF	24-Mar	754.00	12.000		1
SLF	27-Mar	752.00	12.000		1
SLF	28-Mar	477.00	12.000		1
SLF	29-Mar	382.00	12.000		1
SLF	30-Mar	482.00	12.000		1
SLF	31-Mar	504.00	12.000		1
SLF	03-Apr	586.00	12.000		1
SLF	04-Apr	470.00	12.000		1
SLF	05-Apr	480.00	12.000		1
SLF	06-Apr	581.00	12.000		1
SLF	11-Apr	76.00	12.000		1
SLF	12-Apr	10.00	12.000		1

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%		14.000%		14.000%		14.125%		15.000%		16.000%		18.500%	
MATURITY DATE	29-Jun-23		28-Sep-23		28-Mar-24		08-Aug-24		29-May-25		13-Jan-28		20-May-32		14-May-37		14-Aug-42	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	10.40	9.90	10.50	10.00	13.30	12.80	14.10	13.60	14.30	13.80	15.35	14.85	15.85	15.35	16.90	16.40	17.10	16.60
ABSA	10.45	9.95	10.50	10.00	12.55	12.05	13.80	13.30	14.30	13.80	15.45	14.95	15.80	15.30	16.90	16.40	16.95	16.45
CENTENARY	10.10	9.90	10.30	10.10	13.00	12.60	13.80	13.50	14.20	13.90	15.10	14.80	15.50	15.20	16.20	16.00	17.00	16.60
HFBU	10.30	9.70	10.50	10.00	13.30	12.50	14.00	13.50	14.10	13.50	15.40	14.90	16.00	15.40	17.00	16.60	17.10	16.60
STANCHART	10.40	9.90	10.55	10.05	13.30	12.80	14.05	13.55	14.25	13.75	15.50	15.00	16.00	15.50	17.05	16.55	17.20	16.70
STANBIC	10.35	10.00	10.40	10.10	13.30	12.80	14.00	13.60	14.20	13.90	15.40	14.90	16.10	15.80	17.00	16.50	17.00	16.80
UBAU	10.00	9.90	10.30	10.20	13.00	12.90	13.90	13.80	14.00	13.90	15.50	15.40	16.00	15.90	17.00	16.90	17.20	17.10
BARODA	10.05	9.95	10.30	10.20	13.00	12.90	13.70	13.60	14.10	14.00	15.15	15.05	15.10	15.00	16.10	16.00	16.90	16.80
Av. Bid	10.26		10.42		13.09		13.92		14.18		15.36		15.79		16.77		17.06	
Av. Ask	9.90		10.08		12.67		13.56		13.82		14.98		15.43		16.42		16.71	
Sec Mkt Yield	**10.078**		**10.250**		**12.881**		**13.738**		**14.000**		**15.169**		**15.613**		**16.594**		**16.881**	
BestBid	10.00		10.30		12.55		13.70		14.00		15.10		15.10		16.10		16.90	
BestAsk	10.00		10.20		12.90		13.80		14.00		15.40		15.90		16.90		17.10	