

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks thirteen-day cumulative average:UGX 164.25BN Long

Liquidity forecast position (Billions of Ugx)	18 January 2023	UGX (Bn)	Outturn for previous day	17-Jan-23
Expected Opening Excess Reserve position		-361.84	Opening Position	83.99
*Projected Injections		38.86	Total Injections	1087.89
*Projected Withdrawals		-1219.35	Total Withdrawals	-1533.73
Expected Closing Excess Reserve position before Policy Action		-1542.33	Closing position	-361.84

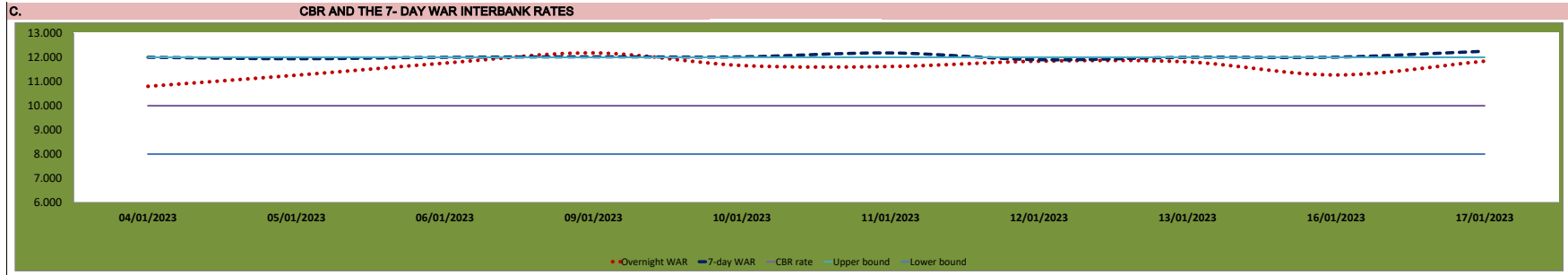
**The current day projections may deviate on account of changes in autonomous factors such as EFTs and taxes; other autonomous factors such as commercial bank cash deposits, withdrawals, and fees.*

CURRENT CBR 10.00 % - EFFECTIVE 07TH NOVEMBER 2022

A. WEIGHTED AVERAGE INTERBANK RATES (%)									
TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue	
	08/01/2023	09/01/2023	10/01/2023	11/01/2023	12/01/2023	13/01/2023	16/01/2023	17/01/2023	
7-DAYS	12.000	12.020	12.020	12.180	11.900	12.000	12.007	12.250	
3-DAYS	-	-	-	-	-	-	11.796	12.250	
O/N	11.760	12.180	11.660	11.620	11.840	11.810	11.720	11.839	

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:09 AM	12.00	7	3.00			9:39 AM	12.00	1	5.00		
1:00 PM	12.50	7	2.00			9:40 AM	12.00	1	4.00		
1:00 PM	12.50	7	2.00			9:43 AM	12.00	1	2.00		
1:59 PM	12.50	7	2.00			10:31 AM	12.00	1	3.00		
3:08 PM	12.00	7	3.00			10:46 AM	11.50	1	5.00		
2:40 PM	12.25	3	3.00			12:01 PM	12.00	1	3.00		
2:40 PM	12.25	3	4.00			12:26 PM	11.50	1	2.00		
9:17 AM	11.75	1	1.00			2:36 PM	11.75	1	3.00		
								T/T	47.00		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (05-JAN-2023 TO 23-FEB-2023)

DATE	THUR 19-Jan-23	THUR 26-Jan-23	THUR 02-Feb-23	THUR 09-Feb-23	THUR 16-Feb-23	THUR 23-Feb-23	THUR 02-Mar-23	THUR 09-Mar-23	TOTAL
REPO	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	12.57	-	-	-	-	-	-	-	12.57
TOTALS	12.57	-	-	-	-	-	-	-	12.57

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 23 February 2023: UGX 13 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 13 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 04-JAN-2023				(Eii) MONETARY POLICY MARKET OPERATIONS					
				(VERTICAL REPOS, REV-REPOS & BOU BILL)					
OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR				
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,478.00	18/01/2023							
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	28,207.01	18/01/2023							
TOTAL TBILL & TBOND STOCK- UGX	31,685.01								
REPO	04-Jul	286.50	7.500		3				
REPO	06-Jul	344.00	8.500		1				
REPO	07-Jul	323.00	8.500		7				
BOU BILL	07-Jul	198.64	8.899		28				
BOU BILL	07-Jul	4.93	8.766		56				
REPO	08-Jul	245.00	8.500		6				
REPO	08-Aug	228.00	8.500		3				
REPO	31-Aug	462.00	9.000		1				
REPO	01-Sep	210.00	9.000		7				
REPO	06-Sep	283.00	9.000		2				
REPO	15-Sep	45.00	9.000		7				
REPO	09-Nov	276.50	10.000		1				
REPO	23-Nov	511.50	10.000		1				
REPO	29-Nov	467.00	10.000		2				
REPO	01-Dec	320.00	10.000		7				
REPO	06-Dec	242.00	10.000		2				
REPO	08-Dec	200.00	10.000		7				

Outstanding

WAR: Weighted Average Rate

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%		14.000%		14.000%		14.125%		15.000%		16.000%		16.500%	
MATURITY DATE	06-Apr-23		06-Jul-23		04-Jan-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	10.30	9.80	10.95	10.45	12.30	11.80	13.00	12.50	13.35	12.85	15.00	14.50	15.05	14.55	16.00	15.50	16.45	15.95
ABSA	10.40	9.90	10.95	10.45	12.35	11.90	13.00	12.50	13.30	12.85	15.15	14.65	15.80	14.55	16.05	15.65	16.55	16.05
CENTENARY	10.90	10.50	11.60	11.10	12.90	12.50	13.30	12.80	13.60	13.20	15.00	14.60	15.50	14.90	16.00	15.60	16.60	16.10
HFBU	10.50	9.75	11.00	10.50	12.25	11.75	13.00	12.60	13.55	12.90	15.00	14.55	15.25	14.75	16.00	15.60	16.85	16.15
STANCHART	10.30	9.80	10.95	10.45	12.40	11.90	13.05	12.55	13.35	12.85	15.05	14.55	15.10	14.50	16.00	15.50	16.45	15.95
STANBIC	10.10	9.90	10.90	10.70	12.30	12.10	13.10	12.90	13.30	13.10	15.10	14.90	15.30	15.10	16.10	15.90	16.60	16.50
UBAU	10.30	10.20	10.95	10.85	12.30	12.20	13.00	12.90	13.30	13.20	15.00	14.90	15.30	15.20	16.05	15.95	16.50	16.40
BARODA	10.05	9.95	10.70	10.60	12.02	11.92	12.92	12.82	13.15	13.05	14.85	14.75	15.30	15.20	16.00	15.90	16.35	16.25
Av. Bid	10.36		11.00		12.35		13.05		13.36		15.02		15.33		16.03		16.54	
Av. Ask	9.98		10.64		12.01		12.70		13.00		14.68		14.84		15.70		16.17	
Sec Mkt Yield	10.170		10.819		12.181		12.871		13.181		14.847		15.084		15.863		16.356	
BestBid	10.05		10.70		12.02		12.92		13.15		14.85		15.05		16.00		16.35	
BestAsk	10.50		11.10		12.50		12.90		13.20		14.90		15.20		15.95		16.50	