

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks six-day cumulative average:UGX 90.11BN Long

Liquidity forecast position (Billions of Ugx)	25 January 2023	UGX (Bn)	Outturn for previous day	24-Jan-23
Expected Opening Excess Reserve position		82.15	Opening Position	-71.27
*Projected Injections		187.94	Total Injections	1203.04
*Projected Withdrawals		-983.93	Total Withdrawals	-1049.62
Expected Closing Excess Reserve position before Policy Action		-713.84	Closing position	82.15

**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.*

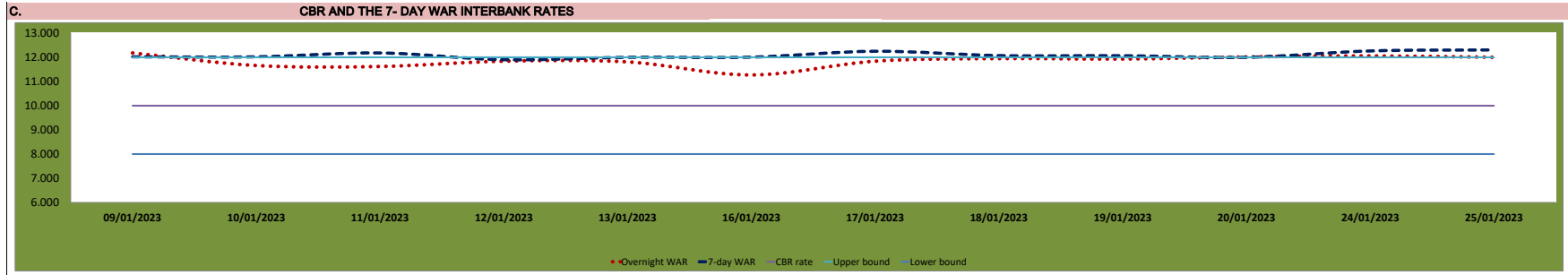
CURRENT CBR 10.00 % - EFFECTIVE 07TH NOVEMBER 2022

A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri 13/01/2023	Mon 16/01/2023	Tue 17/01/2023	Wed 18/01/2023	Thu 19/01/2023	Fri 20/01/2023	Mon 23/01/2023	Tue 24/01/2023
7-DAYS	12.000	12.007	12.250	12.071	12.066	12.000	12.263	12.305
3-DAYS	-	11.796	12.250	-	-	-	-	-
O/N	11.810	11.720	11.839	11.947	11.929	12.014	12.056	12.000

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:08 AM	12.00	7	3.00			12:02 PM	12.00	1	10.00		
9:46 AM	12.00	7	3.00			12:02 PM	12.00	1	10.00		
9:58 AM	12.50	7	5.00			12:03 PM	12.00	1	5.00		
10:15 AM	12.25	7	2.00			1:31 PM	12.00	1	4.00		
10:26 AM	12.50	7	2.00			1:35 PM	12.00	1	2.00		
2:22 PM	12.40	7	6.00			2:17 PM	12.00	1	2.00		
12:00 PM	12.00	1	5.00			3:37 PM	12.00	1	5.00		
								T/T	64.00		



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (26-JAN-2023 TO 16-MAR-2023)

DATE	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	THUR 16-Mar-23	TOTAL
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

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 18-JAN-2023			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,018.62	25/01/2023	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	28,116.96	25/01/2023	
TOTAL TBILL & TBOND STOCK- UGX	31,134.57		

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	-	10.002	-0.327
182	-	10.900	-0.101
364	5,018.62	12.500	0.251
2YR	-	16.749	2.749
3YR	-	13.500	-1.750
5YR	-	16.250	0.000
10YR	-	17.500	1.500
15YR	-	16.000	-1.985
20YR	-	17.000	-1.500

*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)

OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
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

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	19-Apr-23		19-Jul-23		17-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	10.50	10.00	11.00	10.50	12.65	12.15	13.25	12.65	13.50	12.85	15.15	14.65	15.80	14.55	16.05	15.65	16.55	16.05
CENTENARY	10.30	9.90	10.85	10.45	12.50	12.10	13.00	12.50	13.40	12.90	15.00	14.60	15.45	15.00	16.00	15.60	16.40	16.00
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	10.50	10.00	11.00	10.50	12.75	12.25	13.05	12.55	13.40	12.90	15.15	14.65	15.30	14.80	16.10	15.60	16.65	16.15
STANBIC	10.10	9.90	10.80	10.60	12.45	12.25	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	10.40	10.30	10.80	10.70	12.50	12.40	13.00	12.95	13.30	13.20	15.00	14.90	15.25	15.15	16.00	15.90	16.50	16.40
BARODA	10.01	9.91	10.65	10.55	12.55	12.45	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	10.33		10.88		12.49		13.04		13.37		15.03		15.34		16.03		16.54	
Av. Ask	9.95		10.53		12.14		12.68		12.97		14.69		14.89		15.71		16.18	
Sec Mkt Yield	10.136		10.706		12.319		12.862		13.169		14.859		15.113		15.869		16.363	
BestBid	10.01		10.65		12.25		12.92		13.15		14.85		15.05		16.00		16.35	
BestAsk	10.30		10.70		12.45		12.95		13.20		14.90		15.20		15.90		16.50	