MONEY MARKET REPORT FOR FRIDAY, APRIL 14, 2023(FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 4-day cummulative average:UGX 322.19BN Long

Liquidity forecast position (Billions of Ugx)	Monday, 17 April 2023	UGX (Bn)	Outturn for previous day	14-Apr-23
Expected Opening Excess Reserve position		317.43	Opening Position	343.50
*Projected Injections		68.52	Total Injections	22.36
*Projected Withdrawals		-116.47	Total Withdrawals	-48.44
Expected Closing Excess Reserve position before Policy Action		269.49	Closing position	317.43

**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

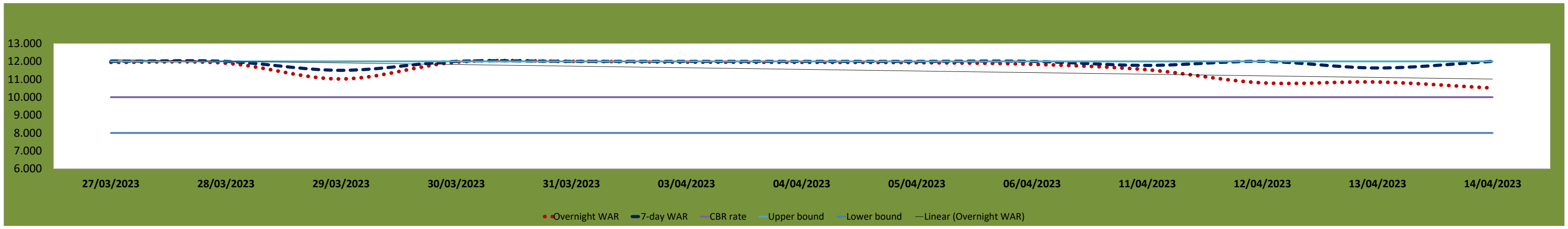
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri	Mon	Tue	Wed	Thu	Tue	Thu	Fri
	03/04/2023	04/04/2023	05/04/2023	06/04/2023	11/04/2023	12/04/2023	13/04/2023	14/04/2023
7-DAYS	12.000	12.000	12.000	12.000	11.777	12.000	11.632	12.000
O/N	11.960	11.950	11.930	11.840	11.533	10.800	10.846	10.510

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
11:23 am	12.00	7	5.00			11:05 am	12.00	3	3.00		
1:58 pm	10.50	5	3.50			11:34 am	10.00	3	40.00		
10:35 am	12.00	4	10.00			11:42 am	10.00	3	2.50		
9:52 am	12.00	3	5.00			1:25 pm	10.00	3	14.00		
9:52 am	12.00	3	7.00			2:24 pm	10.00	3	3.00		
10:01 am	12.00	3	10.00			2:29 pm	10.00	3	3.00		
10:35 am	12.00	3	10.00			2:36 pm	10.00	3	5.00		
10:42 am	10.00	3	8.00			3:17 pm	9.00	3	5.00		
10:42 am	10.00	3	4.00			3:23 pm	7.50	3	5.00		
11:00 am	12.00	3	7.00								
								T/T	150.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (20-APRIL- 2023 TO 08-JUNE- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	20-Apr-23	27-Apr-23	04-May-23	11-May-23	18-May-23	25-May-23	01-Jun-23	08-Jun-23	
REPO	531.02	-	-	-	-	-	-	-	531.02
REV REPO	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	-	-	-	-	-	-	-	-
TOTALS	531.02	-	-	-	-	-	-	-	531.02

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 531 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBIILS ISSUE DATE: 13-APRIL-2023		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,298.31	17/04/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	27,350.74	17/04/2023
TOTAL TBILL & TBOND STOCK- UGX	32,649.05	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	30.04	10.002	0.000
182	225.19	10.249	0.000
364	5,043.07	12.500	-0.498
2YR	1,617.36	13.500	-3.249
3YR	940.10	14.000	0.500
5YR	507.21	15.000	-1.250
10YR	9,281.76	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	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
SLF	13-Apr	30.00	12.000		1
REPO	13-Apr	530.00	10.000		7

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	13-Jul-23		12-Oct-23		11-Apr-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	13.60	13.10	14.30	13.80	15.45	14.95	15.70	15.20	16.70	16.20	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	10.45	9.65	10.5	9.90	12.75	12.00	13.80	12.80	14.30	13.65	15.45	14.70	15.85	15.00	16.80	15.95	16.95	16.40
STANCHART	10.35	9.85	10.50	10.00	12.55	12.05	13.60	13.10	14.30	13.80	15.45	14.95	15.70	15.20	16.70	16.20	16.95	16.45
STANBIC	10.30	9.95	10.40	10.00	12.50	12.00	13.60	13.30	14.00	13.80	15.10	14.85	15.70	15.20	16.60	16.20	16.90	16.40
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	10.55	10.45	12.55	12.45	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	10.20		10.44		12.78		13.76		14.19		15.32		15.68		16.63		17.00	
Av. Ask	9.88		10.08		12.36		13.35		13.83		14.94		15.26		16.23		16.60	
Sec Mkt Yield	10.041		10.258		12.566		13.556		14.009		15.131		15.466		16.428		16.800	
BestBid	10.00		10.30		12.50		13.60		14.00		15.10		15.10		16.10		16.90	
BestAsk	9.95		10.45		12.90		13.80		14.00		15.40		15.90		16.90		17.10	