MONEY MARKET REPORT FOR TUESDAY, APRIL 4, 2023(FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 6-day cummulative average:UGX 151.528BN Long

Liquidity forecast position (Billions of Ugx)	Wednesday, 5 April 2023	UGX (Bn)	Outturn for previous day	04-Apr-23
Expected Opening Excess Reserve position		**57.87**	Opening Position	**253.27**
*Projected Injections		56.67	Total Injections	522.89
*Projected Withdrawals		-496.73	Total Withdrawals	-718.28
Expected Closing Excess Reserve position before Policy Action		**-382.18**	Closing position	**57.87**

**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 FEBRUARY 2023

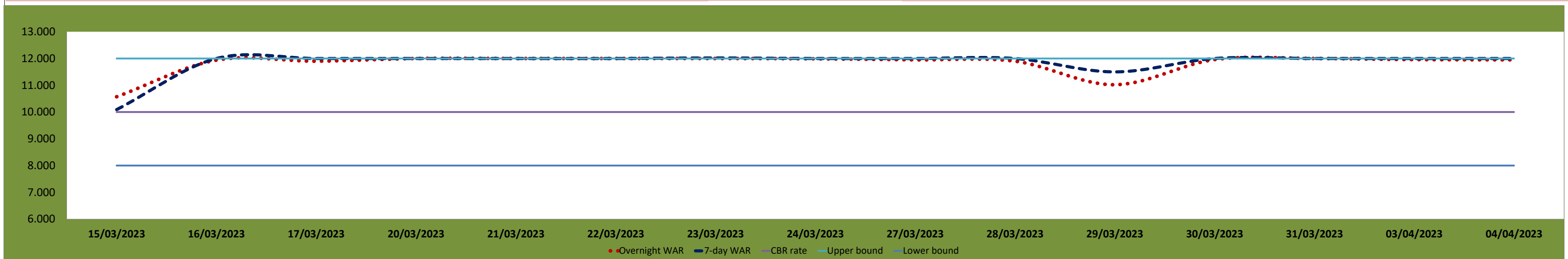
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri	Mon	Tue	Wed	Thu	Fri	Mon	Tue
	24/03/2023	27/03/2023	28/03/2023	29/03/2023	30/03/2023	31/03/2023	03/04/2023	04/04/2023
7-DAYS	12.000	12.000	12.000	11.500	12.000	12.000	12.000	12.000
O/N	11.990	11.950	11.900	11.020	11.960	12.000	11.960	11.950

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:12 am	12.00	7	5.00			10:50 am	12.00	1	3.00		
9:39 am	12.00	7	7.00			10:53 am	12.00	1	5.00		
11:43 am	12.00	7	20.00			11:14 am	12.00	1	5.00		
12:38 pm	12.00	7	5.00			11:20 am	11.75	1	7.00		
1:52 pm	12.00	7	4.00			11:25 am	12.00	1	5.00		
10:01 am	12.00	2	10.00			11:27 am	11.00	1	1.00		
9:29 am	12.00	1	3.00			12:38 pm	12.00	1	20.00		
9:35 am	12.00	1	10.00			2:37 pm	12.00	1	10.00		
9:49 am	12.00	1	10.00			3:18 pm	12.00	1	20.00		
9:57 am	12.00	1	5.00			3:21 pm	12.00	1	5.00		
10:00 am	11.00	1	3.00								
								T/T	163.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (15-MAR- 2023 TO 03-MAY- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	15-Mar-23	22-Mar-23	29-Mar-23	05-Apr-23	12-Apr-23	19-Apr-23	26-Apr-23	03-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	05/04/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	28,397.98	05/04/2023
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	03-Mar	683.00	12.000		1
SLF	06-Mar	656.00	12.000		1
SLF	07-Mar	488.00	12.000		1
SLF	09-Mar	257.00	12.000		1
SLF	10-Mar	312.00	12.000		1
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

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	10.35	9.85	10.40	9.90	13.30	12.80	14.10	13.60	14.30	13.80	15.50	15.00	16.10	15.60	17.10	16.60	17.20	16.70
ABSA	10.50	10.00	10.50	10.00	13.25	12.75	14.00	13.50	14.30	13.80	15.55	15.05	16.05	15.55	17.10	16.60	17.20	16.70
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	17.20	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	15.90	15.80	16.90	16.80
Av. Bid	10.26		10.41		13.18		13.94		14.18		15.39		15.86		16.79		17.11	
Av. Ask	9.90		10.07		12.76		13.58		13.82		15.01		15.49		16.44		16.75	
Sec Mkt Yield	**10.078**		**10.238**		**12.969**		**13.763**		**14.000**		**15.200**		**15.675**		**16.619**		**16.931**	
BestBid	10.00		10.30		13.00		13.70		14.00		15.10		15.10		15.90		16.90	
BestAsk	10.00		10.20		12.90		13.80		14.00		15.40		15.90		16.90		17.10	