MONEY MARKET REPORT FOR WEDNESDAY, APRIL 19, 2023

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 7-day cummulative average:UGX 181.82BN Long

Liquidity forecast position (Billions of Ugx)	Thursday, 20 April 2023	UGX (Bn)	Outturn for previous day	19-Apr-23
Expected Opening Excess Reserve position		-185.58	Opening Position	-190.19
*Projected Injections		764.85	Total Injections	174.22
*Projected Withdrawals		-500.70	Total Withdrawals	-169.61
Expected Closing Excess Reserve position before Policy Action		78.57	Closing position	-185.58

**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

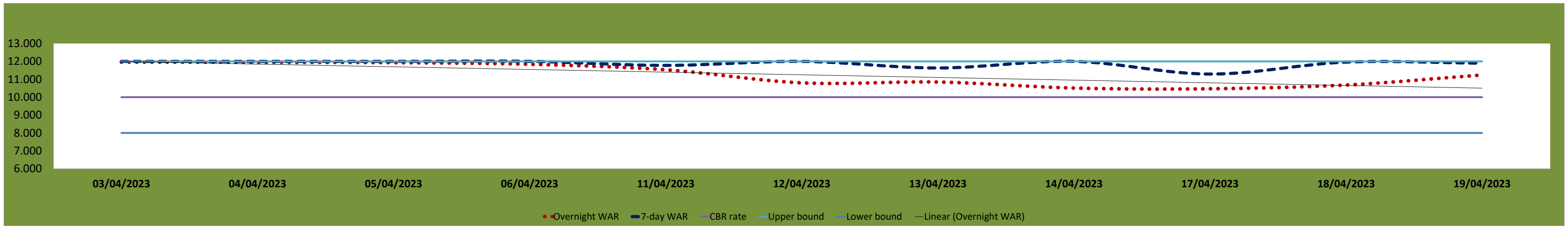
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Fri 06/04/2023	Mon 11/04/2023	Tue 12/04/2023	Wed 13/04/2023	Thu 14/04/2023	Tue 17/04/2023	Tue 18/04/2023	Wed 19/04/2023
7-DAYS	12.000	11.777	12.000	11.632	12.000	11.292	11.960	11.900
6-DAYS								11.550
O/N	11.840	11.533	10.800	10.846	10.510	10.470	10.680	11.240

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

TIME	RATE(%)	TENOR	AMT(BN)	FROM	TO	TIME	RATE (%)	TENOR	AMT (BN)	FROM	TO
9:34 am	12.00	7	10.00			10:23 am	11.00	1	2.50		
9:39 am	12.00	7	5.00			10:25 am	11.50	1	15.00		
9:49 am	12.00	7	4.00			10:37 am	11.50	1	10.00		
9:50 am	12.00	7	3.00			10:38 am	11.50	1	8.00		
9:56 am	11.50	7	7.40			10:48 am	12.00	1	10.00		
11:09 am	12.00	7	6.00			11:13 am	11.00	1	20.00		
9:12 am	12.00	6	10.00			12:11 pm	11.50	1	20.00		
9:17 am	12.00	6	8.00			2:23 pm	11.00	1	10.00		
9:43 am	10.75	6	10.00			2:35 pm	11.00	1	20.00		
9:49 am	11.00	1	2.50			3:16 pm	11.00	1	10.00		
9:49 am	12.00	1	3.00			3:22 pm	10.00	1	4.00		
10:16 am	11.75	1	5.00			3:43 pm	9.00	1	3.00		
10:22 am	11.75	1	2.00								
								T/T	208.40		

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	20/04/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	27,350.74	20/04/2023
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	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
SLF	17-Apr	45.00	12.000		1
SLF	18-Apr	90.00	12.000		1
SLF	19-Apr	100.00	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	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	10.35	9.85	10.40	9.90	12.70	12.20	13.50	13.00	14.10	13.60	15.30	14.80	15.60	15.10	16.50	16.00	17.00	16.50
ABSA	10.45	9.95	10.50	10.00	12.55	12.05	13.60	13.10	14.00	13.50	15.45	14.95	15.70	15.20	16.50	16.00	16.85	16.35
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	10.50	9.90	12.75	12.00	13.65	13.00	14.10	13.25	15.45	14.70	15.75	15.10	16.50	15.90	17.00	16.40
STANCHART	10.40	9.90	10.50	10.00	12.70	12.20	13.55	13.05	14.20	13.70	15.30	14.80	15.75	15.25	16.60	16.10	16.95	16.45
STANBIC	10.30	9.95	10.40	10.00	12.55	12.05	13.50	13.00	13.90	13.60	15.20	14.90	15.70	15.20	16.50	16.10	16.90	16.40
UBAU	10.00	9.90	10.30	10.20	12.50	12.40	13.90	13.80	14.00	13.90	15.30	15.20	15.65	15.55	16.90	16.80	17.00	16.90
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	10.26		10.43		12.66		13.65		14.08		15.28		15.59		16.48		16.95	
Av. Ask	9.88		10.07		12.24		13.26		13.68		14.90		15.20		16.11		16.55	
Sec Mkt Yield	**10.072**		**10.250**		**12.453**		**13.453**		**13.878**		**15.091**		**15.397**		**16.294**		**16.750**	
BestBid	10.00		10.30		12.50		13.50		13.90		15.10		15.10		16.10		16.85	
BestAsk	9.95		10.45		12.60		13.80		14.00		15.20		15.55		16.80		16.90	