MONEY MARKET REPORT FOR MONDAY, JANUARY 30, 2023

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks 12-day cummulative average:UGX 167.67BN Long

Liquidity forecast position (Billions of Ugx)	31 January 2023	UGX (Bn)	Outturn for previous day	30-Jan-23
Expected Opening Excess Reserve position		320.63	Opening Position	395.04
*Projected Injections		99.80	Total Injections	1464.05
*Projected Withdrawals		-1341.01	Total Withdrawals	-1538.45
Expected Closing Excess Reserve position before Policy Action		-920.58	Closing position	320.63

**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

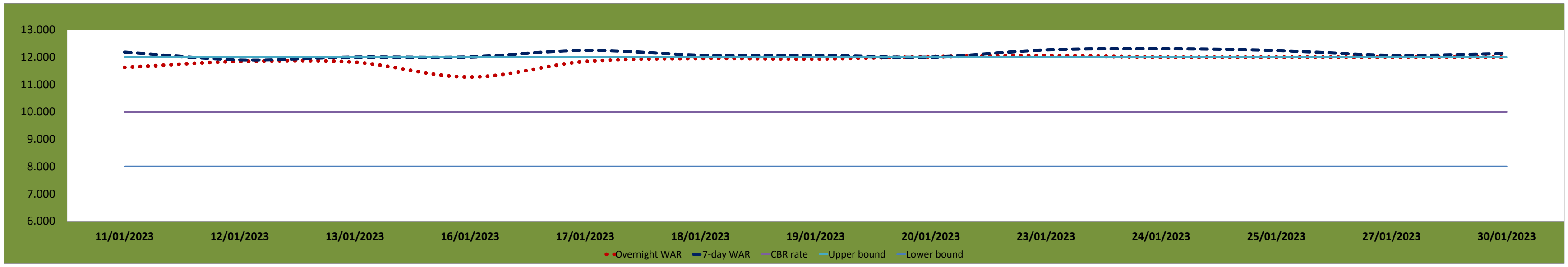
A. WEIGHTED AVERAGE INTERBANK RATES (%)

TENOR	Wed	Thu	Fri	Mon	Tue	Wed	Fri	Mon
	18/01/2023	19/01/2023	20/01/2023	23/01/2023	24/01/2023	25/01/2023	27/01/2023	30/01/2023
7-DAYS	12.071	12.066	12.000	12.263	12.305	12.242	12.066	12.130
3-DAYS	-	-	-	-	-	-	-	12.000
2-DAYS								12.000
O/N	11.947	11.929	12.014	12.056	12.000	12.000	12.000	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
9:56 AM	12.00	7	5.00			10:59 AM	12.00	2	5.00		
10:09 AM	12.25	7	5.00			9:02 AM	12.00	1	4.00		
1:32 PM	12.25	7	4.00			9:55 AM	12.00	1	10.00		
3:14 PM	12.00	7	3.00			10:00 AM	12.00	1	10.00		
8:52 AM	12.00	3	10.00			10:22 AM	12.00	1	10.00		
9:10 AM	12.00	3	5.00			10:28 AM	12.00	1	20.00		
9:13 AM	12.00	3	30.00			10:42 AM	12.00	1	3.00		
9:14 AM	12.00	3	20.00			10:55 AM	12.00	1	5.00		
9:22 AM	12.00	3	5.00			11:12 AM	12.00	1	3.00		
2:19 PM	12.00	3	1.00			11:31 AM	12.00	1	3.00		
9:10 AM	12.00	2	2.00			1:36 PM	12.00	1	10.00		
9:10 AM	12.00	2	5.00			1:55 PM	12.00	1	10.00		
9:13 AM	12.00	2	2.00			3:15 PM	12.00	1	4.00		
10:39 AM	12.00	2	3.00								
								T/T	197.00		

C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (02-FEB- 2023 TO 23-MAR- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	02-Feb-23	09-Feb-23	16-Feb-23	23-Feb-23	02-Mar-23	09-Mar-23	16-Mar-23	23-Mar-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: 18-JAN-2023		
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,018.62	31/01/2023
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	26,115.96	31/01/2023
TOTAL TBILL & TBOND STOCK- UGX	31,134.57	

O/S=Outstanding

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	-	13.500	-3.249
3YR	-	13.500	-1.750
5YR	-	16.250	0.000
10YR	-	15.390	-2.110
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)

	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	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	10.35	9.85	10.70	10.20	12.50	12.00	13.75	13.25	13.90	13.40	15.40	14.90	15.70	15.20	16.50	16.00	16.80	16.30
ABSA	10.50	9.80	10.90	10.15	12.70	12.05	13.90	13.20	13.95	12.90	15.50	14.95	15.75	15.00	16.60	15.70	17.00	16.20
CENTENARY	10.25	9.80	10.70	10.30	12.50	12.20	13.60	13.10	13.85	13.35	15.30	14.80	15.65	15.25	16.30	15.80	16.60	16.25
HFBU	10.35	9.85	10.8	10.2	12.65	12.25	13.90	13.10	13.85	12.90	15.75	14.75	15.75	15.00	16.50	15.85	16.85	16.30
STANCHART	10.35	9.70	10.70	10.10	12.50	12.08	13.80	13.10	13.90	12.90	15.40	14.90	15.70	15.00	16.50	15.70	16.80	16.10
STANBIC	10.20	10.00	10.90	10.70	12.65	12.45	13.60	13.40	13.70	13.50	15.35	15.15	15.60	15.40	16.30	16.10	16.65	16.55
UBAU	10.40	10.30	10.75	10.65	12.50	12.40	13.00	12.90	13.50	13.40	15.10	15.00	15.40	15.30	16.00	15.90	16.50	16.40
BARODA	10.01	9.91	10.65	10.55	12.55	12.45	13.22	13.12	13.35	13.25	15.05	14.95	15.30	15.20	16.05	15.95	16.35	16.25
Av. Bid	10.30		10.76		12.57		13.60		13.75		15.36		15.61		16.34		16.68	
Av. Ask	9.90		10.38		12.23		13.15		13.20		14.93		15.17		15.88		16.29	
Sec Mkt Yield	10.101		10.568		12.402		13.371		13.475		15.141		15.388		16.109		16.489	
BestBid	10.01		10.65		12.50		13.00		13.35		15.05		15.30		16.00		16.35	
BestAsk	10.30		10.70		12.45		13.40		13.50		15.15		15.40		16.10		16.55	