

MONEY MARKET REPORT FOR THURSDAY, MARCH 30, 2023(FOR INTERNAL USE ONLY)

DOMESTIC MONEY MARKET LIQUIDITY POSITION

Banks one-day cumulative average:UGX 65.77BN Long				
Liquidity forecast position (Billions of Ugx)	Friday, 31 March 2023	UGX (Bn)	Outturn for previous day	30-Mar-23
Expected Opening Excess Reserve position		65.77	Opening Position	-148.71
*Projected Injections		5.04	Total Injections	780.57
*Projected Withdrawals		-532.68	Total Withdrawals	-566.09
Expected Closing Excess Reserve position before Policy Action		-461.88	Closing position	65.77

**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.*

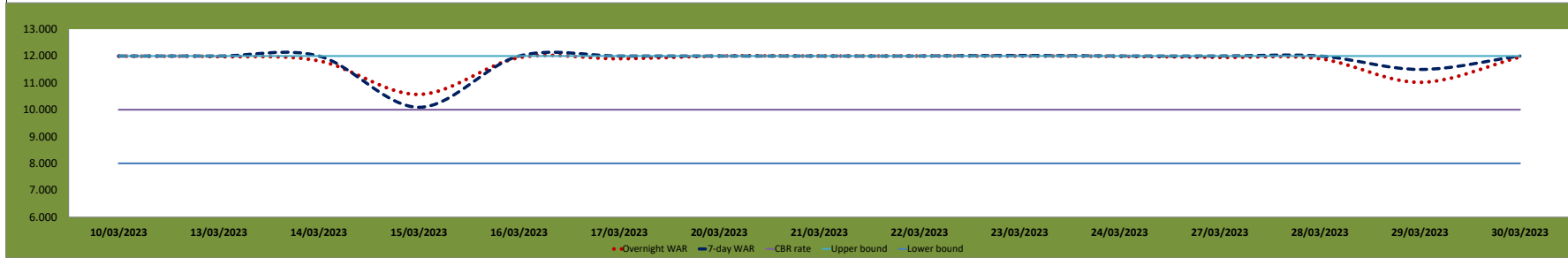
CURRENT CBR 10.00 % - EFFECTIVE 08TH FEBRUARY 2023

A. WEIGHTED AVERAGE INTERBANK RATES (%)								
TENOR	Tue	Wed	Thu	Fri	Mon	Tue	Wed	Thu
	21/03/2023	22/03/2023	23/03/2023	24/03/2023	27/03/2023	28/03/2023	29/03/2023	30/03/2023
7-DAYS	12.000	12.000	12.020	12.000	12.000	12.000	11.500	12.000
O/N	12.000	12.000	12.000	11.990	11.950	11.900	11.020	11.960

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	5.00			10:34 am	12.00	7	5.00		
9:22 am	12.00	7	4.00			10:36 am	12.00	7	2.00		
9:33 am	12.00	7	5.00			11:50 am	12.00	7	3.00		
9:39 am	12.00	7	5.00			1:33 pm	12.00	7	4.00		
9:42 am	12.00	7	2.00			10:10 am	12.00	5	10.00		
9:50 am	12.00	7	5.00			9:03 am	12.00	1	10.00		
9:50 am	12.00	7	4.00			9:05 am	12.00	1	5.00		
9:50 am	12.00	7	4.00			9:07 am	12.00	1	10.00		
10:12 am	12.00	7	6.00			9:31 am	12.00	1	10.00		
10:27 am	12.00	7	3.00			9:46 am	12.00	1	5.00		
10:28 am	12.00	7	3.00			1:42 pm	12.00	1	10.00		
10:30 am	12.00	7	5.00			1:42 pm	12.00	1	5.00		
10:31 am	12.00	7	10.00			2:50 pm	10.50	1	1.50		
								T/T	141.50		

C. CBR AND THE 7-DAY WAR INTERBANK RATES



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

DATE	THUR 15-Mar-23	THUR 22-Mar-23	THUR 29-Mar-23	THUR 05-Apr-23	THUR 12-Apr-23	THUR 19-Apr-23	THUR 26-Apr-23	THUR 03-May-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: 29-MARCH-2023			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,298.05	31/03/2023	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	28,397.98	31/03/2023	
TOTAL TBILL & TBOND STOCK- UGX	33,696.02		

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	28-Feb	336.00	12.000			1
SLF	01-Mar	361.00	12.000			1
SLF	02-Mar	507.00	12.000			1
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

WAR-Weighted Average Rate

SF-Standing Facilities

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%		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	10.40	9.90	10.40	9.90	13.30	12.80	14.05	13.55	14.10	13.60	15.40	14.90	15.90	15.40	17.05	16.55	17.30	16.80		
ABSA	10.50	10.00	10.50	10.00	13.25	12.75	14.10	13.60	14.30	13.80	15.55	15.05	16.05	15.55	17.10	16.60	17.20	16.90		
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	15.80	15.25	17.10	16.70	17.20	16.60		
STANCHART	10.45	9.95	10.55	10.05	13.30	12.80	14.05	13.55	14.25	13.75	15.50	15.00	15.90	15.40	17.05	16.55	17.20	16.70		
STANBIC	10.35	10.00	10.40	10.10	13.30	13.00	14.00	13.60	14.10	13.70	15.40	14.95	16.10	15.55	17.10	16.75	17.30	16.90		
UBAU	10.00	9.90	10.30	10.20	13.00	12.90	13.80	13.70	14.00	13.90	15.20	15.10	15.50	15.40	16.25	16.15	17.00	16.90		
BARODA	10.05	9.95	10.30	10.20	13.10	12.90	13.22	13.12	14.00	13.90	15.05	14.95	15.10	15.00	15.90	15.80	16.90	16.80		
Av. Bid	10.27		10.41		13.19		13.88		14.13		15.33		15.73		16.72		17.14			
Av. Ask	9.91		10.07		12.78		13.52		13.76		14.96		15.34		16.39		16.78			
Sec Mkt Yield	10.091		10.238		12.988		13.696		13.944		15.141		15.538		16.553		16.956			
BestBid	10.00		10.30		13.00		13.22		14.00		15.05		15.10		15.90		16.90			
BestAsk	10.00		10.20		13.00		13.70		13.90		15.10		15.55		16.75		16.90			