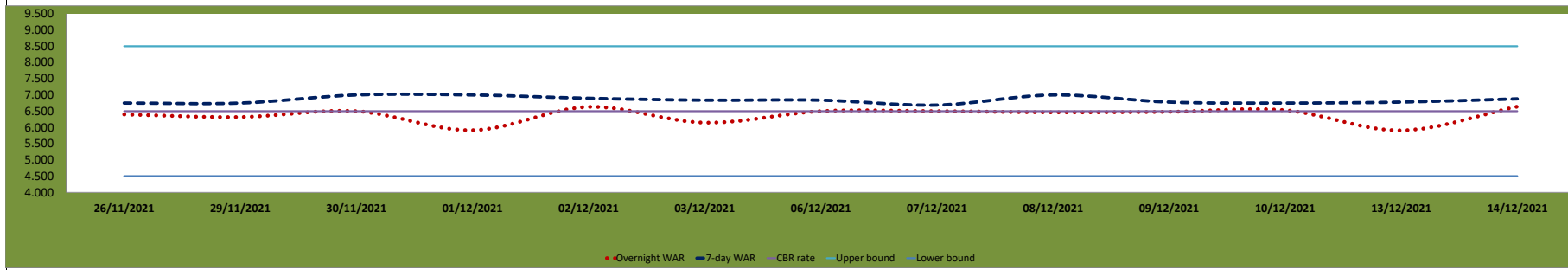


C. CBR AND THE 7- DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (16-DEC- 2021 TO 18-AUG- 2022)

DATE	THUR 16-Dec-21	THUR 23-Dec-21	THUR 30-Dec-21	THUR 06-Jan-22	THUR 20-Jan-22	THUR 27-Jan-22	THUR 03-Feb-22	THUR 24-Feb-22	THUR 04-Aug-22	THUR 18-Aug-22	TOTAL
REPO	1,066.31	-	-	-	-	-	-	-	-	-	1,066.31
REV REPO	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	20.00	14.00	120.00	40.05	17.00	103.50	19.20	10.00	33.00	26.60	403.35
TOTALS	1,086.31	14.00	120.00	40.05	17.00	103.50	19.20	10.00	33.00	26.60	1,469.66

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 04 AUGUST 2022: UGX 403 BN
 Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,470 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 25-NOVEMBER-2021			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	114.84	6.501	-0.004
182	404.62	8.500	-0.201
364	6,508.52	10.450	-0.206
2YR	2.22	11.000	1.000
3YR	-	13.100	1.710
5YR	1,119.91	13.000	-0.410
10YR	10,109.18	14.000	0.261
15YR	8,486.42	15.500	1.410
20YR	1,559.93	15.500	-0.450

Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.

(Eii) MONETARY POLICY MARKET OPERATIONS

OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
REPO	11-Nov	616.00	6.500		7
REPO	18-Nov	453.00	6.500		7
REPO	19-Nov	114.00	6.500		3
REPO	22-Nov	105.50	6.500		3
REPO	23-Nov	348.00	6.500		2
REPO	24-Nov	241.00	6.500		1
REPO	25-Nov	887.00	6.500		7
BOU BILL	25-Nov	13.93	7.012		28
BOU BILL	25-Nov	16.82	7.149		56
BOU BILL	25-Nov	30.93	9.701		252
REPO	26-Nov	116.00	6.500		6
REPO	29-Nov	119.00	6.500		2
REPO	02-Dec	1,147.50	6.500		7
BOU BILL	02-Dec	89.52	6.998		28
BOU BILL	02-Dec	42.03	7.149		56
BOU BILL	02-Dec	9.83	7.452		84
REPO	03-Dec	131.00	6.500		6
REPO	06-Dec	416.50	6.500		3
BOU BILL	09-Dec	40.05	7.012		28
BOU BILL	09-Dec	19.20	7.149		56
BOU BILL	09-Dec	26.60	9.701		252
REPO	09-Dec	953.00	6.500		7
REPO	10-Dec	112.00	6.500		6

WAR-Weighted Average Rate

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%	0.000%	0.000%	10.000%	17.000%	16.000%	16.375%	16.250%	17.500%	16.375%	16.250%	17.500%	16.375%	16.250%	17.500%	
MATURITY DATE	10-Mar-22	09-Jun-22	08-Dec-22	07-Sep-23	16-Jan-25	06-May-27	04-Mar-32	08-Nov-35	01-Nov-40	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK	BID/ASK
DFCU	6.60	6.50	8.60	8.50	10.50	10.40	10.90	10.80	12.90	12.80	14.10	14.00	14.90	14.80	15.20	15.10	15.65	15.55	
ABSA	6.60	6.50	8.65	8.55	10.50	10.40	10.90	10.80	12.90	12.10	14.10	13.35	14.90	13.70	15.20	14.50	15.65	15.40	
CENTENARY	6.70	6.60	8.60	8.50	10.55	10.45	10.90	10.80	12.50	12.40	13.60	13.50	14.00	13.90	14.90	14.80	15.50	15.40	
HFBU	6.70	6.60	8.60	8.50	10.50	10.40	11.00	10.90	13.00	12.50	14.00	13.50	14.50	13.55	15.00	14.45	15.70	15.45	
STANCHART	6.60	6.50	8.60	8.50	10.60	10.40	11.00	10.80	13.00	12.15	14.10	13.40	14.90	13.70	15.20	14.50	15.75	15.00	
STANBIC	6.70	6.60	8.85	8.75	10.60	10.50	10.90	10.80	12.90	12.80	14.25	14.15	15.00	14.90	15.40	15.30	15.90	15.80	
UBAU	6.70	6.60	8.85	8.75	10.60	10.50	10.90	10.80	12.90	12.80	13.50	13.40	13.60	13.50	15.00	14.90	15.40	15.30	
BARODA	6.55	6.45	8.50	8.40	10.50	10.40	10.75	10.65	12.65	12.55	13.30	13.20	13.55	13.45	14.80	14.70	15.25	15.15	

Av. Bid	6.64	8.66	10.54	10.91	12.84	13.87	14.42	15.09	15.60
Av. Ask	6.54	8.56	10.43	10.79	12.51	13.56	13.94	14.78	15.38
Sec Mkt Yield	6.594	8.606	10.488	10.850	12.678	13.716	14.178	14.934	15.491
BestBid	6.70	8.85	10.60	11.00	13.00	14.25	15.00	15.40	15.90
BestAsk	6.45	8.40	10.40	10.65	12.10	13.20	13.45	14.45	15.00

