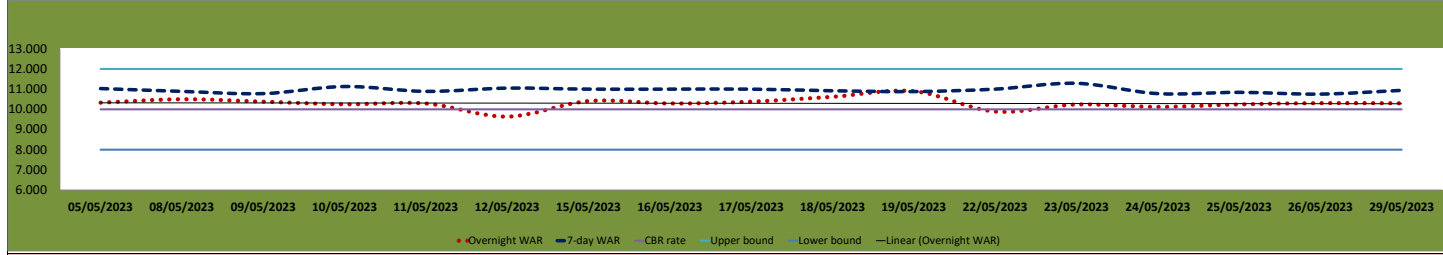


C. CBR AND THE 7-DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (01-JUNE- 2023 TO 10-AUGUST- 2023)

| DATE | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | TOTAL |
|---------------|---------------|-----------|-----------|--------------|-----------|-----------|-----------|--------------|-----------|-----------|-----------|---------------|
| | 01-Jun-23 | 08-Jun-23 | 15-Jun-23 | 22-Jun-23 | 29-Jun-23 | 06-Jul-23 | 13-Jul-23 | 20-Jul-23 | 27-Jul-23 | 03-Aug-23 | 10-Aug-23 | |
| REPO | 579.11 | - | - | - | - | - | - | - | - | - | - | 579.11 |
| REV REPO | - | - | - | - | - | - | - | - | - | - | - | - |
| BOU BILL/DEPC | 60.00 | - | - | 30.00 | - | - | - | 10.00 | - | - | - | 100.00 |
| TOTALS | 639.11 | - | - | 30.00 | - | - | - | 10.00 | - | - | - | 679.11 |

Total O/S Deposit Auction & BOU Bill balances held by BOU : UGX 260 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 839 BN

(E) STOCK OF TREASURY SECURITIES

| LAST TBILLS (ISSUE DATE: 25-MAY-2023) | | | |
|---|------------------|------------|--|
| | | | |
| On-the-run O/S T-BILL STOCKs (Bns-UGX) | 5,274.38 | 30/05/2023 | |
| On-the-run O/S T-BONDSTOCKs(Bns-UGX) | 27,915.65 | 30/05/2023 | |
| TOTAL TBILL & TBOND STOCK- UGX | 33,190.01 | | |

| MATURITY | TOTAL STOCK (BN UGX) | YTM (%) AT CUT OFF* | CHANGE IN YTM (+/-) |
|----------|----------------------|---------------------|---------------------|
| 91 | 58.42 | 10.002 | 0.000 |
| 182 | 197.02 | 10.240 | 0.000 |
| 364 | 5,018.92 | 11.700 | -0.403 |
| 2YR | 1,823.66 | 13.500 | 0.000 |
| 3YR | 940.10 | 14.000 | 0.500 |
| 5YR | 507.21 | 14.750 | -0.250 |
| 10YR | 9,467.20 | 15.750 | 0.360 |
| 15YR | 10,448.96 | 17.000 | 1.000 |
| 20YR | 4,728.52 | 16.250 | -0.750 |

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

(EII) MONETARY POLICY MARKET OPERATIONS

| MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS, BOU BILL & SF) | | | | | |
|--|------------|-------------|--------|-------|-------|
| OMO/SF | ISSUE DATE | AMOUNT (BN) | WAR | RANGE | TENOR |
| REPO | 09-May | 195.00 | 10.000 | | 2 |
| REPO | 10-May | 14.00 | 10.000 | | 1 |
| SLF | 10-May | 75.00 | 12.000 | | 1 |
| REPO | 11-May | 225.00 | 10.000 | | 7 |
| SLF | 11-May | 15.00 | 12.000 | | 1 |
| SLF | 12-May | 23.00 | 12.000 | | 3 |
| REPO | 15-May | 185.00 | 10.000 | | 3 |
| SLF | 15-May | 10.00 | 12.000 | | 1 |
| SLF | 16-May | 15.00 | 12.000 | | 1 |
| SLF | 17-May | 25.00 | 12.000 | | 1 |
| SLF | 18-May | 65.00 | 12.000 | | 1 |
| SLF | 19-May | 99.00 | 12.000 | | 3 |
| REPO | 22-May | 684.00 | 10.000 | | 3 |
| REPO | 23-May | 197.00 | 10.000 | | 2 |
| BBILL | 25-May | 19.84 | 10.248 | | 28 |
| BBILL | 25-May | 136.51 | 11.101 | | 84 |
| REPO | 25-May | 578.00 | 10.000 | | 7 |
| SLF | 25-May | 10.00 | 12.000 | | 1 |
| SLF | 26-May | 15.00 | 12.000 | | 3 |
| SLF | 29-May | 5.00 | 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 | 24-Aug-23 | | 23-Nov-23 | | 23-May-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 | 10.30 | 9.80 | 10.60 | 10.10 | 12.60 | 11.60 | 12.60 | 12.10 | 14.00 | 13.50 | 15.00 | 14.50 | 15.65 | 15.15 | 16.20 | 15.70 | 16.25 | 15.75 |
| ABSA | 10.30 | 10.00 | 10.50 | 10.20 | 11.80 | 11.45 | 12.35 | 11.85 | 13.65 | 13.15 | 15.00 | 14.50 | 15.55 | 15.05 | 15.95 | 15.45 | 16.20 | 15.70 |
| CENTENARY | 10.10 | 9.90 | 10.30 | 10.10 | 12.00 | 11.70 | 12.70 | 12.20 | 14.00 | 13.50 | 15.45 | 14.95 | 15.80 | 15.30 | 16.45 | 15.95 | 16.65 | 16.15 |
| HFBU | 10.35 | 9.70 | 10.60 | 9.90 | 12.15 | 11.50 | 12.60 | 12.00 | 14.00 | 13.50 | 15.00 | 14.60 | 15.70 | 15.20 | 16.10 | 15.70 | 16.30 | 15.85 |
| STANCHART | 10.35 | 9.85 | 10.70 | 10.20 | 11.90 | 11.40 | 12.40 | 11.90 | 13.70 | 13.20 | 15.05 | 14.55 | 15.55 | 15.05 | 16.00 | 15.50 | 16.25 | 15.75 |
| STANBIC | 10.20 | 10.00 | 10.60 | 10.40 | 11.80 | 11.50 | 12.30 | 12.00 | 13.65 | 13.25 | 15.05 | 14.65 | 15.50 | 15.00 | 16.00 | 15.55 | 16.20 | 15.75 |
| UBAU | 10.20 | 10.10 | 10.30 | 10.20 | 11.70 | 11.60 | 12.30 | 12.20 | 13.50 | 13.40 | 14.75 | 14.65 | 15.20 | 15.10 | 15.50 | 15.40 | 16.25 | 16.15 |
| BARODA | 10.05 | 9.95 | 10.26 | 10.16 | 11.60 | 11.50 | 12.00 | 11.90 | 13.20 | 13.10 | 14.50 | 14.40 | 15.25 | 15.15 | 15.60 | 15.50 | 15.90 | 15.80 |
| Av. Bid | 10.22 | | 10.48 | | 11.94 | | 12.41 | | 13.71 | | 14.98 | | 15.53 | | 15.98 | | 16.25 | |
| Av. Ask | 9.91 | | 10.16 | | 11.53 | | 12.02 | | 13.33 | | 14.60 | | 15.13 | | 15.59 | | 15.86 | |
| Sec Mkt Yield | 10.067 | | 10.320 | | 11.738 | | 12.213 | | 13.519 | | 14.788 | | 15.325 | | 15.784 | | 16.056 | |
| BestBid | 10.05 | | 10.26 | | 11.60 | | 12.00 | | 13.20 | | 14.50 | | 15.20 | | 15.50 | | 15.90 | |
| BestAsk | 10.10 | | 10.40 | | 11.70 | | 12.20 | | 13.50 | | 14.95 | | 15.30 | | 15.95 | | 16.15 | |