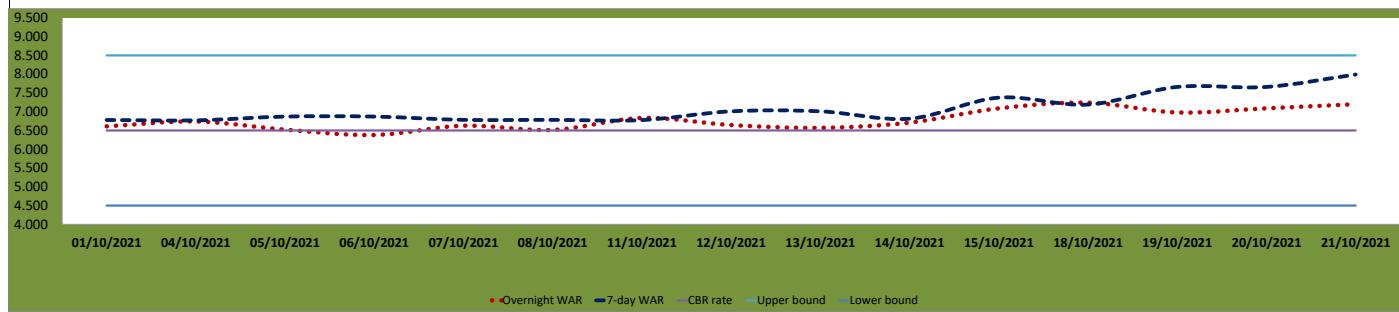




**C. CBR AND THE 7- DAY WAR INTERBANK RATES**



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (28-OCT- 2021 TO 25-NOV- 2021)**

DATE	THUR	THUR	THUR	THUR	THUR	TOTAL
	28-Oct-21	04-Nov-21	11-Nov-21	18-Nov-21	25-Nov-21	
REPO	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-
DEPO AUCT	-	525.01	-	431.25	-	956.27
<b>TOTALS</b>	<b>-</b>	<b>525.01</b>	<b>-</b>	<b>431.25</b>	<b>-</b>	<b>956.27</b>

Total O/S Deposit Auction balances held by BOU up to 30 December 2021: UGX 1,040 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 1,040 BN

**(Ei) STOCK OF TREASURY SECURITIES**

LAST TBILLS ISSUE DATE: 14-OCTOBER-2021			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,024.64	22/10/2021	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	21,427.35	22/10/2021	
<b>TOTAL TBILL &amp; TBOND STOCK- UGX</b>	<b>27,452.00</b>		

*Outstanding*

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	110.10	6.729	-0.091
182	413.05	8.332	0.232
364	5,501.50	10.000	0.451
2YR	200.00	10.000	-1.500
3YR	-	11.390	-1.410
5YR	1,489.27	13.000	-0.410
10YR	9,955.25	13.500	-0.239
15YR	8,222.91	14.090	-0.310
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**

(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)					
OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
REPO	13-Sep	386.00	6.500		3
REPO	16-Sep	992.00	6.500		7
DAUT	23-Sep	30.83	6.985		28
DAUT	23-Sep	372.00	7.003		56
DAUT	23-Sep	19.67	7.348		84
REPO	23-Sep	549.00	6.500		7
REPO	28-Sep	456.00	6.500		2
REPO	29-Sep	376.00	6.500		1
REPO	30-Sep	1,065.00	6.500		7
REPO	04-Oct	94.00	6.500		3
REPO	07-Oct	520.00	6.500		7
DAUT	07-Oct	9.95	6.985		28
DAUT	07-Oct	0.99	7.003		56
DAUT	07-Oct	19.67	7.375		84
REPO	08-Oct	180.00	6.500		3
REPO	11-Oct	80.00	6.500		3
REPO	12-Oct	168.00	6.500		1
REPO	13-Oct	138.00	6.500		1
REPO	14-Oct	228.00	6.500		7

*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%		10.000%		14.000%		16.000%		16.375%		14.250%		17.500%	
MATURITY DATE	13-Jan-22		14-Apr-22		19-Oct-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	
DFCU	6.80	6.70	8.60	8.50	10.12	10.02	10.50	10.40	12.00	11.90	14.00	13.85	14.40	13.90	14.50	14.40	15.80	15.50
ABSA	6.80	6.70	8.60	8.50	10.12	10.02	10.55	10.45	12.05	11.95	14.00	13.90	14.40	14.30	14.50	14.40	15.60	15.50
CENTENAR	6.80	6.70	8.55	8.45	10.10	10.00	10.50	10.40	12.00	11.90	14.00	13.90	14.30	14.20	14.50	14.40	15.70	15.60
HFBU	6.90	6.80	8.60	8.50	10.15	10.05	10.50	10.40	12.00	11.90	14.00	13.90	14.40	14.30	14.50	14.40	15.60	15.50
STANCHAR	6.80	6.70	8.60	8.50	10.10	10.00	10.50	10.40	12.10	12.00	14.00	13.90	14.40	14.30	14.50	14.00	15.60	15.50
STANBIC	6.80	6.70	8.65	8.55	10.15	10.05	10.50	10.40	12.10	12.00	14.00	13.90	14.45	14.35	14.55	14.45	15.65	15.55
UBAU	6.80	6.70	8.60	8.50	10.15	10.05	10.55	10.45	12.00	11.90	14.05	13.95	14.50	14.40	14.50	14.40	15.70	15.50
BARODA	6.80	6.70	8.60	8.50	10.10	10.00	10.50	10.40	12.00	11.90	13.95	13.85	14.00	13.90	14.10	14.00	15.60	15.50
Av. Bid	6.81		8.60		10.12		10.51		12.03		14.00		14.36		14.46		15.66	
Av. Ask	6.71		8.50		10.02		10.41		11.93		13.89		14.21		14.31		15.52	
Sec Mkt Yield	6.763		8.550		10.074		10.463		11.981		13.947		14.281		14.381		15.588	
BestBid	6.90		8.65		10.15		10.55		12.10		14.05		14.50		14.55		15.80	
BestAsk	6.70		8.45		10.00		10.40		11.90		13.85		13.90		14.00		15.50	