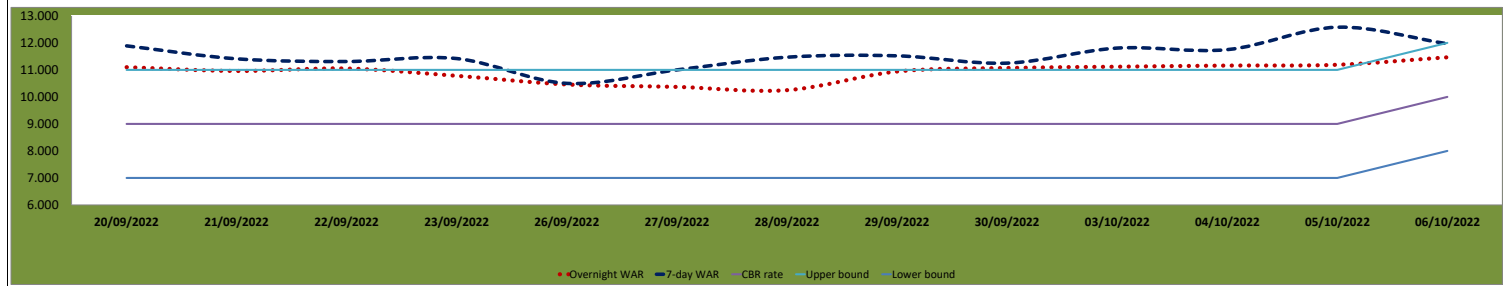




C. CBR AND THE 7-DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (13-OCT- 2022 TO 19-JANUARY- 2023)

DATE	THUR 13-Oct-22	THUR 20-Oct-22	THUR 27-Oct-22	THUR 03-Nov-22	THUR 10-Nov-22	THUR 24-Nov-22	THUR 08-Dec-22	THUR 15-Dec-22	THUR 19-Jan-23	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	-	-	-	5.00	-	2.13	-	12.57	19.70
<b>TOTALS</b>	-	-	-	-	<b>5.00</b>	-	<b>2.13</b>	-	<b>12.57</b>	<b>19.70</b>

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 20 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 20 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 28-SEP-2022			
On-the-run O/S T-BILL STOCKs (Bns-UGX)		4,738.96	07/10/2022
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		24,824.01	07/10/2022
TOTAL TBILL & TBOND STOCK- UGX		29,362.97	
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	75.59	10.999	1.997
182	411.48	12.254	0.755
364	4,251.89	14.499	0.499
2YR	1,195.79	14.000	0.250
3YR	235.40	14.750	2.680
5YR	694.26	15.331	-0.919
10YR	9,091.94	16.000	0.612
15YR	9,628.19	16.750	0.500
20YR	3,778.43	18.500	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)						
OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR	
REPO	14-Jun -	3.00	7.500			2
REPO	15-Jun -	156.00	7.500			1
REPO	16-Jun -	133.00	7.500			7
REPO	17-Jun -	203.00	7.500			3
REPO	20-Jun -	150.00	7.500			3
REPO	22-Jun -	310.50	7.500			1
REPO	23-Jun -	18.00	7.500			7
REPO	27-Jun -	907.50	7.500			3
REPO	28-Jun -	301.00	7.500			2
REPO	30-Jun -	270.00	7.500			7
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

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	10.999%		12.251%		14.499%		14.000%		17.000%		14.125%		15.000%		16.250%		18.500%	
MATURITY DATE	15-Dec-22		16-Mar-23		14-Sep-23		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	11.25	10.75	12.65	12.15	14.75	14.25	15.90	15.40	16.25	15.40	16.95	16.45	17.75	16.75	17.90	17.00	18.60	18.10
ABSA	11.50	11.00	12.65	12.15	14.85	14.35	15.50	14.65	15.80	14.85	17.15	16.50	17.90	16.80	18.50	1.50	18.75	18.00
CENTENARY	11.35	10.85	12.40	11.90	14.85	14.35	15.85	15.25	16.50	16.00	16.95	16.45	17.40	17.00	17.85	17.35	18.50	18.10
HFBU	11.70	11.25	12.70	12.25	14.75	14.25	15.55	15.00	15.75	15.00	17.15	16.70	17.75	16.75	18.30	17.50	18.70	18.15
STANCHART	11.45	10.95	12.75	12.25	14.85	14.35	15.35	14.85	15.45	14.95	17.15	16.65	17.90	16.90	18.25	17.55	18.65	18.15
STANBIC	11.20	11.00	12.60	12.40	14.80	14.60	15.40	15.20	15.45	15.25	16.95	16.65	17.85	17.65	18.05	17.85	18.60	18.40
UBAU	11.20	11.10	12.35	12.25	14.50	14.40	15.50	15.40	15.30	15.20	16.70	16.60	17.00	16.90	17.60	17.50	18.50	18.40
BARODA	10.90	9.90	12.25	12.15	14.40	14.30	14.75	14.65	15.45	15.35	16.35	16.25	16.65	16.55	17.90	17.80	18.25	18.15
Av. Bid	11.32		12.54		14.72		15.48		15.74		16.92		17.53		18.04		18.57	
Av. Ask	10.85		12.19		14.36		15.05		15.25		16.53		16.91		15.51		18.18	
<b>Sec Mkt Yield</b>	<b>11.084</b>		<b>12.366</b>		<b>14.538</b>		<b>15.263</b>		<b>15.497</b>		<b>16.725</b>		<b>17.219</b>		<b>16.775</b>		<b>18.375</b>	
BestBid	10.90		12.25		14.40		14.75		15.30		16.35		16.65		17.60		18.25	
BestAsk	11.25		12.40		14.60		15.40		16.00		16.70		17.65		17.85		18.40	