



C. CBR AND THE 7-DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (08-SEP-2022 TO 19-JANUARY-2023)

DATE	THUR 08-Sep-22	THUR 15-Sep-22	THUR 21-Sep-22	THUR 28-Sep-22	THUR 10-Nov-22	THUR 17-Nov-22	THUR 24-Nov-22	THUR 08-Dec-22	THUR 15-Dec-22	THUR 19-Jan-23	TOTAL
REPO	493.50	-	-	-	-	-	-	-	-	-	493.50
REV REPO	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	-	-	-	15.00	-	-	22.13	-	12.57	49.70
<b>TOTALS</b>	<b>493.50</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>15.00</b>	<b>-</b>	<b>-</b>	<b>22.13</b>	<b>-</b>	<b>12.57</b>	<b>543.20</b>

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 50 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 543 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 31-AUGUST-2022			
ON-THE-RUN O/S T-BILL STOCKS (Bns-UGX)	4,779.82	08/08/2022	
ON-THE-RUN O/S T-BONDSTOCKS (Bns-UGX)	25,311.52	08/08/2022	
TOTAL TBILL & TBOND STOCK- UGX	30,091.35		
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	67.87	9.002	0.503
182	397.30	11.499	1.500
364	4,314.65	14.000	0.499
2YR	1,271.79	14.000	0.250
3YR	194.16	14.750	2.680
5YR	707.21	15.331	-0.919
10YR	10,040.38	16.000	0.612
15YR	9,599.51	16.750	0.500
20YR	3,498.47	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

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%		14.000%		17.000%		14.125%		15.000%		16.250%		18.500%	
MATURITY DATE	01-Dec-22		02-Mar-23		31-Aug-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	9.55	8.65	11.75	11.25	14.20	13.80	14.35	13.70	15.40	14.70	16.30	16.00	16.85	16.10	16.85	16.10	18.50	18.40
ABSA	9.35	8.85	11.75	11.25	14.20	13.70	14.40	13.90	15.30	15.00	16.30	16.00	16.75	16.25	16.85	16.35	18.50	18.40
CENTENARY	9.40	8.80	11.60	11.10	14.20	13.80	14.30	13.90	15.20	14.80	16.30	16.00	16.70	16.20	16.80	16.30	18.50	18.40
HFBU	9.50	9.00	11.75	11.25	14.15	13.85	14.25	13.75	15.40	14.90	16.30	16.00	16.50	16.00	16.80	16.40	18.60	17.50
STANCHART	10.00	9.50	11.75	11.25	14.65	14.15	15.00	14.50	15.75	15.25	16.50	16.00	17.00	16.50	17.25	16.75	18.50	18.00
STANBIC	9.05	8.85	11.60	11.40	14.10	13.90	14.50	14.30	15.40	15.20	16.30	16.10	16.75	16.55	17.00	16.80	18.50	18.30
UBAU	9.10	9.00	11.35	11.25	14.00	13.90	14.10	14.00	15.10	15.00	16.30	16.00	16.35	16.25	16.80	16.70	18.50	18.40
BARODA	9.00	8.90	11.45	11.35	14.10	14.00	14.55	14.45	15.25	15.15	16.05	15.95	16.50	16.40	17.05	16.95	18.50	18.40
Av. Bid	9.37		11.63		14.20		14.43		15.35		16.29		16.68		16.93		18.51	
Av. Ask	8.94		11.26		13.89		14.06		15.00		16.01		16.28		16.54		18.23	
<b>Sec Mkt Yield</b>	<b>9.156</b>		<b>11.444</b>		<b>14.044</b>		<b>14.247</b>		<b>15.175</b>		<b>16.150</b>		<b>16.478</b>		<b>16.734</b>		<b>18.369</b>	
BestBid	9.00		11.35		14.00		14.10		15.10		16.05		16.35		16.80		18.50	
BestAsk	9.50		11.40		14.15		14.50		15.25		16.10		16.55		16.95		18.40	