



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (25-AUG- 2022 TO 19-JANUARY- 2023)

| DATE | THUR 25-Aug-22 | THUR 1-Sep-22 | THUR 8-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 8-Dec-22 | THUR 15-Dec-22 | THUR 19-Jan-23 | TOTAL |
|-----------------|----------------|---------------|---------------|----------------|----------------|----------------|----------------|----------------|----------------|---------------|----------------|----------------|--------------|
| REPO | - | - | - | - | - | - | - | - | - | - | - | - | - |
| REV REPO | - | - | - | - | - | - | - | - | - | - | - | - | - |
| BOU BILL/DEPO A | - | 5.00 | - | - | - | - | 15.00 | - | - | 22.13 | - | 12.57 | 54.70 |
| TOTALS | - | 5.00 | - | - | - | - | 15.00 | - | - | 22.13 | - | 12.57 | 54.70 |

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 55 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 55 BN

| (Ei) STOCK OF TREASURY SECURITIES | | | | (Eii) MONETARY POLICY MARKET OPERATIONS | | | | | |
|--|-----------|-----------|--|---|------------|-------------|-------|-------|-------|
| LAST TBILLS ISSUE DATE: 17-AUGUST-2022 | | | | (VERTICAL REPOS, REV-REPOS & BOU BILL) | | | | | |
| On-the-run O/S T-BILL STOCKs (Bns-UGX) | 4,779.14 | 8/28/2022 | | OMO | ISSUE DATE | AMOUNT (BN) | WAR | RANGE | TENOR |
| On-the-run O/S T-BONDSTOCKs(Bns-UGX) | 25,311.52 | 8/28/2022 | | REPO | 13-Jun - | 371.00 | 7.500 | | 3 |
| TOTAL TBILL & TBOND STOCK- UGX | 30,090.66 | | | BOU BILL | 13-Jun - | 561.05 | 7.996 | | 24 |
| | | | | BOU BILL | 13-Jun - | 24.70 | 8.511 | | 52 |
| | | | | 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 | 4-Jul - | 286.50 | 7.500 | | 3 |
| | | | | REPO | 6-Jul - | 344.00 | 8.500 | | 1 |
| | | | | REPO | 7-Jul - | 323.00 | 8.500 | | 7 |
| | | | | BOU BILL | 7-Jul - | 198.64 | 8.899 | | 28 |
| | | | | BOU BILL | 7-Jul - | 4.93 | 8.766 | | 56 |
| | | | | REPO | 8-Jul - | 245.00 | 8.500 | | 6 |
| | | | | REPO | 8-Aug - | 228.00 | 8.500 | | 3 |

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

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% | | 16.000% | | 15.000% | | 16.250% | | 17.500% | |
| MATURITY DATE | 3-Nov-22 | | 2-Feb-23 | | 3-Aug-23 | | 8-Aug-24 | | 29-May-25 | | 6-May-27 | | 20-May-32 | | 14-May-37 | | 1-Nov-40 | |
| | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | |
| DFCU | 9.55 | 9.05 | 11.35 | 10.85 | 13.65 | 13.15 | 14.25 | 13.75 | 15.40 | 14.90 | 15.55 | 15.05 | 16.50 | 16.00 | 16.75 | 16.25 | 17.45 | 16.95 |
| ABSA | 9.55 | 9.05 | 11.35 | 10.85 | 13.65 | 13.15 | 14.25 | 13.75 | 15.40 | 14.90 | 15.55 | 15.05 | 16.50 | 16.00 | 16.80 | 16.30 | 17.40 | 16.90 |
| CENTENARY | 9.50 | 9.00 | 11.30 | 10.70 | 13.70 | 13.20 | 14.30 | 13.70 | 15.40 | 14.90 | 15.60 | 15.10 | 16.40 | 15.90 | 16.80 | 16.30 | 17.40 | 16.90 |
| HFBU | 9.50 | 9.00 | 11.25 | 10.75 | 13.65 | 13.45 | 14.25 | 13.75 | 15.40 | 14.90 | 15.50 | 15.00 | 16.50 | 16.00 | 16.80 | 16.40 | 17.40 | 16.90 |
| STANCHART | 9.25 | 9.05 | 11.10 | 10.90 | 13.60 | 13.40 | 14.15 | 13.95 | 15.40 | 15.20 | 15.50 | 15.30 | 16.60 | 16.40 | 16.80 | 16.60 | 17.35 | 17.15 |
| STANBIC | 9.25 | 9.05 | 11.10 | 10.90 | 13.60 | 13.40 | 14.15 | 13.95 | 15.40 | 15.20 | 15.50 | 15.30 | 16.60 | 16.40 | 16.80 | 16.60 | 17.35 | 17.15 |
| UBAU | 9.15 | 9.05 | 11.00 | 10.90 | 13.60 | 13.50 | 13.85 | 13.75 | 15.00 | 14.90 | 15.15 | 15.05 | 16.10 | 16.00 | 16.80 | 16.70 | 17.00 | 16.90 |
| BARODA | 9.00 | 8.90 | 11.20 | 11.10 | 13.60 | 13.50 | 14.00 | 13.90 | 14.95 | 14.85 | 15.95 | 15.85 | 16.10 | 16.00 | 16.85 | 16.75 | 17.15 | 17.05 |
| Av. Bid | 9.34 | | 11.21 | | 13.63 | | 14.15 | | 15.29 | | 15.54 | | 16.41 | | 16.80 | | 17.31 | |
| Av. Ask | 9.02 | | 10.87 | | 13.34 | | 13.81 | | 14.97 | | 15.21 | | 16.09 | | 16.49 | | 16.99 | |
| Sec Mkt Yield | 9.181 | | 11.038 | | 13.488 | | 13.981 | | 15.131 | | 15.375 | | 16.250 | | 16.644 | | 17.150 | |
| BestBid | 9.00 | | 11.00 | | 13.60 | | 13.85 | | 14.95 | | 15.15 | | 16.10 | | 16.75 | | 17.00 | |
| BestAsk | 9.05 | | 11.10 | | 13.50 | | 13.95 | | 15.20 | | 15.85 | | 16.40 | | 16.75 | | 17.15 | |