



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (24-MARCH- 2022 TO 10-NOVEMBER- 2022)

DATE	THUR 31-Mar-22	THUR 07-Apr-22	THUR 14-Apr-22	THUR 28-Apr-22	THUR 05-May-22	THUR 12-May-22	THUR 02-Jun-22	THUR 04-Aug-22	THUR 18-Aug-22	THUR 10-Nov-22	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	205.09	51.20	240.07	52.02	537.46	10.09	10.00	33.00	26.60	15.00	1,180.52
TOTALS	205.09	51.20	240.07	52.02	537.46	10.09	10.00	33.00	26.60	15.00	1,180.52

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 10 November 2022: UGX 1,181 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,181 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 17-MARCH-2022				MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS & BOU BILL)					
ON-THE-RUN O/S T-BILL STOCKS (Bns-UGX)	5,734.93	25/03/2022	OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
On-the-run O/S T-BONDSTOCKS(Bns-UGX)	23,010.08	25/03/2022	REPO	11-Feb	133.00	6.500		6	
TOTAL TBILL & TBOND STOCK- UGX	28,745.02		REPO	15-Feb	303.00	6.500		2	
			BOU BILL	17-Feb	2.98	6.906		28	
			BOU BILL	17-Feb	207.78	7.176		56	
			BOU BILL	17-Feb	9.92	7.353		84	
			REPO	17-Feb	404.00	6.500		7	
			REPO	28-Feb	431.50	6.500		3	
			REPO	01-Mar	258.50	6.500		2	
			BOU BILL	03-Mar	169.09	6.998		28	
			BOU BILL	03-Mar	2.00	7.169		56	
			BOU BILL	03-Mar	14.11	9.099		252	
			REPO	03-Mar	394.00	6.500		7	
			REPO	04-Mar	76.00	6.500		6	
			REPO	07-Mar	264.00	6.500		3	
			BOU BILL	10-Mar	21.09	6.906		28	
			BOU BILL	10-Mar	326.83	7.149		56	
			BOU BILL	10-Mar	9.83	7.357		84	
			REPO	10-Mar	287.50	6.500		7	
			REPO	11-Mar	180.00	6.500		6	
			REPO	14-Mar	87.00	6.500		3	
			REPO	15-Mar	270.00	6.500		2	
			REPO	17-Mar	168.00	6.500		7	
			REPO	23-Mar	110.00	6.500		1	

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%		10.000%		17.000%		16.000%		16.375%		16.250%		17.500%	
MATURITY DATE	16-Jun-22		16-Sep-22		16-Mar-23		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	6.60	6.50	9.00	8.90	10.00	9.90	10.55	10.45	12.60	12.50	13.85	13.75	13.90	13.80	15.00	14.90	15.70	15.60
ABSA	6.50	6.40	8.45	8.35	9.90	9.76	10.70	10.45	12.65	12.30	14.00	13.80	14.35	13.60	15.10	14.40	16.00	15.80
CENTENARY	6.55	6.45	8.30	8.20	9.85	9.75	10.55	10.45	12.35	12.25	13.45	13.35	13.60	13.50	14.45	14.35	15.50	15.40
HFBU	6.50	6.40	8.40	8.30	9.90	9.80	10.60	10.45	12.60	12.30	14.00	13.80	14.00	13.65	14.75	14.30	16.00	15.75
STANCHART	6.50	6.40	8.50	8.40	9.90	9.80	10.70	10.45	12.60	13.75	14.00	13.75	14.00	13.75	14.65	14.40	16.00	15.75
STANBIC	6.50	6.40	8.40	8.30	9.90	9.80	10.55	10.45	12.45	12.35	13.90	13.80	13.80	13.70	14.75	14.65	16.00	15.90
UBAU	6.50	6.40	8.80	8.70	9.90	9.80	10.50	10.40	12.60	12.50	14.30	13.80	14.50	14.00	14.75	14.65	16.00	15.90
BARODA	6.55	6.45	8.45	8.35	9.85	9.75	10.55	10.45	12.60	12.50	13.60	13.50	13.90	13.80	14.70	14.60	15.60	15.50
Av. Bid	6.53		8.54		9.90		10.59		12.56		13.89		14.01		14.77		15.85	
Av. Ask	6.43		8.44		9.80		10.44		12.56		13.69		13.73		14.53		15.70	
Sec Mkt Yield	6.475		8.488		9.848		10.516		12.556		13.791		13.866		14.650		15.775	
BestBid	6.50		8.30		9.85		10.50		12.35		13.45		13.60		14.45		15.50	
BestAsk	6.50		8.90		9.90		10.45		13.75		13.80		14.00		14.90		15.90	