





**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (26-MAY- 2022 TO 19-JANUARY- 2023)**

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	26-May-22	02-Jun-22	09-Jun-22	16-Jun-22	23-Jun-22	30-Jun-22	07-Jul-22	28-Jul-22	04-Aug-22	18-Aug-22	10-Nov-22	08-Dec-22	19-Jan-23	
REPO	393.65	-	-	-	-	-	-	-	-	-	-	-	-	393.65
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	70.60	304.20	497.37	-	69.70	26.03	73.14	41.06	33.00	26.60	15.00	22.13	12.57	1,191.40
<b>TOTALS</b>	<b>464.25</b>	<b>304.20</b>	<b>497.37</b>	<b>-</b>	<b>69.70</b>	<b>26.03</b>	<b>73.14</b>	<b>41.06</b>	<b>33.00</b>	<b>26.60</b>	<b>15.00</b>	<b>22.13</b>	<b>12.57</b>	<b>1,585.05</b>

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 1,191 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,585 BN

**(Ei) STOCK OF TREASURY SECURITIES**

LAST TBILLS ISSUE DATE: 25-MAY-2022				<b>(Eii) MONETARY POLICY MARKET OPERATIONS</b>						
				<b>(VERTICAL REPOS, REV-REPOS &amp; BOU BILL)</b>						
				OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
On-the-run O/S T-BILL STOCKS (Bns-UGX)		5,217.21	26/05/2022	REPO	28-Apr	305.00	6.500		7	
On-the-run O/S T-BONDSTOCKS(Bns-UGX)		23,894.83	26/05/2022	BOU BILL	28-Apr	50.03	6.906		28	
TOTAL TBILL & TBOND STOCK- UGX		29,111.84		BOU BILL	28-Apr	68.95	7.103		56	
<b>Outstanding</b>				REPO	04-May	126.00	6.500		1	
<b>MATURITY</b>	<b>TOTAL STOCK (BN UGX)</b>	<b>YTM (%) AT CUT OFF*</b>	<b>CHANGE IN YTM (+/-)</b>	REPO	05-May	579.00	6.500		7	
91	86.61	6.501	-0.100	BOU BILL	05-May	292.63	6.998		28	
182	368.96	7.989	-0.011	BOU BILL	05-May	25.75	7.103		56	
364	4,761.64	9.000	0.000	BOU BILL	05-May	40.38	7.348		84	
2YR	755.00	9.900	-0.590	REPO	06-May	234.00	6.500		6	
3YR	-	12.090	-1.010	REPO	09-May	354.00	6.500		3	
5YR	963.61	14.390	1.390	REPO	10-May	280.00	6.500		1	
10YR	10,838.58	13.750	0.250	REPO	12-May	494.00	6.500		7	
15YR	9,302.55	14.390	-1.510	BOU BILL	12-May	280.32	6.998		28	
20YR	2,034.90	15.900	0.400	BOU BILL	12-May	24.82	7.109		56	
				BOU BILL	12-May	11.87	8.500		252	
				REPO	13-May	72.00	6.500		6	
				REPO	17-May	3.00	6.500		2	
				REPO	19-May	40.00	6.500		7	
				REPO	20-May	40.00	6.500		3	
				REPO	23-May	29.00	6.500		3	
				REPO	24-May	146.00	6.500		2	
				REPO	25-May	178.50	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	25-Aug-22		24-Nov-22		25-May-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	8.20	8.10	9.05	8.95	9.95	9.85	12.85	12.75	14.00	13.90	13.90	13.80	15.00	14.90	15.85	15.75	
ABSA	6.60	6.50	8.20	8.10	9.20	8.99	10.25	9.85	12.98	12.48	14.00	13.55	14.25	13.85	15.10	14.60	16.00	15.50	
CENTENARY	6.60	6.50	8.10	8.00	9.10	8.90	10.20	9.80	12.80	12.50	13.70	13.30	13.90	13.55	14.85	14.45	15.85	15.50	
HFBU	6.50	6.40	8.10	8.00	9.10	8.99	10.00	9.85	12.80	12.50	14.00	13.60	14.15	13.65	15.00	14.60	15.85	15.45	
STANCHART	6.85	6.35	8.50	8.00	9.30	8.80	10.20	9.70	13.00	13.50	14.00	13.50	14.05	14.00	15.05	14.55	15.90	15.40	
STANBIC	6.70	6.60	8.20	8.10	9.10	9.00	10.00	9.90	12.80	12.70	13.85	13.75	14.00	13.90	15.00	14.90	15.80	15.70	
UBAU	6.60	6.50	8.20	8.10	9.00	8.90	9.95	9.85	12.75	12.65	13.65	13.55	13.75	13.65	14.70	14.60	15.65	15.55	
BARODA	6.65	6.55	8.10	8.00	9.10	9.00	9.95	9.85	12.80	12.70	13.75	13.65	13.85	13.75	14.75	14.65	15.60	15.50	
Av. Bid	6.64		8.20		9.12		10.06		12.85		13.87		13.98		14.96		15.81		
Av. Ask	6.49		8.05		8.94		9.83		12.72		13.59		13.77		14.66		15.54		
<b>Sec Mkt Yield</b>	<b>6.563</b>		<b>8.125</b>		<b>9.030</b>		<b>9.947</b>		<b>12.785</b>		<b>13.731</b>		<b>13.875</b>		<b>14.807</b>		<b>15.678</b>		
BestBid	6.50		8.10		9.00		9.95		12.75		13.65		13.75		14.70		15.60		
BestAsk	6.60		8.10		9.00		9.90		13.50		13.90		14.00		14.90		15.75		