



**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (12 MAR 2020 –09 APR 2020)**

DATE	THUR	THUR	THUR	THUR	THUR	TOTAL
	12-Mar-20	19-Mar-20	26-Mar-20	2-Apr-20	9-Apr-20	
REPO	368.64	-	-	-	-	368.64
REV REPO	-	-	-	-	-	-
DEPO AUCT	148.81	66.36	645.93	170.24	63.94	1,095.28
TOTALS	517.44	66.36	645.93	170.24	63.94	1,463.91

Total O/S Deposit Auction balances held by BOU up to 30 APRIL 2020: UGX 1,744 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 2,112 BN

**(E) STOCK OF TREASURY SECURITIES**

LAST TBILLS	ISSUE DATE: 27-FEB-2020		
On-the-run O/S T-BILL STOCKs (Billions-UGX)		4,915.850	3/8/2020
On-the-run O/S T-BONDSTOCKs(Billions-UGX)		13,160.282	3/6/2020
TOTAL TBILL & TBOND STOCK- UGX		18,076.132	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	51.93	9.571	-0.004
182	401.44	10.952	0.000
364	4,462.48	12.752	0.251
2YR *10	148.99	14.000	-0.055
3YR *4	220.00	15.000	0.250
5YR *2	2,916.36	16.543	1.443
10YR *1	5,925.87	14.850	0.575
15YR	3,949.06	15.148	-0.342

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

**(EII) MONETARY POLICY MARKET OPERATIONS**

		(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)				
OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
REPO	4-Feb -	259.00	9.00		2	
DAUT	6-Feb -	132.00	9.75		56	
REPO	6-Feb -	77.00	9.47		28	
REPO	6-Feb -	625.50	9.00		7	
REPO	7-Feb -	175.00	9.00		6	
REPO	10-Feb -	187.80	9.00		3	
REPO	13-Feb -	546.00	9.00		7	
DAUT	13-Feb -	51.00	9.47		28	
DAUT	13-Feb -	63.00	9.75		56	
REPO	14-Feb -	195.50	9.00		3	
REPO	17-Feb -	258.00	9.00		3	
REPO	20-Feb -	326.30	9.00		7	
DAUT	20-Feb -	15.00	9.40		28	
DAUT	20-Feb -	248.00	9.75		56	
REPO	25-Feb -	225.00	9.00		2	
REPO	27-Feb -	343.50	9.00		7	
DAUT	27-Feb -	12.00	9.47		28	
DAUT	27-Feb -	340.00	9.75		56	
RRREPO	4-Mar -	595.00	9.00		1	
DAUT	5-Mar -	36.00	9.49		28	
DAUT	5-Mar -	75.50	9.75		56	
REPO	5-Mar -	368.00	9.00		7	

WAR-Weighted Average Rate

**H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)**

	T-BILLS						TBONDS									
	91 DR		182 DR		364 DR		2YR YTM		3YR YTM		5YR YTM		10YR YTM		15YR YTM	
	0.00%		0.00%		0.00%		11.00%		11.00%		14.00%		14.25%		14.25%	
	28-May-20		27-Aug-20		25-Feb-21		9-Jun-22		13-Apr-23		1-Aug-24		23-Aug-29		22-Jun-34	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	10.00	9.90	11.10	11.00	11.31	11.21	13.90	13.80	15.50	15.40	15.65	15.55	15.00	14.90	15.10	15.00
BBUG	10.00	9.90	11.10	11.00	11.31	11.21	14.05	13.95	15.55	15.45	15.75	15.65	15.10	15.00	15.10	15.00
CRDU	10.00	9.90	10.75	10.65	11.30	11.20	14.10	14.00	15.30	15.20	15.50	15.40	15.25	15.15	15.05	14.95
SCBU	9.04	8.94	10.13	10.03	11.31	11.21	14.25	14.15	15.50	15.40	15.75	15.65	15.00	14.90	15.25	15.15
STBB	10.50	10.40	11.40	11.30	11.80	11.70	13.90	13.80	15.40	15.30	15.75	15.65	15.10	15.00	15.10	15.00
RODA	9.50	9.40	10.50	10.40	11.25	11.15	14.00	13.90	15.40	15.30	15.60	15.50	15.05	14.95	15.10	15.00
Av. Bid	9.84		10.83		11.38		14.03		15.44		15.67		15.08		15.12	
Av. Ask	9.74		10.73		11.28		13.93		15.34		15.57		14.98		15.02	
<b>Sec Mkt Yield</b>	<b>10.035</b>		<b>11.392</b>		<b>12.773</b>		<b>13.983</b>		<b>15.392</b>		<b>15.617</b>		<b>15.033</b>		<b>15.067</b>	
BestBid	10.50		11.40		11.80		14.25		15.55		15.75		15.25		15.25	
BestAsk	8.94		10.03		11.15		13.80		15.20		15.40		14.90		14.95	