



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (11-AUG- 2022 TO 19-JANUARY- 2023)

DATE	THUR 11-Aug-22	THUR 18-Aug-22	THUR 25-Aug-22	THUR 01-Sep-22	THUR 08-Sep-22	THUR 15-Sep-22	THUR 21-Sep-22	THUR 28-Sep-22	THUR 05-Oct-22	THUR 12-Oct-22	THUR 19-Oct-22	THUR 26-Oct-22	THUR 02-Nov-22	THUR 09-Nov-22	THUR 16-Nov-22	THUR 23-Nov-22	THUR 30-Nov-22	THUR 07-Dec-22	THUR 14-Dec-22	THUR 21-Dec-22	THUR 28-Dec-22	THUR 04-Jan-23	TOTAL	
REPO	228.16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	228.16
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	26.60	-	5.00	-	-	-	-	-	15.00	-	-	-	-	-	-	-	22.13	-	-	-	12.57	-	81.30
TOTALS	228.16	26.60	-	5.00	-	-	-	-	-	15.00	-	-	-	-	-	-	22.13	-	-	-	12.57	-	309.45	

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 81 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 309 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS					
LAST TBILLS ISSUE DATE: 21-JULY-2022				(VERTICAL REPOS, REV-REPOS & BOU BILL)					
On-the-run O/S T-BILL STOCKs (Bns-UGX)		4,803.82	10/08/2022	OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		25,195.46	10/08/2022	REPO	13-Jun	371.00	7.500	7.500-7.500	3
TOTAL TBILL & TBOND STOCK- UGX		29,999.28		BOU BILL	13-Jun	561.05	7.996	7.642-7.996	24
Q@Outstanding				BOU BILL	13-Jun	24.70	8.511	8.109-8.511	52
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	REPO	14-Jun	3.00	7.500	7.500-7.500	2
91	80.92	8.499	0.000	REPO	15-Jun	156.00	7.500	7.500-7.500	1
182	356.56	9.999	-0.250	REPO	16-Jun	133.00	7.500	7.500-7.500	7
364	4,366.34	13.501	1.001	REPO	17-Jun	203.00	7.500	7.500-7.500	3
2YR	1,224.10	14.750	1.694	REPO	20-Jun	150.00	7.500	7.500-7.500	3
3YR	194.16	14.750	2.660	REPO	22-Jun	310.50	7.500	7.500-7.500	1
5YR	707.21	15.000	0.000	REPO	23-Jun	18.00	7.500	7.500-7.500	7
10YR	9,972.01	16.000	0.612	REPO	27-Jun	907.50	7.500	7.500-7.500	3
15YR	9,599.51	16.750	0.500	REPO	28-Jun	301.00	7.500	7.500-7.500	2
20YR	3,498.47	18.500	1.272	REPO	30-Jun	270.00	7.500	7.500-7.500	7
<i>Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.</i>				REPO	04-Jul	286.50	7.500	7.500-7.500	3
				REPO	06-Jul	344.00	8.500	8.500-8.500	1
				REPO	07-Jul	323.00	8.500	8.500-8.500	7
				BOU BILL	07-Jul	198.64	8.899	8.608-8.899	28
				BOU BILL	07-Jul	4.93	8.766	8.766-8.766	56
				REPO	08-Jul	245.00	8.500	8.500-8.500	6
				REPO	08-Aug	228.00	8.500	8.500-8.500	3

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	03-Nov-22		02-Feb-23		03-Aug-23		07-Sep-23		29-May-25		06-May-27		04-Mar-32		14-May-37		01-Nov-40	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	9.00	8.00	11.00	10.00	14.00	13.00	14.25	13.35	15.75	14.85	15.85	14.85	17.10	16.10	17.50	16.50	17.90	16.90
ABSA	9.40	8.40	11.00	10.00	13.85	13.15	14.20	13.20	15.75	15.25	15.80	15.00	17.15	16.65	17.20	16.70	17.75	17.00
CENTENARY	8.80	8.30	10.25	9.75	13.70	13.20	14.20	13.80	15.20	14.80	15.80	15.30	16.40	15.90	16.90	16.50	17.50	17.00
HFBU	8.50	8.00	10.50	10.10	13.90	13.40	14.25	13.75	15.50	14.80	15.75	14.80	17.00	16.00	16.40	17.70	16.99	
STANCHART	8.85	8.15	10.85	10.15	13.65	12.95	14.25	13.55	15.85	15.25	15.95	15.35	17.25	16.55	17.35	16.65	17.75	17.05
STANBIC	8.65	8.45	10.10	9.90	13.60	13.40	13.95	13.80	15.10	14.90	15.20	15.00	16.70	16.50	17.10	16.90	17.35	17.15
UBAU	9.00	8.90	10.10	10.00	13.60	13.50	14.00	13.90	14.90	14.80	15.20	15.10	16.10	16.00	16.80	16.70	17.10	17.00
BARODA	8.50	8.40	10.20	10.10	13.60	13.50	13.80	13.70	14.75	14.65	15.75	15.65	16.00	15.95	16.85	16.75	17.35	17.25
Av. Bid	8.84		10.50		13.74		14.11		15.35		15.66		16.71		17.09		17.55	
Av. Ask	8.33		10.00		13.26		13.63		14.91		15.13		16.21		16.64		17.04	
Sec Mkt Yield	8.581		10.250		13.500		13.672		15.131		15.397		16.459		16.863		17.296	
BestBid	8.50		10.10		13.60		13.80		14.75		15.20		16.00		16.80		17.10	
BestAsk	8.90		10.15		13.50		13.90		15.25		15.65		16.65		16.90		17.25	