



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (18-AUG- 2022 TO 19-JANUARY- 2023)

DATE	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 10-Nov-22	THUR 17-Nov-22	THUR 24-Nov-22	THUR 08-Dec-22	THUR 19-Jan-23	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	26.60	-	5.00	-	-	-	-	15.00	-	-	22.13	12.57	81.30
TOTALS	26.60	-	5.00	-	-	-	-	15.00	-	-	22.13	12.57	81.30

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 81 BN

(Ei) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 21-JULY-2022				MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS & BOU BILL)					
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,788.82	18/08/2022	OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,311.52	18/08/2022	REPO	13-Jun -	371.00	7.500		3	
TOTAL TBILL & TBOND STOCK- UGX	30,100.34		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	04-Jul -	286.50	7.500		3	
			REPO	06-Jul -	344.00	8.500		1	
			REPO	07-Jul -	323.00	8.500		7	
			BOU BILL	07-Jul -	198.64	8.899		28	
			BOU BILL	07-Jul -	4.93	8.766		56	
			REPO	08-Jul -	245.00	8.500		6	
			REPO	08-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	03-Nov-22		02-Feb-23		03-Aug-23		08-Aug-24		29-May-25		06-May-27		20-May-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	9.00	8.50	10.55	9.85	13.55	13.05	14.25	13.85	15.50	15.00	15.55	15.05	16.50	16.00	16.85	16.30	17.40	16.90
CENTENARY	9.10	8.60	10.75	10.15	13.70	13.20	14.30	13.70	15.20	14.80	15.80	15.30	16.50	15.90	16.90	16.50	17.50	17.00
HFBU	8.50	8.00	10.50	10.10	13.90	13.30	14.25	13.75	15.25	14.75	15.50	14.50	16.50	15.50	17.00	16.40	17.60	16.90
STANCHART	9.00	8.50	10.50	10.00	13.50	13.00	14.25	13.75	15.60	15.15	15.70	15.35	16.50	16.00	16.80	16.30	17.45	16.90
STANBIC	8.65	8.45	10.20	10.00	13.60	13.40	14.15	13.95	15.30	15.10	15.50	15.30	16.40	16.20	17.10	16.90	17.35	17.15
UBAU	8.75	8.65	10.25	10.15	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	14.00	13.90	14.85	14.75	15.85	15.75	16.30	16.20	16.95	16.85	17.45	17.35
Av. Bid	8.81		10.49		13.68		14.18		15.29		15.62		16.49		16.99		17.47	
Av. Ask	8.39		10.04		13.24		13.77		14.90		15.15		15.99		16.56		17.01	
Sec Mkt Yield	8.600		10.269		13.463		13.975		15.097		15.384		16.238		16.772		17.241	
BestBid	8.50		10.20		13.50		14.00		14.85		15.20		16.10		16.80		17.10	
BestAsk	8.65		10.15		13.50		13.95		15.15		15.75		16.20		16.90		17.35	