



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (02-DEC- 2022 TO 19-JANUARY- 2023)

DATE	FRJ	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	02-Dec-22	08-Dec-22	15-Dec-22	22-Dec-22	29-Dec-22	05-Jan-23	12-Jan-23	19-Jan-23	
REPO	-	562.75	-	-	-	-	-	-	562.75
REV REPO	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	2.13	-	-	-	-	-	12.57	14.70
TOTALS	-	564.87	-	-	-	-	-	12.57	577.44

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 15 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 577 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS (ISSUE DATE: 23-NOV-2022)			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,846.04	07/12/2022	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,860.82	07/12/2022	
TOTAL TBILL & TBOND STOCK- UGX	31,296.86		

Q#Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	86.16	10.851	-0.182
182	399.63	12.601	-0.518
364	5,160.24	15.300	-0.200
2YR	1,453.82	16.749	2.749
3YR	235.40	15.250	1.250
5YR	507.21	16.250	0.000
10YR	9,637.80	17.500	1.500
15YR	9,628.19	17.985	1.985
20YR	4,188.40	17.000	-1.500

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

(Eii) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS & BOU BILL)					
OMO	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
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
REPO	31-Aug	462.00	9.000		1
REPO	01-Sep	210.00	9.000		7
REPO	06-Sep	283.00	9.000		2
REPO	15-Sep	45.00	9.000		7
REPO	09-Nov	276.50	10.000		1
REPO	23-Nov	511.50	10.000		1
REPO	29-Nov	467.00	10.000		2
REPO	01-Dec	320.00	10.000		7
REPO	06-Dec	242.00	10.000		2

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%		14.000%		14.125%		15.000%		16.000%		18.500%	
MATURITY DATE	09-Feb-23		11-May-23		09-Nov-23		08-Aug-24		29-May-25		13-Jan-28		20-May-32		14-May-37		14-Aug-42	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	11.10	10.60	12.80	12.30	15.30	14.70	16.00	15.50	16.50	15.50	17.30	16.80	17.25	16.75	17.70	17.20	18.00	16.75
ABSA	10.90	10.60	12.50	12.30	15.20	14.75	15.50	14.80	15.90	15.15	16.25	15.95	16.90	16.00	16.90	16.25	17.10	16.70
CENTENARY	10.90	10.50	12.50	12.00	15.20	14.70	15.40	15.00	15.75	15.25	16.20	15.80	16.50	16.00	16.80	16.20	16.95	16.55
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	17.00	16.40	17.70	16.99
STANCHART	11.00	10.50	12.60	12.10	15.25	14.75	15.48	14.98	15.78	15.28	16.35	15.85	16.65	16.15	16.85	16.35	17.25	16.75
STANBIC	11.05	10.85	12.75	12.55	15.30	15.10	16.00	15.80	16.00	15.80	16.20	16.00	16.50	16.30	17.05	16.85	17.10	16.90
UBAU	10.90	10.80	12.50	12.40	14.90	14.80	15.40	15.30	15.50	15.40	16.20	16.10	16.50	16.40	16.70	16.60	17.00	16.90
BARODA	10.90	10.80	12.70	12.60	15.00	14.90	15.15	15.05	15.55	15.45	16.05	15.95	16.10	16.00	16.37	16.27	16.80	16.70
Av. Bid	10.66		12.36		15.01		15.40		15.81		16.29		16.68		16.92		17.24	
Av. Ask	10.33		12.04		14.64		15.02		15.33		15.91		16.20		16.52		16.78	
Sec Mkt Yield	10.494		12.200		14.822		15.209		15.569		16.097		16.438		16.718		17.009	
BestBid	8.50		10.50		13.90		14.25		15.50		15.75		16.10		16.37		16.80	
BestAsk	10.85		12.60		15.10		15.80		15.80		16.80		16.75		17.20		16.99	