



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 10-Nov-22	THUR 17-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			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	4,803.82	08/08/2022	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,195.46	08/08/2022	
TOTAL TBILL & TBOND STOCK- UGX	29,999.28		

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	80.92	8.499	0.000
182	356.56	9.999	-0.250
364	4,366.34	13.501	1.001
2YR	1,224.10	14.750	1.694
3YR	194.16	14.750	2.660
5YR	707.21	15.000	0.000
10YR	9,972.01	16.000	0.612
15YR	9,599.51	16.750	0.500
20YR	3,498.47	18.500	1.272

*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		13-Jun -	371.00	7.500		3
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

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	10.80	10.20	13.00	12.00	14.25	13.25	15.75	14.80	15.80	14.80	16.70	15.70	17.10	16.50	17.70	16.85
ABSA	9.00	8.00	11.00	10.00	14.00	13.00	14.25	13.50	15.80	14.80	16.00	14.50	17.05	16.55	17.35	16.50	17.80	16.60
CENTENARY	8.50	8.10	10.40	9.80	13.60	13.00	14.50	14.00	15.00	14.50	15.20	14.70	15.70	14.90	17.00	16.50	17.50	17.10
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	17.50	16.99	
STANCHART	9.00	8.00	10.50	9.50	14.00	13.00	14.50	13.50	15.75	15.15	16.00	15.25	17.10	16.70	17.20	16.20	17.70	17.00
STANBIC	8.65	8.45	10.35	10.15	13.60	13.40	13.95	13.80	15.00	14.80	15.20	15.00	16.70	16.50	17.10	16.90	17.35	17.15
UBAU	8.80	8.70	10.10	10.00	13.60	13.50	14.10	14.00	15.25	15.15	15.30	15.20	16.00	15.90	16.60	16.50	17.20	17.10
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	8.74		10.48		13.66		14.20		15.35		15.63		16.53		17.03		17.51	
Av. Ask	8.21		9.98		13.10		13.69		14.83		14.99		16.03		16.53		17.01	
Sec Mkt Yield	8.475		10.231		13.381		13.944		15.091		15.306		16.278		16.778		17.259	
BestBid	8.50		10.10		13.00		13.80		14.75		15.20		15.70		16.60		17.20	
BestAsk	8.70		10.20		13.50		14.00		15.15		15.65		16.70		16.90		17.25	