



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (09-DEC- 2022 TO 26-JANUARY- 2023)

DATE	FRJ 16-Dec-22	THUR 22-Dec-22	THUR 29-Dec-22	THUR 05-Jan-23	THUR 12-Jan-23	THUR 19-Jan-23	THUR 26-Jan-23	THUR 02-Feb-23	TOTAL
REPO	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	-	-	-	-	-	12.57	-	-	12.57
TOTALS	-	-	-	-	-	12.57	-	-	12.57

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 02 February 2023: UGX 13 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 13 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 07-DEC-2022			
On-the-run O/S T-BILL STOCKs (Bns-UGX)	5,458.40	16/12/2022	
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	25,660.82	16/12/2022	
TOTAL TBILL & TBOND STOCK- UGX	31,109.22		

Q@Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	97.61	11.461	0.160
182	397.56	12.300	-0.700
364	4,963.23	14.502	-0.801
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
REPO	08-Dec	200.00	10.000			7

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%		16.500%		
MATURITY DATE	09-Mar-23		08-Jun-23		07-Dec-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	11.40	10.90	12.30	11.40	14.65	13.80	15.50	14.40	15.90	14.80	16.25	15.45	16.90	15.25	16.90	15.90	17.10	16.70	
CENTENARY	11.00	10.60	12.00	11.60	14.50	14.00	15.00	14.60	15.40	15.00	16.00	15.60	16.20	15.70	16.50	16.10	16.95	16.65	
HFBU	11.25	10.75	12.35	11.75	14.75	14.25	15.50	14.95	15.85	15.00	16.25	15.75	17.00	16.00	17.00	16.00	17.25	16.75	
STANCHART	11.10	10.60	12.13	11.63	14.35	13.75	15.05	14.55	15.78	15.28	16.03	15.53	16.00	15.50	16.80	16.30	17.15	16.65	
STANBIC	11.10	10.90	12.10	11.90	14.70	14.50	15.50	15.30	16.00	15.80	16.30	16.10	16.50	16.30	17.10	16.90	17.10	16.90	
UBAU	11.00	10.90	12.20	12.10	14.55	14.45	15.00	14.90	15.50	15.40	16.20	16.10	16.50	16.40	16.80	16.70	17.05	16.95	
BARODA	11.00	10.90	12.50	12.30	14.70	14.40	15.45	15.35	15.85	15.25	16.30	16.10	16.50	16.30	17.00	16.50	17.10	16.50	
Av. Bid	11.12		12.30		14.69		15.38		15.85		16.33		16.61		16.98		17.21		
Av. Ask	10.77		11.87		14.23		14.94		15.25		15.93		16.03		16.45		16.73		
Sec Mkt Yield	10.944		12.084		14.459		15.159		15.550		16.128		16.316		16.713		16.972		
BestBid	11.00		12.00		14.35		15.00		15.40		16.00		16.00		16.50		16.95		
BestAsk	10.90		12.30		14.70		15.50		15.80		16.80		16.75		17.20		16.95		