



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (26-MAY- 2022 TO 19-JANUARY- 2023)

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	26-May-22	02-Jun-22	09-Jun-22	16-Jun-22	23-Jun-22	30-Jun-22	07-Jul-22	28-Jul-22	04-Aug-22	18-Aug-22	10-Nov-22	08-Dec-22	19-Jan-23	
REPO	40.05	-	-	-	-	-	-	-	-	-	-	-	-	40.05
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL/DEPO A	70.60	304.20	497.37	-	69.70	26.03	73.14	41.06	33.00	26.60	15.00	22.13	12.57	1,191.40
TOTALS	110.65	304.20	497.37	-	69.70	26.03	73.14	41.06	33.00	26.60	15.00	22.13	12.57	1,231.45

Total O/S Deposit Auction & BOU Bill balances held by BOU up to 19 JANUARY 2023: UGX 1,191 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 1,271 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 11-MAY-2022				(EII) MONETARY POLICY MARKET OPERATIONS						
				(VERTICAL REPOS, REV-REPOS & BOU BILL)						
ON-THE-RUN O/S T-BILL STOCKS (Bns-UGX)	5,217.21	23/05/2022		OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
On-the-run O/S T-BONDSTOCKS(Bns-UGX)	23,894.83	23/05/2022		REPO	22-Apr	195.00	6.500		6	
TOTAL TBILL & TBOND STOCK- UGX	29,111.84			REPO	25-Apr	195.00	6.500		3	
				REPO	26-Apr	172.00	6.500		2	
				REPO	27-Apr	189.00	6.500		1	
				REPO	28-Apr	305.00	6.500		7	
				BOU BILL	28-Apr	50.03	6.906		28	
				BOU BILL	28-Apr	68.95	7.103		56	
				REPO	04-May	126.00	6.500		1	
				REPO	05-May	579.00	6.500		7	
				BOU BILL	05-May	292.63	6.998		28	
				BOU BILL	05-May	25.75	7.103		56	
				BOU BILL	05-May	40.38	7.348		84	
				REPO	06-May	234.00	6.500		6	
				REPO	09-May	354.00	6.500		3	
				REPO	10-May	280.00	6.500		1	
				REPO	12-May	494.00	6.500		7	
				BOU BILL	12-May	280.32	6.998		28	
				BOU BILL	12-May	24.82	7.109		56	
				BOU BILL	12-May	11.87	8.500		252	
				REPO	13-May	72.00	6.500		6	
				REPO	17-May	3.00	6.500		2	
				REPO	19-May	40.00	6.500		7	
				REPO	20-May	40.00	6.500		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%		10.000%		17.000%		16.000%		16.375%		16.250%		17.500%	
MATURITY DATE	11-Aug-22		10-Nov-22		11-May-23		07-Sep-23		16-Jan-25		06-May-27		04-Mar-32		08-Nov-35		01-Nov-40	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	6.60	6.50	8.20	8.10	9.05	8.95	10.00	9.90	12.85	12.75	13.75	13.65	14.00	13.90	14.90	14.80	15.80	15.70
ABSA	6.60	6.50	8.20	8.10	9.15	8.99	10.20	9.85	12.85	12.40	13.85	13.40	14.00	13.60	15.10	14.50	15.90	15.50
CENTENARY	6.60	6.50	8.10	8.00	9.10	8.90	10.20	9.80	12.80	12.50	13.70	13.30	13.90	13.55	14.85	14.45	15.85	15.50
HFBU	6.50	6.40	8.10	8.00	9.10	8.99	10.00	9.85	12.80	12.60	13.75	13.55	13.90	13.55	15.00	14.60	15.80	15.45
STANCHART	6.90	6.40	8.50	8.00	9.30	8.80	10.30	9.80	13.30	13.00	14.00	13.50	14.00	13.50	15.00	14.50	16.00	15.50
STANBIC	6.70	6.60	8.20	8.10	9.05	8.95	10.00	9.90	12.80	12.70	13.75	13.65	13.95	13.85	15.00	14.90	15.80	15.70
UBAU	6.60	6.50	8.20	8.10	9.00	8.90	9.95	9.85	12.75	12.65	13.65	13.55	13.75	13.65	14.70	14.60	15.65	15.55
BARODA	6.65	6.55	8.10	8.00	9.05	8.95	9.95	9.85	12.50	12.40	13.60	13.50	13.80	13.70	14.75	14.65	15.60	15.50
Av. Bid	6.64		8.20		9.10		10.08		12.83		13.76		13.91		14.91		15.80	
Av. Ask	6.49		8.05		8.93		9.85		12.63		13.51		13.66		14.63		15.55	
Sec Mkt Yield	6.569		8.125		9.014		9.963		12.728		13.634		13.788		14.769		15.675	
BestBid	6.50		8.10		9.00		9.95		12.50		13.60		13.75		14.70		15.60	
BestAsk	6.60		8.10		8.99		9.90		13.00		13.65		13.90		14.90		15.70	