



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (22-FEBRUARY- 2024 TO 22-AUG- 2024)

DATE	THUR 22-Feb-24	THUR 29-Feb-24	THUR 07-Mar-24	THUR 14-Mar-24	THUR 21-Mar-24	THUR 28-Mar-24	THUR 04-Apr-24	THUR 23-May-24	THUR 08-Aug-24	THUR 15-Aug-24	THUR 22-Aug-24	TOTAL
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	40.00	135.00	30.00	55.00	30.00	-	-	30.00	-	-	-	320.00
TOTALS	40.00	135.00	30.00	55.00	30.00	-	-	30.00	-	-	-	320.00

Total O/S BOU Bill balances held by BOU : UGX 320 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 320 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS					
LAST TBILLS ISSUE DATE: 14-FEBRUARY-2024				(VERTICAL REPOS, REV-REPOS, BOU BILL & SF)					
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	OMO/SF	ISSUE DATE	AMOUNT (BN)	WAR	RANGE	TENOR
On-the-run O/S T-BILL STOCKs (Bns-UGX)	7,093.98			SLF	15-Jan	308.00	11.500		1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	33,366.89			SLF	16-Jan	538.50	11.500		1
TOTAL TBILL & TBOND STOCK- UGX	40,460.85			SLF	17-Jan	636.00	11.500		1
91	68.20	9.501	-0.754	SLF	18-Jan	173.00	11.500		1
182	1,124.35	12.001	-0.250	SLF	19-Jan	231.00	11.500		3
364	5,901.42	13.001	-0.248	SLF	22-Jan	45.00	11.500		1
2YR	1,640.45	13.200	-0.800	SLF	23-Jan	51.00	11.500		1
3YR	3,043.13	14.000	0.500	SLF	24-Jan	89.00	11.500		1
5YR	507.21	14.500	-0.700	SLF	25-Jan	341.00	11.500		4
10YR	9,071.29	15.500	-0.500	SLF	29-Jan	65.00	11.500		1
15YR	12,639.73	16.000	-0.250	REPO	31-Jan	722.00	9.500		1
20YR	6,464.87	15.990	0.480	SLF	02-Feb	60.00	11.500		3
				SLF	05-Feb	45.00	11.500		1
				SLF	07-Feb	20.00	11.500		1
				SLF	08-Feb	441.00	11.500		1
				SLF	09-Feb	282.00	11.500		3
				SLF	12-Feb	275.00	11.500		1
				SLF	13-Feb	227.00	11.500		1
				SLF	15-Feb	607.00	11.500		4

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

WAR-Weighted Average Rate SF-Standing Facilities

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%		13.500%		14.125%		14.375%		16.000%		15.000%	
MATURITY DATE	18-May-24		15-Aug-24		13-Feb-25		29-May-25		09-Jul-26		13-Jan-28		03-Feb-33		14-May-37		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	10.50	9.90	12.40	11.90	13.40	12.90	13.50	12.90	14.40	13.90	15.10	14.60	16.00	15.60	16.40	15.75	16.75	16.00
ABSA	10.45	9.95	12.50	12.00	13.35	12.85	13.50	13.00	14.50	14.00	15.20	14.70	16.00	15.50	16.35	15.80	16.75	16.30
CENTENARY	9.50	9.20	12.00	11.70	13.30	12.70	13.45	13.00	14.35	13.95	15.00	14.60	15.85	15.45	16.30	15.80	16.65	16.15
HFBU	10.50	9.80	12.40	11.85	13.40	12.85	13.45	12.85	14.50	13.70	15.10	14.60	16.10	15.45	16.40	15.75	16.80	15.80
STANCHART	9.75	9.25	12.25	11.75	13.25	12.75	13.45	12.95	14.45	13.95	15.10	14.60	16.00	15.50	16.30	15.80	16.80	16.30
STANBIC	10.45	10.00	12.35	12.00	13.35	13.00	13.40	13.00	14.35	14.00	15.00	14.60	15.95	15.55	16.40	15.95	16.75	16.35
CITI	10.50	9.85	12.50	11.95	13.30	12.85	13.45	12.95	14.45	13.95	15.15	14.65	16.00	15.50	16.40	15.90	16.65	16.43
EQUITY	10.50	9.85	12.60	11.95	13.10	12.90	13.45	12.90	14.50	13.80	15.15	14.60	16.05	15.50	16.30	15.60	16.75	16.00
Av. Bid	10.27		12.38		13.31		13.46		14.44		15.10		15.99		16.36		16.74	
Av. Ask	9.73		11.89		12.85		12.94		13.91		14.62		15.51		15.79		16.17	
Sec Mkt Yield	9.997		12.131		13.078		13.200		14.172		14.859		15.750		16.075		16.452	
BestBid	9.50		12.00		13.10		13.40		14.35		15.00		15.85		16.30		16.65	
BestAsk	10.00		12.00		13.00		13.00		14.00		14.70		15.60		15.95		16.43	