





**D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (27-JUN- 2024 TO 05-SEP- 2024)**

DATE	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	THUR	TOTAL
	27-Jun-24	04-Jul-24	11-Jul-24	18-Jul-24	25-Jul-24	01-Aug-24	08-Aug-24	15-Aug-24	22-Aug-24	29-Aug-24	05-Sep-24	
REPO	-	-	-	-	-	-	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-	-	-	-	-	-	-
BOU BILL	-	350.00	-	45.00	-	-	-	15.00	-	-	-	410.00
<b>TOTALS</b>	-	<b>350.00</b>	-	<b>45.00</b>	-	-	-	<b>15.00</b>	-	-	-	<b>410.00</b>

Total O/S BOU Bill balances held by BOU : UGX 410 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 410 BN

(Ei) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS						
LAST TBILLS ISSUE DATE: 19-JUNE-2024				(VERTICAL REPOS, REV-REPOS , BOU BILL & SF)						
On-the-run O/S T-BILL STOCKs (Bns-UGX)				Column1	Column2	Column3	Column4	Column5	Column6	
On-the-run O/S T-BILL STOCKs (Bns-UGX)				25/08/2024	22-May	341.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)				25/08/2024	23-May	540.00	12.250			1
TOTAL TBILL & TBOND STOCK- UGX					24-May	321.00	12.250			3
On-the-run O/S T-BILL STOCKs (Bns-UGX)					27-May	124.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					28-May	109.00	12.250			1
On-the-run O/S T-BILL STOCKs (Bns-UGX)					29-May	141.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					31-May	1,005.00	10.250			6
On-the-run O/S T-BILL STOCKs (Bns-UGX)					06-Jun	347.07	11.003			28
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					07-Jun	50.00	12.250			3
On-the-run O/S T-BILL STOCKs (Bns-UGX)					11-Jun	318.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					13-Jun	182.00	12.250			1
On-the-run O/S T-BILL STOCKs (Bns-UGX)					14-Jun	212.00	12.250			3
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					17-Jun	313.00	10.250			3
On-the-run O/S T-BILL STOCKs (Bns-UGX)					18-Jun	45.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					19-Jun	7.00	12.250			1
On-the-run O/S T-BILL STOCKs (Bns-UGX)					20-Jun	44.62	11.003			28
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					20-Jun	14.75	11.252			56
On-the-run O/S T-BILL STOCKs (Bns-UGX)					20-Jun	10.00	12.250			1
On-the-run O/S T-BONDSTOCKs(Bns-UGX)					21-Jun	60.00	12.250			3

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	19-Sep-24		19-Dec-24		19-Jun-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	10.30	9.85	12.70	12.40	13.55	13.25	13.80	13.50	15.30	14.90	15.45	15.00	16.15	15.80	16.20	15.85	17.00	16.50
ABSA	10.35	9.85	12.90	12.40	13.60	13.10	13.80	13.30	15.40	14.90	15.45	14.95	16.30	15.80	16.45	15.95	17.00	16.50
CENTENARY	10.30	9.80	12.70	12.30	13.55	13.25	13.80	13.50	15.30	14.80	15.45	15.00	16.15	15.80	16.20	15.85	16.90	16.40
HFBU	10.30	9.80	12.70	12.30	13.55	13.25	13.80	13.50	15.30	14.80	15.45	15.00	16.15	15.80	16.20	15.85	16.90	16.40
STANCHART	10.40	9.80	12.95	12.40	13.65	13.15	13.80	13.50	15.50	14.85	15.60	14.95	16.25	15.80	16.30	15.80	17.00	16.50
STANBIC	10.30	9.85	12.70	12.40	13.50	13.20	13.70	13.50	15.30	14.80	15.40	15.00	16.15	15.80	16.20	15.80	17.00	16.50
CITI	10.30	9.80	12.70	12.20	13.65	13.15	13.70	13.20	15.30	14.80	15.40	14.90	16.30	15.80	16.30	15.80	17.00	16.50
EQUITY	10.30	9.80	12.70	12.40	13.60	13.25	13.80	13.40	15.30	14.90	15.50	15.00	16.15	15.75	16.20	15.80	17.00	16.40
Av. Bid	10.32		12.76		13.58		13.78		15.34		15.46		16.20		16.26		16.98	
Av. Ask	9.82		12.35		13.20		13.43		14.84		14.98		15.79		15.84		16.46	
<b>Sec Mkt Yield</b>	<b>10.069</b>		<b>12.553</b>		<b>13.391</b>		<b>13.600</b>		<b>15.091</b>		<b>15.219</b>		<b>15.997</b>		<b>16.047</b>		<b>16.719</b>	
BestBid	10.30		12.70		13.50		13.70		15.30		15.40		16.15		16.20		16.90	
BestAsk	9.85		12.40		13.25		13.50		14.90		15.00		15.80		15.95		16.50	