



F. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (07-NOV- 2024 TO 05-DEC- 2024)

DATE	THUR	THUR	THUR	THUR	THUR	TOTAL
	7-Nov-24	14-Nov-24	21-Nov-24	28-Nov-24	5-Dec-24	
REPO	-	-	-	-	-	-
REV REPO	-	-	-	-	-	-
BOU BILL	-	-	-	-	-	-
TOTALS	-	-	-	-	-	-

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

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

(G) STOCK OF TREASURY SECURITIES				(G) MONETARY POLICY MARKET OPERATIONS						
LAST TBILLS ISSUE DATE: 23-OCT-2024				(VERTICAL REPOS, REV-REPOS, BOU BILL & SF)						
On-the-run O/S T-BILL STOCKS (Bns-UGX)				Column1	Column2	Column3	Column4	Column5	Column6	
7,649.56				11/5/2024	4-Oct	228.00	12,000			3
38,738.16				11/5/2024	7-Oct	81.00	11,750			1
46,387.72					8-Oct	522.00	9,750			2
O/S Outstanding					8-Oct	50.00	11,750			2
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (v/z)		10-Oct	90.00	11,750			1
91	100.13	10.344	0.000		11-Oct	90.00	11,750			3
182	572.52	13.001	0.000		14-Oct	127.00	11,750			1
364	6,976.92	14.499	0.000		15-Oct	116.00	11,750			1
2YR	-	15.750	0.250		16-Oct	296.00	11,750			1
3YR	5,583.54	15.500	0.250		17-Oct	435.00	11,750			1
5YR	-	16.000	0.000		18-Oct	461.00	11,750			3
10YR	8,344.41	16.250	0.500		21-Oct	580.00	11,750			1
15YR	16,793.08	16.750	0.250		22-Oct	471.00	11,750			1
20YR	8,017.13	16.875	0.375		23-Oct	442.00	11,750			1
					24-Oct	329.00	11,750			1
					25-Oct	192.00	11,750			3
					28-Oct	77.00	11,750			1
					29-Oct	33.00	11,750			1
					30-Oct	81.00	11,750			1
					31-Oct	708.00	11,750			1
					1-Nov	1,105.00	11,750			3
					4-Nov	880.00	11,750			1

*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%		13.500%		14.125%		14.250%		14.250%		15.000%		15.000%	
MATURITY DATE	23-Jan-25		24-Apr-25		23-Oct-25		9-Jul-26		13-Jan-28		23-Aug-29		22-Jun-34		23-Jun-39		18-Jun-43	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	10.70	10.25	13.30	12.80	14.50	14.00	15.75	15.00	15.85	15.35	16.00	15.70	16.30	15.90	16.75	16.25	16.90	16.35
ABSA	10.70	10.20	13.30	13.00	14.65	14.35	15.70	15.20	15.85	15.35	16.00	15.60	16.50	16.05	16.75	16.35	16.95	16.45
CENTENARY	10.60	10.30	13.00	12.70	14.50	14.30	15.70	15.20	15.80	15.30	16.00	15.50	16.30	15.80	16.70	16.20	16.75	16.35
HFBU	10.85	10.25	13.25	12.50	14.50	14.00	15.75	15.00	15.85	15.35	16.00	15.60	16.30	15.90	16.75	16.00	17.00	16.30
STANCHART	10.70	10.20	13.40	12.90	14.70	14.20	15.70	15.20	15.85	15.35	16.00	15.50	16.35	15.85	16.80	16.30	17.00	16.50
STANBIC	10.75	10.25	13.15	12.70	14.50	14.10	15.65	15.15	15.85	15.35	16.00	15.50	16.35	16.00	16.75	16.25	17.00	16.50
CITI	10.70	10.20	13.35	12.95	14.70	14.20	15.75	15.25	15.85	15.30	16.00	15.60	16.50	16.00	16.75	16.35	16.95	16.45
EQUITY	10.75	10.20	13.30	12.90	14.70	14.20	15.75	15.15	15.85	15.35	16.00	15.60	16.50	16.00	16.80	16.35	17.00	16.45
Av. Bid	10.72		13.26		14.59		15.72		15.84		16.00		16.39		16.76		16.94	
Av. Ask	10.23		12.81		14.17		15.14		15.34		15.58		15.94		16.26		16.42	
Sec Mkt Yield	10.475		13.031		14.381		15.431		15.591		15.788		16.163		16.506		16.681	
BestBid	10.60		13.00		14.50		15.65		15.80		16.00		16.30		16.70		16.75	
BestAsk	10.30		13.00		14.35		15.25		15.35		15.70		16.05		16.35		16.50	