



(E) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS						
LAST TBILLS ISSUE DATE: 05-DEC-2019				(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)						
On-the-run T-BILLS O/S T-BILL STOCKs (Billions-UGX)	4,691.466	12/10/2019		OMO	DATE	AMT	WAR	RANGE	TENOR	
On-the-run T-BONDS O/S T-BONDSTOCKs(Billions-UGX)	12,649.842	12/10/2019		DAUT	7-Nov	25.00	9.440		28.00	
TOTAL TBILL & TBOND STOCK- UGX	17,341.308			DAUT	7-Nov	102.00	9.742		56.00	
<b>OS-Outstanding</b>				REPO	11-Nov	278.50	9.000		3.00	
<b>MAT</b>	<b>Total stock(UGX)</b>	<b>YTM (%)</b>	<b>Chge In</b>	REPO	13-Nov	284.00	9.000		1.00	
		<b>AT CUT OFF*</b>	<b>YTM (+/-)</b>	DAUT	14-Nov	41.50	9.384		28.00	
91	73.36	9.380	0.586	DAUT	14-Nov	378.00	9.747		56.00	
182	389.62	11.248	0.472	REPO	14-Nov	371.30	9.000		7.00	
364	4,228.49	12.002	0.450	REPO	15-Nov	190.00	9.000		3.00	
2YR *10	148.99	13.125	0.125	REPO	21-Nov	348.00	9.000		56.00	
3YR *4	220.00	15.000	0.250	DAUT	21-Nov	286.00	9.488		28.00	
5YR *2	2,916.36	15.100	0.050	DAUT	21-Nov	303.00	9.745		56.00	
10YR *1	5,894.22	14.850	0.575	REPO	22-Nov	195.50	9.000		6.00	
15YR	3,470.27	15.490	0.010	REPO	25-Nov	112.00	9.000		3.00	
<i>Cut Off is the lowest price / highest rate that satisfies the auction awarded amount.</i>				REPO	27-Nov	212.10	9.000		1.00	
<i>Yr *N= no. of RE-OPENINGS</i>				REPO	28-Nov	439.00	9.000		7.00	
				DAUT	28-Nov	196.00	9.477		29.00	
				DAUT	28-Nov	100.00	9.731		56.00	
				REPO	5-Dec	307.50	9.000		7.00	
				DAUT	5-Dec	41.00	9.419		28.00	
				DAUT	5-Dec	75.00	9.740		56.00	

AR-Weighted Average Rate

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES -End of Day Quotes)																
	T-BILLS						TBONDS									
	91 DR		182 DR		364 DR		2YR YTM		3YR YTM		5YR YTM		10YR YTM		15YR YTM	
	0.00%		0.00%		0.00%		11.00%		11.00%		14.00%		14.25%		14.25%	
	6-Feb-20		7-May-20		5-Nov-20		9-Jun-22		13-Apr-23		1-Aug-24		23-Aug-29		22-Jun-34	
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK	
DFCU	8.20	8.10	9.80	9.70	10.00	9.90	13.00	12.90	14.45	14.35	15.00	14.90	15.10	15.00	15.35	15.25
BBU	8.90	8.80	10.40	10.30	10.70	10.60	13.25	13.15	14.95	14.85	15.20	15.10	15.15	15.05	15.35	15.25
CRDU	9.00	8.90	10.40	10.30	10.70	10.60	13.10	13.00	14.90	14.80	15.00	14.90	15.10	15.00	15.35	15.25
SCBU	8.85	8.75	10.38	10.28	10.72	10.62	13.15	13.05	15.00	14.90	15.10	15.00	15.10	15.00	15.35	15.25
STBB	9.28	9.18	10.50	10.40	10.85	10.75	13.15	13.05	14.90	14.80	15.10	15.00	15.10	15.00	15.35	15.25
RODA	8.80	8.70	10.40	10.30	10.70	10.60	13.15	13.05	14.90	14.80	14.95	14.85	15.00	14.90	15.35	15.25
Av. Bid	8.84		10.31		10.61		13.13		14.85		15.06		15.09		15.35	
Av. Ask	8.74		10.21		10.51		13.03		14.75		14.96		14.99		15.25	
<b>Sec Mkt Yield</b>	<b>8.985</b>		<b>10.817</b>		<b>11.805</b>		<b>13.083</b>		<b>14.800</b>		<b>15.008</b>		<b>15.042</b>		<b>15.300</b>	
BestBid	9.28		10.50		10.85		13.25		15.00		15.20		15.15		15.35	
BestAsk	8.10		9.70		9.90		12.90		14.35		14.85		14.90		15.25	