

(E) STOCK OF TREASURY SECURITIES				(EII) MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)						
LAST TBILLS ISSUE DATE: 03-DEC-2020				OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
On-the-run O/S T-BILL STOCKs (Billions-UGX)	6,027.822			09/12/2020	05-Nov	174.30	7.368		28	
On-the-run O/S T-BONDSTOCKs(Billions-UGX)	16,446.478			09/12/2020	05-Nov	143.86	7.544		56	
TOTAL TBILL & TBOND STOCK- UGX	22,474.300				06-Nov	217.00	7.000		3	
<i>O/S=Outstanding</i>					09-Nov	265.50	7.000		3	
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)		11-Nov	267.00	7.000		1	
91	128.36	7.980	0.422		12-Nov	1,473.00	7.000		7	
182	509.91	10.041	0.420		12-Nov	104.85	7.335		28	
364	5,389.55	13.053	0.551		12-Nov	128.42	7.527		56	
2YR *10	-	14.550	0.750		19-Nov	1,162.00	7.000		7	
3YR *6	-	15.500	0.500		19-Nov	4.97	7.473		28	
5YR *2	2,131.05	14.900	-0.450		19-Nov	29.65	7.603		56	
10YR *3	7,981.76	16.000	1.505		23-Nov	385.50	7.000		3	
15YR	5,942.63	15.300	0.300		25-Nov	309.00	7.000		1	
<i>Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.</i>					26-Nov	1,396.00	7.000		7	
					26-Nov	80.17	7.557		56	
					26-Nov	80.17	7.557		56	
					01-Dec	282.00	7.000		1	
					02-Dec	165.00	7.000		1	
					03-Dec	810.00	7.000		7	
					03-Dec	49.974	7.254		28	
					03-Dec	44.945	7.503		56	

WAR-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		
	0.000%		0.000%		0.000%		11.000%		14.000%		16.825%		17.000%		14.25%		
	04-Mar-21		03-Jun-21		02-Dec-21		13-Apr-23		18-Jan-24		27-Aug-26		03-Apr-31		22-Jun-34		
	BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		BID/ASK		
DFCU	8.20	8.10	9.40	9.30	11.60	11.50	13.80	13.70	15.05	14.95	15.00	14.90	14.25	14.15	15.05	14.95	
ABSA	8.00	7.90	10.00	9.90	13.05	12.95	15.10	15.00	15.65	15.55	15.90	15.80	16.10	16.00	16.20	16.10	
CRDU	7.80	7.70	9.85	9.75	13.10	13.00	14.80	14.50	15.85	15.55	15.90	15.60	16.10	15.80	16.30	16.00	
HFBU	7.80	7.60	9.85	9.75	13.00	12.90	14.75	14.50	15.75	15.55	16.00	15.75	16.10	15.80	16.25	15.85	
SCBU	7.85	7.75	10.00	9.90	13.10	13.00	15.00	14.90	16.00	15.90	16.00	15.90	16.15	16.05	16.35	16.25	
STBB	8.10	8.00	10.10	10.00	13.00	12.90	14.80	14.50	15.70	15.40	16.00	15.80	16.15	15.65	16.35	15.85	
RODA	8.00	7.90	9.90	9.80	13.20	13.10	14.80	14.70	15.85	15.75	15.90	15.80	16.10	16.00	16.30	16.20	
Av. Bid	7.96		9.87		12.86		14.72		15.69		15.81		15.85		16.11		
Av. Ask	7.85		9.77		12.76		14.54		15.52		15.65		15.64		15.89		
Sec Mkt Yield	7.907		9.821		12.814		14.632		15.607		15.732		15.743		16.000		
BestBid	8.20		10.10		13.20		15.10		16.00		16.00		16.15		16.35		
BestAsk	7.60		9.30		11.50		13.70		14.95		14.90		14.15		14.95		

VALUE DATE	SECURITY COUPON/MAT DATE	DR	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)	SELLER	BUYER
08-DEC	0.000% 02-DEC-2021	11.503	12.971	12.984	1,500,000,000	1,330,290,000		
08-DEC	0.000% 02-DEC-2021	9.926	11.000	11.010	210,600,000	190,039,309		
08-DEC	0.000% 02-DEC-2021	9.926	11.000	11.010	22,200,000	20,032,634		
08-DEC	0.000% 15-JUL-2021	10.010	10.650	10.875	300,000,000	281,982,000		
08-DEC	0.000% 22-APR-2021	7.770	8.000	8.203	51,500,000	50,019,957		
08-DEC	0.000% 22-APR-2021	7.770	8.000	8.203	49,400,000	47,980,309		
08-DEC	0.000% 20-MAY-2021	7.723	7.999	8.177	10,000,000	9,655,100		
08-DEC	0.000% 11-MAR-2021	7.504	7.650	7.871	465,000,000	456,109,200		
08-DEC	0.000% 22-APR-2021	7.298	7.500	7.678	41,100,000	39,990,670		
08-DEC	16.000% 14-NOV-2030			16.041	150,000,000	150,463,500		
08-DEC	16.000% 14-NOV-2030			16.041	95,000,000	95,293,550		
08-DEC	16.000% 14-NOV-2030			16.041	650,000,000	652,008,500		
08-DEC	16.000% 14-NOV-2030			16.041	126,000,000	126,389,340		

08-DEC	16.000% 14-NOV-2030			16.041	200,000,000	200,618,000		
08-DEC	14.000% 18-JAN-2024			14.750	4,800,000	4,965,024		
08-DEC	16.000% 14-NOV-2030			15.518	607,300,000	624,993,507		
08-DEC	16.000% 14-NOV-2030			16.041	250,000,000	250,772,500		
08-DEC	16.000% 14-NOV-2030			15.500	207,300,000	213,533,511		
08-DEC	14.000% 18-JAN-2024			15.500	100,000,000	101,655,000		
08-DEC	16.000% 14-NOV-2030			16.000	1,550,000,000	1,557,889,500		
08-DEC	11.000% 21-JAN-2021			7.634	12,000,000	12,545,880		
08-DEC	16.000% 14-NOV-2030			15.500	400,000,000	412,028,000		
08-DEC	14.250% 22-JUN-2034			15.520	9,926,400,000	9,807,779,520		
08-DEC	14.000% 18-JAN-2024			15.500	500,000,000	508,275,000		
				Total	17,428,600,000			
				MC Total	492,622,900,000			