

(E) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS (VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)						
LAST TBILLS ISSUE DATE: 03-DEC-2020										
On-the-run O/S T-BILL STOCKs (Billions-UGX)	5,977.534	16/12/2020		OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
On-the-run O/S T-BONDSTOCKs(Billions-UGX)	17,131.733	16/12/2020		REPO	11-Nov	267.00	7.000		1	
TOTAL TBILL & TBOND STOCK-UGX	23,109.268			REPO	12-Nov	1,473.00	7.000		7	
<i>O/S-Outstanding</i>				DAUT	12-Nov	104.85	7.335		28	
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	DAUT	12-Nov	128.42	7.527		56	
91	98.07	7.980	0.422	REPO	19-Nov	1,162.00	7.000		7	
182	489.91	10.041	0.420	DAUT	19-Nov	4.97	7.473		28	
364	5,389.55	13.053	0.551	DAUT	19-Nov	29.65	7.603		56	
2YR *10	-	14.550	0.750	DAUT	23-Nov	385.50	7.000		3	
3YR *6	-	15.500	0.500	REPO	25-Nov	309.00	7.000		1	
5YR *2	2,131.05	14.900	-0.450	REPO	26-Nov	1,396.00	7.000		7	
10YR *3	8,432.21	16.000	1.505	DAUT	26-Nov	80.17	7.557		56	
15YR	5,942.63	15.300	0.300	DAUT	26-Nov	80.17	7.557		56	
<i>Cut Off is the lowest price/ highest yield that satisfies the auction awarded amount.</i>				REVREPO	01-Dec	282.00	7.000		1	
				REVREPO	02-Dec	165.00	7.000		1	
				REPO	03-Dec	810.00	7.000		7	
				DAUT	03-Dec	49.97	7.254		28	
				DAUT	03-Dec	44.94	7.503		56	
				REPO	10-Dec	439.00	7.000		7	
				DAUT	10-Dec	45.94	7.340		28	
				DAUT	10-Dec	6.92	7.503		56	
				REVREPO	15-Dec	558.00	7.000		2	

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)																																																																																																																						
WAR-Weighted Average Rate																																																																																																																						
T-BILLS																																																																																																																						
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																																																																																		
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	13.10	13.00	15.20	15.10	15.80	15.70	16.20	16.10	16.55	16.45	16.60	16.50	CRDU	7.80	7.70	9.85	9.75	13.10	13.00	14.90	14.60	15.95	15.65	16.10	15.70	16.50	16.20	16.55	16.25	HFBU	7.80	7.60	9.85	9.75	13.00	12.90	14.80	14.50	15.90	15.70	16.00	15.75	16.10	15.75	16.25	15.85	SCBU	8.10	8.00	10.00	9.90	13.10	13.00	15.00	14.90	15.80	15.70	16.00	15.90	16.30	16.20	16.50	16.40	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	7.90	7.80	10.00	9.90	13.10	13.00	14.90	14.80	15.95	15.85	16.05	15.95	16.25	16.15	16.35	16.25
Av. Bid	7.99		9.89		12.86		14.77		15.74		15.91		16.01		16.24		Av. Ask	7.87		9.79		12.76		14.59		15.56		15.73		15.79		16.01																																																																																						
Sec Mkt Yield	7.929		9.836		12.807		14.678		15.650		15.818		15.904		16.121		BestBid	8.20		10.10		13.10		15.20		16.20		16.55		16.60		BestAsk	7.60		9.30		11.50		13.70		14.95		14.90		14.15		14.95																																																																							

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)	SELLER	BUYER
15-DEC	0.000% 06-MAY-2021	7.500	7.673	100,000,000	97,165,000		
15-DEC	0.000% 03-JUN-2021	8.500	8.693	75,000,000	72,144,000		
15-DEC	0.000% 03-JUN-2021	8.500	8.693	30,000,000	28,857,600		
15-DEC	0.000% 02-DEC-2021	10.000	10.018	70,000,000	63,842,800		
15-DEC	0.000% 02-DEC-2021	12.170	12.196	415,000,000	371,408,400		
15-DEC	0.000% 07-OCT-2021	12.901	13.054	700,000,000	633,703,000		
15-DEC	11.000% 09-JUN-2022		12.200	100,000,000	98,559,000		
15-DEC	14.000% 18-JAN-2024		14.000	200,000,000	211,076,000		
15-DEC	14.250% 22-JUN-2034		15.020	988,000,000	1,005,665,440		
15-DEC	14.250% 22-JUN-2034		15.220	100,000,000	100,694,000		

15-DEC	16.250% 08-NOV-2035		15.700	43,300,000	45,013,381		
15-DEC	17.000% 03-APR-2031		15.750	2,800,000	3,053,596		
15-DEC	17.000% 03-APR-2031		16.000	2,800,000	3,017,056		
15-DEC	16.250% 08-NOV-2035		16.200	700,000,000	707,686,000		
15-DEC	17.000% 03-APR-2031		16.250	1,250,000,000	1,330,900,000		
15-DEC	16.250% 08-NOV-2035		16.259	120,000,000	120,924,000		
15-DEC	16.250% 08-NOV-2035		16.259	10,000,000	10,077,000		
15-DEC	16.000% 14-NOV-2030		16.336	800,000	793,456		
15-DEC	17.000% 03-APR-2031		16.500	1,250,000,000	1,315,200,000		
15-DEC	17.500% 01-NOV-2040		17.000	50,000,000	51,854,000		
15-DEC	17.500% 01-NOV-2040		17.430	600,000,000	607,601,663		
15-DEC	17.500% 01-NOV-2040		17.450	148,500,000	150,216,621		
15-DEC	17.500% 01-NOV-2040		17.450	680,000,000	687,860,800		
15-DEC	17.500% 01-NOV-2040		17.508	2,500,000,000	2,520,825,000		
			Total	10,136,200,000			
			CM Total	1,326,942,900,000			