

(E) STOCK OF TREASURY SECURITIES				(Eii) MONETARY POLICY MARKET OPERATIONS					
LAST TBILLS ISSUE DATE: 02-JULY-2020				(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)					
On-the-run O/S T-BILL STOCKs (Billions-UGX)		5,048.601	07/07/2020	OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
On-the-run O/S T-BONDSTOCKs(Billions-UGX)		13,979.803	07/07/2020	REPO	10-Jun -	165.00	7.00		1
TOTAL TBILL & TBOND STOCK- UGX		19,028.404		REPO	11-Jun -	467.00	7.00		7
<i>O/S=Outstanding</i>				DAUT	11-Jun -	82.00	7.45		28
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	DAUT	11-Jun -	111.50	7.75		56
91	64.93	8.970	0.472	REPO	16-Jun -	140.00	7.00		2
182	351.06	10.512	0.866	REPO	18-Jun -	345.00	7.00		7
364	4,632.62	12.002	0.252	DAUT	18-Jun -	60.00	7.50		28
2YR *10	-	13.500	-0.449	DAUT	18-Jun -	93.00	7.75		56
3YR *5	220.00	15.750	0.750	REPO	19-Jun -	164.00	7.00		6
5YR *2	2,519.94	16.470	-0.073	REPO	23-Jun -	337.50	7.00		2
10YR *2	6,470.62	14.750	-1.250	REPO	24-Jun -	174.00	7.00		1
15YR	4,769.25	15.148	-0.342	REPO	25-Jun -	579.00	7.00		7
<i>Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.</i>				DAUT	25-Jun -	108.00	7.49		28
				DAUT	25-Jun -	197.00	7.75		56
				REPO	26-Jun -	399.00	7.00		6
				REPO	01-Jul -	302.00	7.00		1
				REPO	02-Jul -	635.00	7.00		7
				DAUT	02-Jul -	142.00	7.49		28
				DAUT	02-Jul -	241.00	7.75		56
				REPO	03-Jul -	223.00	7.00		3

WAR-Weighted Average Rate

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES -End of Day Quotes)																		
	T-BILLS						TBONDS											
	91 DR 0.00%		182 DR 0.00%		384 DR 0.00%		2YR YTM 11.00%		3YR YTM 11.00%		5YR YTM 14.00%		10YR YTM 14.25%		15YR YTM 14.25%			
	01-Oct-20 BID/ASK		31-Dec-20 BID/ASK		01-Jul-21 BID/ASK		09-Jun-22 BID/ASK		13-Apr-23 BID/ASK		01-Aug-24 BID/ASK		23-Jun-29 BID/ASK		22-Jun-34 BID/ASK			
DFCU	8.80	8.70	10.50	10.40	11.00	10.90	13.50	13.40	14.90	14.80	15.50	15.40	15.00	14.90	15.30	15.20		
BBUG	8.80	8.70	10.30	10.20	11.00	10.90	13.20	13.10	14.25	14.15	15.30	15.20	14.40	14.30	14.50	14.40		
CRDU	8.45	8.35	10.10	10.00	11.05	10.95	13.15	13.05	14.80	14.70	15.20	15.10	14.25	14.15	14.55	14.45		
SCBU	8.40	8.30	10.15	10.05	11.10	11.00	13.20	13.10	14.80	14.70	15.25	15.15	14.25	14.15	14.50	14.40		
STBB	8.80	8.70	10.45	10.35	11.20	11.10	13.00	12.90	14.00	13.90	15.50	15.40	14.40	14.30	14.50	14.40		
RODA	8.50	8.40	10.10	10.00	11.10	11.00	13.15	13.05	14.15	14.05	15.25	15.15	14.25	14.15	14.50	14.40		
Av. Bid	8.63		10.27		11.08		13.20		14.48		15.33		14.43		14.64			
Av. Ask	8.53		10.17		10.98		13.10		14.38		15.23		14.33		14.54			
Sec Mkt Yield	8.762		10.785		12.387		13.150		14.433		15.283		14.375		14.592			
BestBid	8.80		10.50		11.20		13.50		14.90		15.50		15.00		15.30			
BestAsk	8.30		10.00		10.90		12.90		13.90		15.10		14.15		14.40			