

	07-May-20	14-May-20	21-May-20	28-May-20	04-Jun-20	
REPO	914.29	-	-	-	-	914.29
REV REPO	-	-	-	-	-	-
DEPO AUCT	160.09	106.89	15.10	128.55	49.66	460.28
TOTALS	1,074.38	106.89	15.10	128.55	49.66	1,374.57

Total O/S Deposit Auction balances held by BOU up to 25 JUNE 2020: UGX 725 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 1,638 BN

(Ei) STOCK OF TREASURY SECURITIES	Eii) MONETARY POLICY MARKET OPERATIONS
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LAST TBILLS ISSUE DATE: 23-APR-2020

On-the-run O/S T-BILL STOCKs (Billions-UGX)	5,162.493	06/05/2020
On-the-run O/S T-BONDSTOCKs(Billions-UGX)	13,420.783	06/05/2020
TOTAL TBILL & TBOND STOCK- UGX	18,583.276	

O/S=Outstanding

MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	69.00	9.575	0.000
182	393.24	11.938	0.266
364	4,700.24	12.999	0.277
2YR *10	-	13.949	-0.051
3YR *5	220.00	15.750	0.750
5YR *2	2,516.42	16.470	-0.073
10YR *2	6,320.62	16.000	1.150
15YR	4,363.75	15.148	-0.342

Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.

(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)

OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR
REPO	01-Apr	430.50	9.00		1
REPO	02-Apr	717.50	9.00		7
DAUT	02-Apr	30.00	9.50		28
DAUT	02-Apr	85.00	9.75		56
REPO	09-Apr	458.00	8.00		7
DAUT	09-Apr	32.00	8.50		28
DAUT	09-Apr	49.00	8.75		56
REPO	15-Apr	564.00	8.00		1
REPO	16-Apr	609.00	8.00		7
DAUT	16-Apr	83.00	8.50		28
DAUT	16-Apr	112.00	8.75		56
REPO	23-Apr	534.00	8.00		7
DAUT	23-Apr	15.00	8.50		28
DAUT	23-Apr	73.00	8.75		56
REPO	27-Apr	363.00	8.00		3
DAUT	30-Apr	42.00	8.50		28
DAUT	30-Apr	85.00	8.75		56
REPO	30-Apr	784.00	8.00		7
REPO	04-May	129.00	8.00		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		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%			
	23-Jul-20		22-Oct-20		22-Apr-21		09-Jun-22		13-Apr-23		01-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	9.50	9.40	10.80	10.70	11.30	11.20	14.00	13.90	15.25	15.15	16.00	15.90	16.00	15.90	16.10	16.00		
BBUG	9.50	9.40	10.80	10.70	11.30	11.20	14.00	13.90	15.25	15.15	16.30	16.20	16.05	15.95	16.05	15.95		
CRDU	9.10	9.00	10.70	10.60	11.20	11.10	14.00	13.90	15.00	14.90	16.30	16.20	16.00	15.90	16.00	15.90		
SCBU	9.04	8.94	10.74	10.64	11.23	11.13	14.00	13.90	15.00	14.90	16.25	16.15	16.00	15.90	16.00	15.90		
STBB	10.20	10.10	10.80	10.70	11.30	11.20	13.80	13.70	15.00	14.90	16.00	15.90	16.00	15.90	16.10	16.00		
RODA	9.10	9.00	10.95	10.85	11.50	11.40	13.80	13.70	15.00	14.90	16.25	16.15	16.00	15.90	16.10	16.00		
Av. Bid	9.41		10.80		11.30		13.93		15.08		16.18		16.01		16.06			
Av. Ask	9.31		10.70		11.20		13.83		14.98		16.08		15.91		15.96			
Sec Mkt Yield	9.580		11.357		12.678		13.883		15.033		16.133		15.958		16.008			
BestBid	10.20		10.95		11.50		14.00		15.25		16.30		16.05		16.10			
BestAsk	8.94		10.60		11.10		13.70		14.90		15.90		15.90		15.90			