

(E) STOCK OF TREASURY SECURITIES				(EII) MONETARY POLICY MARKET OPERATIONS						
LAST TBILLS ISSUE DATE: 05-NOV-2020				(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)						
On-the-run O/S T-BILL STOCKs (Billions-UGX)		5,769.733	19/11/2020	OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
On-the-run O/S T-BONDSTOCKs(Billions-UGX)		15,600.086	19/11/2020	REPO	22-Oct	778.00	7.000		7	
TOTAL TBILL & TBOND STOCK-UGX		21,369.819		DAUT	22-Oct	42.03	7.230		28	
<i>O/S-Outstanding</i>				DAUT	22-Oct	114.36	7.539		56	
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)	REPO	23-Oct	108.00	7.000		6	
91	111.95	7.439	0.428	REPO	27-Oct	247.00	7.000		2	
182	450.74	9.426	0.426	REPO	28-Oct	267.00	7.000		1	
364	5,207.05	13.151	0.751	REPO	29-Oct	983.00	7.000		7	
2YR *10	-	14.550	0.750	DAUT	29-Oct	74.75	7.278		28	
3YR *6	-	15.000	-0.250	DAUT	29-Oct	109.18	7.548		56	
5YR *2	2,131.05	14.900	-0.450	REPO	02-Nov	480.00	7.000		3	
10YR *3	7,731.31	16.000	1.505	REPO	03-Nov	142.50	7.000		2	
15YR	5,737.73	15.000	0.763	REPO	05-Nov	1,200.00	7.000		7	
<i>Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.</i>				DAUT	05-Nov	174.30	7.368		28	
				DAUT	05-Nov	143.86	7.544		56	
				REPO	06-Nov	217.00	7.000		3	
				REPO	09-Nov	265.50	7.000		3	
				REPO	11-Nov	267.00	7.000		1	
				REPO	12-Nov	1,473.00	7.000		7	
				DAUT	12-Nov	104.85	7.335		28	
				DAUT	12-Nov	128.42	7.527		56	

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%		16.625%		17.000%		14.25%	
04-Feb-21				08-May-21				04-Nov-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	15.00	14.90	14.25	14.15	15.05	14.95	15.05	14.95	
ABSA	7.65	7.55	9.65	9.55	12.65	12.55	14.30	14.20	15.40	15.30	15.50	15.40	15.50	15.40	15.45	15.35	15.45	15.35	15.45	15.35	
CRDU	7.50	7.40	9.70	9.60	12.78	12.68	14.50	14.40	15.45	15.35	15.60	15.50	15.60	15.50	15.60	15.50	15.65	15.55	15.65	15.55	
HFBU	7.65	7.55	9.65	9.55	12.65	12.55	14.30	14.20	15.40	15.30	15.60	15.50	15.50	15.40	15.50	15.40	15.50	15.40	15.50	15.40	
SCBU	7.60	7.50	9.55	9.45	12.65	12.55	14.35	14.25	15.40	15.30	15.50	15.40	15.50	15.40	15.45	15.35	15.50	15.40	15.50	15.40	
STBB	7.70	7.65	9.70	9.60	12.60	12.50	14.30	14.20	15.40	15.30	15.60	15.50	15.41	15.31	15.41	15.31	15.41	15.31	15.41	15.31	
RODA	7.50	7.40	9.50	9.40	12.75	12.65	14.50	14.40	15.90	15.80	15.65	15.55	15.63	15.53	15.65	15.53	15.65	15.53	15.65	15.53	
Av. Bid	7.69			9.59	12.53			14.29		15.43		15.49		15.33		15.46					
Av. Ask	7.59			9.49	12.43			14.19		15.33		15.39		15.23		15.36					
Sec Mkt Yield	7.639			9.543	12.476			14.243		15.379		15.443		15.277		15.409					
BestBid	8.20			9.70	12.78			14.50		15.90		15.65		15.63		15.65					
BestAsk	7.40			9.30	11.50			13.70		14.95		14.90		14.15		14.95					

SECONDARY MARKET TRADES FOR 18-NOV-2020					
VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
18-NOV	0.000% 26-AUG-2021	12.699	12.881	600,000	546,564
18-NOV	0.000% 04-NOV-2021	12.649	12.679	1,000,000,000	891,550,000
18-NOV	0.000% 04-NOV-2021	12.649	12.679	1,000,000,000	891,550,000
18-NOV	0.000% 04-NOV-2021	12.500	12.529	247,000,000	220,494,430
18-NOV	0.000% 04-NOV-2021	12.000	12.027	2,230,800,000	2,000,001,432
18-NOV	0.000% 04-NOV-2021	11,000	11,022	66,400,000	60,048,176
18-NOV	0.000% 28-JAN-2021	10,000	10,411	1,950,000	1,471,386
18-NOV	0.000% 08-APR-2021	9,701	9,991	1,560,000,000	1,503,652,800
18-NOV	0.000% 06-MAY-2021	9,700	9,953	10,000,000	9,570,200
18-NOV	0.000% 06-MAY-2021	9,601	9,849	1,000,000,000	957,440,000
18-NOV	0.000% 06-MAY-2021	9,551	9,797	1,000,000,000	957,650,000
18-NOV	0.000% 06-MAY-2021	9,551	9,797	1,000,000,000	957,650,000
18-NOV	0.000% 22-APR-2021	8,751	8,972	31,200,000	30,082,104
18-NOV	0.000% 06-MAY-2021	8,501	8,695	52,000,000	50,030,760
18-NOV	0.000% 06-MAY-2021	8,000	8,173	6,200,000	5,978,536
18-NOV	0.000% 01-JUL-2021	8,000	8,122	20,000,000	19,060,000
18-NOV	0.000% 28-JAN-2021	7,500	7,730	2,100,000	2,069,802
18-NOV	0.000% 31-DEC-2020	7,450	7,699	480,000,000	475,824,000
18-NOV	0.000% 03-DEC-2020	7,395	7,664	500,000,000	498,485,000
18-NOV	14.250% 22-JUN-2034		15.350	155,000,000	153,298,100
18-NOV	14.250% 22-JUN-2034		14.760	244,700,000	249,978,179
18-NOV	11.000% 13-APR-2023		14.000	53,000,000	50,372,790
18-NOV	16.375% 04-MAR-2032		15.800	12,000,000	12,685,080
18-NOV	16.625% 27-AUG-2026		15.200	2,500,000,000	2,718,975,000
18-NOV	14.250% 22-JUN-2034		14.760	100,000,000	102,157,000
18-NOV	14.000% 18-JAN-2024		14.803	40,000,000	41,001,400
18-NOV	14.250% 22-JUN-2034		14.760	180,000,000	183,882,600
			Total	13,492,500,000	
			M. cumulative	1,790,259,100,000	

