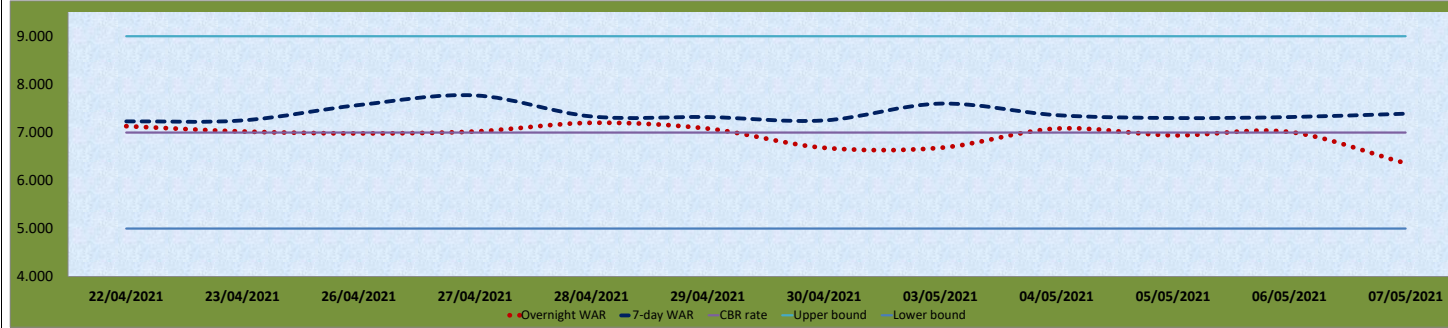


C. CBR AND THE 7-DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (06 MAY 2021 – 4 JUNE 2021)

DATE	THUR 13-May-21	THUR 20-May-21	THUR 27-May-21	FRI 04-Jun-21	THUR 11-Jun-21	TOTAL
REPO	425.57	-	-	-	-	425.57
REV REPO	-	-	-	-	-	-
DEPO AUCT	25.10	58.40	96.10	137.30	-	316.90
TOTALS	450.67	58.40	96.10	137.30	-	742.47

Total O/S Deposit Auction balances held by BOU up to 24 JUNE 2021: UGX 1,016 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 1,441 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 06-MAY-2021			
On-the-run O/S T-BILL STOCKs (Bns-UGX)		6,017.36	10/05/2021
On-the-run O/S T-BONDSTOCKs(Bns-UGX)		19,033.56	10/05/2021
TOTAL TBILL & TBOND STOCK- UGX		25,050.93	
<i>O/S-Outstanding</i>			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
91	83.91	6.920	-0.091
182	421.82	9.749	-0.201
364	5,511.63	11.400	-0.328
2YR	-	13.000	-0.550
3YR	-	13.977	-1.973
5YR	1,871.05	15.100	-1.400
10YR	8,997.22	15.970	-0.030
15YR	7,147.58	16.100	-0.400
20YR	1,017.70	16.990	-0.510

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

(Eii) MONETARY POLICY MARKET OPERATIONS

(VERTICAL REPOS, REV-REPOS & DEPOSIT AUCTIONS)						
OMO	ISSUE DATE	AMOUNT	WAR	RANGE	TENOR	
REPO	06-Apr	324.50	7.000			2
DAUT	08-Apr	19.89	7.318			28
DAUT	08-Apr	95.89	7.428			57
REPO	08-Apr	923.00	7.000			7
REPO	09-Apr	115.00	7.000			6
REPO	12-Apr	238.00	7.000			3
REPO	14-Apr	45.00	7.000			1
DAUT	15-Apr	12.93	7.402			28
DAUT	15-Apr	28.77	7.516			56
REPO	15-Apr	923.00	7.000			7
DAUT	22-Apr	43.56	7.313			28
DAUT	22-Apr	68.31	7.585			56
REPO	22-Apr	726.00	7.000			7
REPO	26-Apr	213.00	7.000			3
REPO	28-Apr	452.50	7.000			1
DAUT	29-Apr	74.58	7.326			28
DAUT	29-Apr	93.91	7.584			56
REPO	29-Apr	1,063.00	7.000			7
REPO	30-Apr	72.00	7.000			6
REPO	04-May	187.50	7.000			2
DAUT	06-May	40.07	7.280			29
DAUT	06-May	500.38	7.717			56
REPO	06-May	425.00	7.000			7

WAR-Weighted Average Rate

H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes)																	
TENOR	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%		16.625%		17.000%		14.250%		
MATURITY DATE	05-Aug-21		04-Nov-21		05-May-22		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	7.35	7.25	9.40	9.30	11.35	11.25	12.90	12.80	13.80	13.70	15.00	14.90	15.50	15.40	15.60	15.50	
ABSA	7.03	6.93	9.80	9.70	11.40	11.30	12.50	12.40	13.50	13.40	14.53	14.43	15.00	14.90	15.03	14.93	
CENTENARY	7.00	6.90	9.90	9.80	11.35	11.25	12.50	12.40	13.50	13.40	14.50	14.40	15.00	14.00	15.10	15.00	
HFBU	7.00	6.90	9.80	9.70	11.40	11.30	12.50	12.40	13.50	13.40	14.45	14.35	15.00	14.90	15.00	14.90	
STANCHART	7.00	6.90	9.80	9.70	11.35	11.25	12.15	12.35	13.45	13.35	14.45	14.35	15.00	14.90	15.00	14.90	
STANBIC	7.00	6.90	9.75	9.65	11.45	11.35	12.50	12.40	13.50	13.40	14.65	14.55	15.00	14.90	15.00	14.90	
BARODA	7.05	6.95	9.75	9.65	11.40	11.30	12.70	12.60	13.80	13.70	14.55	14.45	15.00	14.90	15.30	15.20	
Av. Bid	7.06		9.74		11.39		12.54		13.58		14.59		15.07		15.15		
Av. Ask	6.96		9.64		11.29		12.48		13.48		14.49		14.84		15.05		
Sec Mkt Yield	7.011		9.693		11.336		12.507		13.529		14.540		14.957		15.097		
BestBid	7.35		9.90		11.45		12.90		13.80		15.00		15.50		15.60		
BestAsk	6.90		9.30		11.25		12.35		13.35		14.35		14.00		14.90		