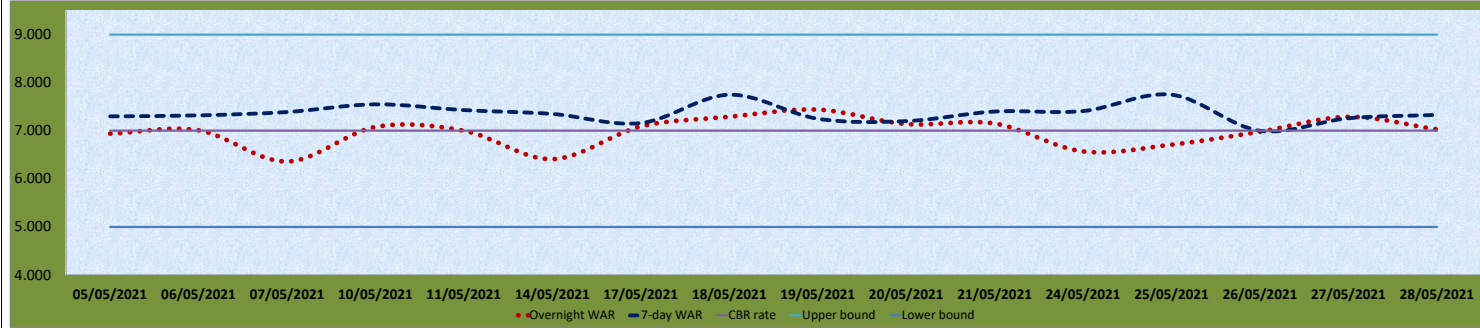


C. CBR AND THE 7-DAY WAR INTERBANK RATES



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (04-JUNE 2021 – 01-JULY 2021)

DATE	FRI	THUR	THUR	THUR	THUR	TOTAL
	04-Jun-21	10-Jun-21	17-Jun-21	24-Jun-21	01-Jul-21	
REPO	950.46	-	-	-	-	950.46
REV REPO	-	-	-	-	-	-
DEPO AUCT	137.30	39.10	72.10	139.30	506.30	894.10
TOTALS	1,087.76	39.10	72.10	139.30	506.30	1,844.56

Total O/S Deposit Auction balances held by BOU up to 22 JULY 2021: UGX 1,230 BN

Total O/S Repo, Reverse Repo & Deposit Auction balances held by BOU: UGX 2,190 BN

(E) STOCK OF TREASURY SECURITIES

LAST TBILLS ISSUE DATE: 20-MAY-2021			
MATURITY	TOTAL STOCK (BN UGX)	YTM (%) AT CUT OFF*	CHANGE IN YTM (+/-)
On-the-run O/S T-BILL STOCKs (Bns-UGX)	6,088.99	7.003	0.083
On-the-run O/S T-BONDSTOCKs(Bns-UGX)	19,201.78	10.700	-0.700
TOTAL TBILL & TBOND STOCK- UGX	25,290.77	13.000	-0.550
91	72.06	7.003	0.083
182	403.16	9.501	-0.248
364	5,613.76	10.700	-0.700
2YR	-	13.000	-0.550
3YR	-	12.800	-1.197
5YR	1,589.27	15.100	-1.400
10YR	9,147.22	15.970	-0.030
15YR	7,447.58	14.400	-1.700
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	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				
REPO	10-May	600.50	7.000		3				
REPO	11-May	283.00	7.000		2				
DAUT	14-May	26.75	7.662		55				
DAUT	14-May	9.95	7.326		27				
REPO	14-May	742.00	7.000		6				
REPO	17-May	95.00	7.000		3				
DAUT	20-May	278.96	7.536		56				
DAUT	20-May	2.98	7.328		28				
REPO	20-May	441.00	7.000		7				
REPO	21-May	305.00	7.000		6				
REPO	25-May	222.09	7.000		2				
REPO	26-May	136.00	7.000		1				
DAUT	27-May	35.70	7.649		56				
DAUT	27-May	44.05	7.316		28				
REPO	27-May	949.00	7.000		8				

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		
COUPON	0.000%		0.000%		0.000%		11.000%		14.000%		16.625%		17.000%		14.250%		
MATURITY DATE	18-Aug-21		18-Nov-21		19-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	7.00	6.90	9.80	9.70	10.80	10.70	12.20	12.10	12.48	12.38	14.20	14.10	14.40	14.30	14.45	14.35	
ABSA	7.00	6.90	9.75	9.65	10.60	10.50	12.08	11.98	12.50	12.40	14.05	13.95	14.45	14.35	14.58	14.48	
CENTENARY	7.00	6.90	9.60	9.50	10.65	10.55	12.10	12.00	12.60	12.50	14.10	14.00	14.45	14.35	14.55	14.45	
HFBU	7.00	6.90	9.50	9.40	10.70	10.60	12.10	12.00	12.60	12.50	14.10	14.00	14.50	14.40	14.60	14.50	
STANCHART	7.05	6.95	9.75	9.65	10.60	10.50	12.15	12.05	12.55	12.45	14.05	13.95	14.45	14.35	14.55	14.45	
STANBIC	7.15	7.05	10.00	9.80	10.75	10.65	12.10	12.00	12.65	12.55	14.20	14.10	14.60	14.50	14.65	14.55	
BARODA	7.05	6.95	9.70	9.60	10.70	10.60	12.07	11.97	12.65	12.55	14.10	14.00	14.50	14.40	14.65	14.55	
Av. Bid	7.04		9.73		10.69		12.11		12.58		14.11		14.48		14.58		
Av. Ask	6.94		9.61		10.59		12.01		12.48		14.01		14.38		14.48		
Sec Mkt Yield	6.986		9.671		10.636		12.064		12.526		14.064		14.429		14.526		
BestBid	7.15		10.00		10.80		12.20		12.65		14.20		14.60		14.65		
BestAsk	6.90		9.40		10.50		11.97		12.38		13.95		14.30		14.35		