

| (Ei) STOCK OF TREASURY SECURITIES | | | | (Eii) MONETARY POLICY MARKET OPERATIONS | | | | | |
|--|----------------------|---------------------|---------------------|--|------------|-------------|--------|-------|-------|
| LAST TBILLS ISSUE DATE: 24-APRIL-2024 | | | | (VERTICAL REPOS, REV-REPOS, BOU BILL & SF) | | | | | |
| On-the-run O/S T-BILL STOCKS (Bns-UGX) | | 7,010.79 | 5/7/2024 | OMO/SF | ISSUE DATE | AMOUNT (BN) | WAR | RANGE | TENOR |
| On-the-run O/S T-BONDSTOCKS(Bns-UGX) | | 35,278.08 | 5/7/2024 | SLF | 5-Apr | 990.00 | 12.000 | | 3 |
| TOTAL TBILL & TBOND STOCK-UGX | | 42,288.87 | | SLF | 8-Apr | 533.50 | 12.250 | | 1 |
| <i>O/S=Outstanding</i> | | | | SLF | 9-Apr | 512.50 | 12.250 | | 2 |
| MATURITY | TOTAL STOCK (BN UGX) | YTM (%) AT CUT OFF* | CHANGE IN YTM (+/-) | SLF | 11-Apr | 462.00 | 12.250 | | 1 |
| 91 | 88.80 | 10.002 | 0.900 | SLF | 12-Apr | 582.00 | 12.250 | | 3 |
| 182 | 669.62 | 12.500 | 0.492 | SLF | 15-Apr | 362.00 | 12.250 | | 1 |
| 364 | 6,252.37 | 13.501 | 0.216 | SLF | 16-Apr | 539.00 | 12.250 | | 1 |
| 2YR | 1,640.45 | 13.750 | 0.550 | SLF | 17-Apr | 650.00 | 12.250 | | 1 |
| 3YR | 3,792.41 | 14.999 | 0.749 | SLF | 18-Apr | 954.00 | 12.250 | | 1 |
| 5YR | 507.21 | 14.600 | -0.300 | SLF | 19-Apr | 1,402.00 | 12.250 | | 3 |
| 10YR | 9,267.06 | 16.000 | 2.250 | SLF | 22-Apr | 525.00 | 12.250 | | 1 |
| 15YR | 13,217.83 | 16.300 | 0.000 | SLF | 23-Apr | 453.00 | 12.250 | | 1 |
| 20YR | 6,853.11 | 16.750 | 0.000 | SLF | 24-Apr | 330.00 | 12.250 | | 1 |
| <i>Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount.</i> | | | | SLF | 25-Apr | 720.00 | 12.250 | | 1 |
| | | | | SLF | 26-Apr | 987.00 | 12.250 | | 3 |
| | | | | SLF | 29-Apr | 683.00 | 12.250 | | 1 |
| | | | | SLF | 30-Apr | 462.00 | 12.250 | | 2 |
| | | | | SLF | 2-May | 452.00 | 12.250 | | 1 |
| | | | | SLF | 3-May | 856.00 | 12.250 | | 3 |
| | | | | SLF | 6-May | 502.00 | 12.250 | | 1 |

| H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES -End of Day Quotes) | | | | | | | | | | | | | | | | | | |
|---|-----------|-----------|-----------|-----------|----------|-----------|----------|-----------|-----------|--------|-------|-------|-------|-------|-------|-------|-------|-------|
| WAR-Weighted Average Rate | | | | | | | | | | | | | | | | | | |
| SF-Standing Facilities | | | | | | | | | | | | | | | | | | |
| T-BILLS | | | | | | | | | | | | | | | | | | |
| TENOR | 91 DR | 182 DR | 364 DR | 2YR YTM | 3YR YTM | 5YR YTM | 10YR YTM | 15YR YTM | 20YR YTM | TBONDS | | | | | | | | |
| COUPON | 0.000% | 0.000% | 0.000% | 14.000% | 13.500% | 14.125% | 14.375% | 16.000% | 15.000% | | | | | | | | | |
| MATURITY DATE | 25-Jul-24 | 24-Oct-24 | 24-Apr-25 | 29-May-25 | 9-Jul-26 | 13-Jan-28 | 3-Feb-33 | 14-May-37 | 18-Jun-43 | | | | | | | | | |
| | BID/ASK | BID/ASK | BID/ASK | BID/ASK | BID/ASK | BID/ASK | BID/ASK | BID/ASK | BID/ASK | | | | | | | | | |
| DFCU | 10.00 | 9.70 | 12.50 | 12.35 | 13.60 | 13.20 | 13.80 | 13.40 | 15.00 | 14.50 | 15.15 | 14.70 | 16.25 | 15.90 | 16.40 | 16.00 | 16.70 | 16.27 |
| ABSA | 10.00 | 9.50 | 12.80 | 12.30 | 13.60 | 13.10 | 13.80 | 13.30 | 15.00 | 14.50 | 15.20 | 14.70 | 16.35 | 15.90 | 16.45 | 15.95 | 16.75 | 16.25 |
| CENTENARY | 10.00 | 9.50 | 12.60 | 12.20 | 13.55 | 13.10 | 13.70 | 13.30 | 15.00 | 14.50 | 15.00 | 14.60 | 16.10 | 15.70 | 16.40 | 16.00 | 16.70 | 16.20 |
| HFBU | 10.00 | 9.50 | 12.30 | 12.00 | 13.50 | 13.00 | 13.70 | 13.00 | 15.00 | 14.40 | 15.25 | 14.40 | 16.20 | 15.75 | 16.40 | 15.95 | 16.7/ | 16.20 |
| STANCHART | 10.00 | 9.50 | 12.50 | 12.00 | 13.60 | 13.10 | 13.80 | 13.30 | 15.00 | 14.50 | 15.15 | 14.65 | 16.10 | 15.75 | 16.45 | 15.95 | 16.70 | 16.20 |
| STANBIC | 10.00 | 9.50 | 12.50 | 12.00 | 13.60 | 13.10 | 13.80 | 13.30 | 15.00 | 14.50 | 15.20 | 14.70 | 16.30 | 15.90 | 16.45 | 15.95 | 16.70 | 16.20 |
| CITI | 10.05 | 9.55 | 12.80 | 12.35 | 13.65 | 13.15 | 13.85 | 13.35 | 15.00 | 14.50 | 15.20 | 14.70 | 16.40 | 15.90 | 16.45 | 15.95 | 16.70 | 16.20 |
| EQUITY | 10.10 | 9.25 | 12.50 | 12.30 | 13.60 | 13.20 | 13.80 | 13.35 | 15.00 | 14.60 | 15.25 | 14.70 | 16.35 | 15.70 | 16.40 | 16.00 | 16.75 | 16.20 |
| Av. Bid | 10.02 | 12.56 | 13.59 | 13.78 | 15.00 | 15.18 | 16.26 | 16.43 | 16.71 | | | | | | | | | |
| Av. Ask | 9.50 | 12.19 | 13.12 | 13.29 | 14.50 | 14.64 | 15.81 | 15.97 | 16.22 | | | | | | | | | |
| Sec Mkt Yield | 9.759 | 12.375 | 13.353 | 13.534 | 14.750 | 14.909 | 16.034 | 16.197 | 16.465 | | | | | | | | | |
| BestBid | 10.00 | 12.30 | 13.50 | 13.70 | 15.00 | 15.00 | 16.10 | 16.40 | 16.70 | | | | | | | | | |
| BestAsk | 9.70 | 12.35 | 13.20 | 13.40 | 14.60 | 14.70 | 15.90 | 16.00 | 16.27 | | | | | | | | | |