



**E1 SECURITIES MATURITIES PROFILE [11 APRIL - 25 APRIL 2013]**

| SECURITY     | THU<br>11-APR-2013   | TUE<br>16-APR-2013     | WED<br>17-APR-2013    | THU<br>18-APR-2013     | WED<br>24-APR-2013    | THU<br>25-APR-2013    | TOTAL                  |
|--------------|----------------------|------------------------|-----------------------|------------------------|-----------------------|-----------------------|------------------------|
| REPO/RR      | 0                    | 224,014,356,164        | 0                     | 0                      | 90,414,246,575        | 0                     | 314,428,602,739        |
| D/AUC        | 0                    | 0                      | 86,857,815,068        | 0                      | 0                     | 0                     | 86,857,815,068         |
| T-BILLS      | 791,940,465          | 0                      | 0                     | 121,968,746,844        | 0                     | 64,217,855,077        | 186,978,542,386        |
| T-BONDS      | 0                    | 0                      | 0                     | 0                      | 0                     | 0                     | 0                      |
| COUPON       | 8,195,000,000        | 0                      | 0                     | 0                      | 0                     | 15,865,000,000        | 24,060,000,000         |
| <b>TOTAL</b> | <b>8,986,940,465</b> | <b>224,014,356,164</b> | <b>86,857,815,068</b> | <b>121,968,746,844</b> | <b>90,414,246,575</b> | <b>80,082,855,077</b> | <b>612,324,960,193</b> |

Note that redemption value of Treasuries & Coupon payments may differ on settlement day on account of BOU managed funds, Rediscounts and tax liabilities.

**E2 DEPOSIT AUCTION MATURITIES PROFILE [17 APRIL - 10 JUNE 2013]**

| SECURITY     | WED<br>17-APR-2013    | MON<br>29-APR-2013    | THU<br>2-MAY-2013     | FRI<br>3-MAY-2013     | TUE<br>4-JUNE-2013     | MON<br>10-JUNE-2013   | TOTAL                  |
|--------------|-----------------------|-----------------------|-----------------------|-----------------------|------------------------|-----------------------|------------------------|
| D/AUC        | 86,857,815,068        | 51,539,068,493        | 45,448,787,671        | 25,247,972,603        | 71,452,635,616         | 15,822,484,932        | 296,368,764,383        |
|              |                       |                       |                       | 0                     | 74,493,046,575         | 42,864,110,959        | 117,357,157,534        |
| <b>TOTAL</b> | <b>86,857,815,068</b> | <b>51,539,068,493</b> | <b>45,448,787,671</b> | <b>25,247,972,603</b> | <b>145,945,682,191</b> | <b>58,686,595,891</b> | <b>413,725,921,917</b> |

**TREASURY AUCTIONS**

\*RE-OPENINGS (no. of x)

On-the-run T-BILLS ISSUE DATE O/S T-BILL STOCKS  
T-BILL AUC NO: 883 4-04-13 2,394.88 (4-04-13)

On-the-run T-BONDS MAT. DATE O/S T-BOND STOCKS  
FXD 04/2012/2x1 26-03-15 2 YR 1,030.75 BN  
FXD 0/2013/3x0 28-01-16 3 YR 1,230.07 BN  
FXD 03/2013/5x0 22-02-18 5 YR 845.03 BN  
FXD 06/2012/10x0 21-01-21 10YR 446.49 BN  
3,552.33 (27-3-13)

| MAT  | WA DR | Change in WA DR (%) | YTM (%) Range | YTM (%) AT WAP | Change in YTM (%) |
|------|-------|---------------------|---------------|----------------|-------------------|
| 91   | 8.80  | -0.23               | 8.98-9.31     | 9.31           | -0.26             |
| 182  | 10.38 | -0.35               | 10.78-11.33   | 11.25          | -0.41             |
| 364  | 10.28 | -0.25               | 10.45-11.64   | 11.45          | -0.32             |
| 2X0  |       |                     | 11.50-13.00   | 12.29          | -2.65             |
| 3X0  |       |                     | 14.00-14.93   | 14.71          | +2.95             |
| 5X0  |       |                     | 13.49-13.98   | 13.82          | -1.51             |
| 10X0 |       |                     | 13.75-15.00   | 14.58          | +2.06             |

**SHORT TERM INSTRUMENTS**

| MOST RECENT REPOS: | TENURE | WAR (%) | Rate range | Hi-Lo Spread |            |
|--------------------|--------|---------|------------|--------------|------------|
| 030/13             | 21-03  | 7-DAY   | 12.000     | 12.00-12.00  | 0.00 REPO  |
| 031/13             | 26-03  | 7-DAY   | 12.000     | 12.00-12.00  | 0.00 REPO  |
| 032/13             | 27-03  | 7-DAY   | 12.000     | 12.00-12.00  | 0.00 REPO  |
| 002/13             | 28-03  | 32-DAY  | 12.056     | 12.00-12.25  | 0.25 D/AUC |
| 033/13             | 02-04  | 7-DAY   | 12.000     | 12.00-12.00  | 0.00 REPO  |
| 003/13             | 02-04  | 30-DAY  | 12.134     | 11.75-12.25  | 0.50 D/AUC |
| 004/13             | 03-04  | 30-DAY  | 12.068     | 12.00-12.25  | 0.25 D/AUC |
| 034/13             | 03-04  | 7-DAY   | 12.000     | 12.00-12.00  | 0.00 REPO  |
| 005/13             | 04-04  | 61-DAY  | 12.417     | 11.75-12.62  | 0.87 D/AUC |
| 006/13             | 05-04  | 60-DAY  | 12.442     | 12.00-12.54  | 0.54 D/AUC |
| 007/13             | 09-04  | 60-DAY  | 12.248     | 12.00-12.30  | 0.30 D/AUC |
| 035/13             | 09-04  | 7-DAY   | 12.000     | 12.00-12.00  | 0.00 REPO  |
| 008/13             | 10-04  | 60-DAY  | 12.311     | 12.00-12.50  | 0.50 D/AUC |
| 036/13             | 10-04  | 14-DAY  | 12.000     | 12.00-12.00  | 0.00 REPO  |

**H DAILY SECONDARY MARKET QUOTES (Based on-the-run TREASURY SECURITIES)**

|          | T-BILLS     |              |              | T-BONDS      |                  |                 |               |
|----------|-------------|--------------|--------------|--------------|------------------|-----------------|---------------|
|          | 91 DR       | 182 DR       | 364 DR       | 2YR YTM      | 3YR YTM          | 5YR YTM         | 10YR YTM      |
|          | 20-06-13    | 19-09-13     | 20-03-14     | 10%, 4-12-14 | 10.25%, 28-01-16 | 10.75%, 22-2-18 | 11%, 21-01-21 |
|          | BID/OFF     | BID/OFF      | BID/OFF      | BID/OFF      | BID/OFF          | BID/OFF         | BID/OFF       |
| BBUG     | 8.70/60     | 10.30/20     | 10.30/20     | 12.00/90     | 12.10/00         | 12.50/40        | 14.00/90      |
| CRDU     | 8.70/55     | 10.40/20     | 10.35/15     | 12.15/95     | 12.35/15         | 12.75/55        | 14.10/95      |
| DFCU     | 8.70/50     | 10.30/10     | 10.30/10     | 12.00/90     | 12.20/00         | 12.50/40        | 14.00/90      |
| SCBU     | 8.70/60     | 10.35/25     | 10.35/25     | 11.90/80     | 12.10/00         | 12.50/40        | 14.00/90      |
| STBB     | 8.70/60     | 10.30/20     | 10.30/20     | 11.90/80     | 12.10/00         | 12.50/40        | 14.00/90      |
| RODA     | 8.75/60     | 10.35/25     | 10.35/15     | 12.00/90     | 12.10/00         | 12.60/50        | 14.00/90      |
| Best Bid | 8.70        | 10.30        | 10.30        | 11.90        | 12.10            | 12.50           | 14.00         |
| Best Ask | 8.60        | 10.25        | 10.25        | 11.95        | 12.15            | 12.55           | 13.95         |
| Av. YTM  | <b>9.14</b> | <b>11.12</b> | <b>11.45</b> | <b>11.93</b> | <b>12.13</b>     | <b>12.53</b>    | <b>13.98</b>  |