MONEY MARKET REPORT FOR APRIL 11 2013

A. WEIGHTED AVERAGE INTERBANK RATES (%) p.a.					
TENOR	FRI 5-4-13	MON 8-4-13	TUE 9-4-13	WED 10-4-13	THU 11-4-13
O/N	7.19	6.53	7.09	7.04	6.16
3D			10.00		
6D					
1W	10.35	-	11.00	11.44	10.22
1W (IND)	10.38	10.82	11.37	11.13	10.98
14D					11.75
3M					

B. POLICY RATES (%) p.a. Ruling Effective: 4-MARCH-2013			
	Current Percent	Previous Percent	%age Change
Margin for RR	3.00	3.00	*0.00*
Margin for BR	4.00	4.00	*0.00*
Reference Rate: CBR	12.00	12.00	*0.00*
Rediscount Rate	15.00	15.00	*0.00*
Bank Rate	16.00	16.00	*0.00*

C

DAILY MONEY MARKET TRANSACTIONS (Excl. REPO Transactions)
(By Rate, by Tenor, by Funds in BN & from source to destination)

RATE (%)	TENOR	AMT BN	FROM	TO	RATE (%)	TENOR	AMT BN	FROM	TO
11.75	14	1.00			7.00	1	3.00		
12.00	7	1.00			7.00	1	2.00		
12.00	7	0.50			7.00	1	2.00		
10.00	7	7.00			7.00	1	1.00		
10.00	7	5.00			7.00	1	1.00		
10.00	1	5.00			7.00	1	1.00		
9.00	1	5.00			7.00	1	0.50		
9.00	1	3.00			7.00	1	0.25		
9.00	1	2.00			6.50	1	2.00		
9.00	1	0.50			6.00	1	5.00		
9.00	1	0.50			6.00	1	2.00		
8.00	1	5.00			6.00	1	2.00		
8.00	1	1.00			6.00	1	2.00		
8.00	1	1.00			6.00	1	2.00		
8.00	1	0.50			6.00	1	2.00		
7.75	1	2.00			6.00	1	2.00		
7.50	1	2.00			6.00	1	1.00		
7.00	1	5.00			4.00	1	10.00		
7.00	1	5.00			4.00	1	2.00		
7.00	1	3.00			3.00	1	5.00		
					3.00	1	5.00		
					3.00	1	5.00		
						T/T	112.75		

D

DAILY SECONDARY MARKET TRADES FOR THE PERIOD OF APRIL 2013								
VALUE DATE	SECURITY: TENOR-COUPON/MAT DATE	DR (%p.a)	MMY (%p.a)	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)	SELLER	BUYER
11-Apr-13	364-13-JUN-13	7.404	7.500	7.736	1,500,000,000	1,480,830,740		
				T/T	1,500,000,000			
				CUM	25,440,200,000			

E

E1	SECURITIES MATURITIES PROFILE [16 APRIL - 29 APRIL 2013]						
SECURITY	TUE 16-APR-2013	WED 17-APR-2013	THU 18-APR-2013	WED 24-APR-2013	THU 25-APR-2013	THU 29-APR-2013	TOTAL
REPO/RR	224,014,356,164	0		90,414,246,575	55,253,150,685	0	369,681,753,424
D/AUC	0	86,857,815,068	0	0	0	51,539,068,493	**138,396,883,561**
T-BILLS	0	0	121,968,746,84	0	64,217,855,077	0	**186,186,601,921**
T-BONDS	0	0	0	0	0	0	**0**
COUPON	0	0	0	0	15,865,000,000	0	**15,865,000,000**
TOTAL	**224,014,356,164**	**86,857,815,068**	**121,968,746,84 4**	**90,414,246,575**	**80,082,855,077**	**51,539,068,493**	**710,130,238,906**

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 - 04 JUNE 2013]						
SECURITY	WED 17-APR-2013	MON 29-APR-2013	THU 2-MAY-2013	FRI 3-MAY-2013	FRI 13-MAY-2013	TUE 4-JUNE-2013	TOTAL
D/AUC	86,857,815,068	51,539,068,493	45,448,787,671	25,247972,603	14,655,134,247	71,452,635,616	**295,201,413,698**
				0	0	74,493,046,575	**74,493,046,575**
TOTAL	**86,857,815,068**	**51,539,068,493**	**45,448,787,671**	**25,247,972,60 3**	**14,655,134,247**	**145,945,682,191**	**369,694,460,273**

F

TREASURY AUCTIONS

*RE-OPENINGS (no. of ×)

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 04/2012/2×1	**26-03-15**	**2 YR 1,030.75 BN**
FXD 0/2013/3×0	**28-01-16**	**3 YR 1,230.07 BN**
FXD 03/2013/5×0	**22-02-18**	**5 YR 845.03 BN**
FXD 06/2012/10×0	**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*

G

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
009/13	11-04	30-DAY	12.203	12.00-12.30	0.30 D/AUC
037/13	11-04	14-DAY	12.000	12.00-12.00	0.00 REPO

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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	**9.14**	**11.12**	**11.45**	**11.93**	**12.13**	**12.53**	**13.98**