MONEY MARKET REPORT FOR APRIL 12 2013

A. WEIGHTED AVERAGE INTERBANK RATES (%) p.a.					
TENOR	MON 8-4-13	TUE 9-4-13	WED 10-4-13	THU 11-4-13	FRI 12-4-13
O/N	6.53	7.09	7.04	6.16	7.03
3D		10.00			
6D					
1W	-	11.00	11.44	10.22	9.28
1W (IND)	10.82	11.37	11.13	10.98	10.62
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
10.00	7	1.00			7.00	3	2.00		
10.00	7	1.00			7.00	3	2.00		
9.00	7	5.00			7.00	3	2.00		
10.00	3	2.00			7.00	3	2.00		
9.50	3	1.00			7.00	3	1.00		
9.00	3	5.00			6.00	3	5.00		
9.00	3	3.00			6.00	3	5.00		
9.00	3	2.00			6.00	3	3.00		
9.00	3	1.00			6.00	3	3.00		
9.00	3	1.00			6.00	3	2.00		
8.00	3	3.00			6.00	3	2.00		
8.00	3	3.00			6.00	3	2.00		
8.00	3	2.00			6.00	3	2.00		
8.00	3	2.00			6.00	3	2.00		
8.00	3	2.00			6.00	3	2.00		
8.00	3	2.00			6.00	3	1.00		
8.00	3	2.00			6.00	3	1.00		
8.00	3	2.00			6.00	3	0.50		
8.00	3	2.00			5.00	3	5.00		
8.00	3	1.00			5.00	3	5.00		
8.00	3	1.00			5.00	3	2.00		
8.00	3	1.00			5.00	3	1.00		
8.00	3	1.00			4.00	3	2.00		
8.00	3	1.00			4.00	3	2.00		
8.00	3	0.50			2.00	3	2.00		
8.00	3	0.50							
7.00	3	15.00							
7.00	3	5.00							
						T/T	**140.0**		

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
12-04	10.25-01-JAN-15			11.950	100,000,000	100,165,555		
12-04	10.25-10-SEP-15			12.126	60,000,000	58,176,600		
				T/T	**160,000,000**			
				CUM	**25,500,200,000**			

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	0	90,414,246,575	55,253,150,685	0	**369,681,753,424**
T-BILLS	0	0	121,968,746,844	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**	**0**	**121,968,746,844**	**90,414,246,575**	**135,336,005,762**	**0**	**571,733,355,345**

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**	**25,247,972,603**	**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
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

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**