

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	25,247,972,603	14,655,134,247	71,452,635,616	295,201,413,698
						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						G SHORT TERM INSTRUMENTS						
*RE-OPENINGS (no. of x)						MOST RECENT REPOS: <u>TENURE</u> * <u>WAR (%)</u> <u>Rate range</u> <u>Hi-Lo Spread</u>						
On-the-run T-BILLS ISSUE DATE <u>O/S T-BILL STOCKS</u>						034/13	03-04	7-DAY	12.000	12.00-12.00	0.00	REPO
T-BILL AUC NO: 883 4-04-13 2,394.88 (4-04-13)						005/13	04-04	61-DAY	12.417	11.75-12.62	0.87	D/AUC
On-the-run T-BONDS MAT. DATE <u>O/S T-BOND STOCKS</u>						006/13	05-04	60-DAY	12.442	12.00-12.54	0.54	D/AUC
FXD 04/2012/2x1	26-03-15	2 YR	1,030.75	BN		007/13	09-04	60-DAY	12.248	12.00-12.30	0.30	D/AUC
FXD 0/2013/3x0	28-01-16	3 YR	1,230.07	BN		035/13	09-04	7-DAY	12.000	12.00-12.00	0.00	REPO
FXD 03/2013/5x0	22-02-18	5 YR	845.03	BN		008/13	10-04	60-DAY	12.311	12.00-12.50	0.50	D/AUC
FXD 06/2012/10x0	21-01-21	10YR	446.49	BN		036/13	10-04	14-DAY	12.000	12.00-12.00	0.00	REPO
3,552.33 (27-3-13)						009/13	11-04	30-DAY	12.203	12.00-12.30	0.30	D/AUC
MAT	WA DR	Change in WA DR (%)	YTM (%) Range	YTM (%) AT WAP	Change in YTM (%)	037/13	11-04	14-DAY	12.000	12.00-12.00	0.00	REPO
91	8.80	-0.23	8.98-9.31	9.31	-0.26	038/13	15-04	7-DAY	12.000	12.00-12.00	0.00	REPO
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							

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