MONEY MARKET REPORT FOR APRIL 22 2013

A. WEIGHTED AVERAGE INTERBANK RATES (%) p.a.					
TENOR	TUE 16-4-13	WED 17-4-13	THU 18-4-13	FRI 19-4-13	MON 22-4-13
O/N	7.16	9.84	8.98	9.38	9.35
2D	9.00	8.00			
4D			11.00		
5D		11.00			
1W	11.50	11.57	10.70	11.00	12.00
14D					

B. POLICY RATES (%) p.a. Ruling Effective: 4-APRIL-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
12.0	7	10.0			9.0	1	2.0		
12.0	7	1.0			9.0	1	1.0		
12.0	7	1.0			9.0	1	1.0		
12.0	1	1.0			9.0	1	1.0		
11.0	1	1.0			9.0	1	1.0		
10.0	1	5.0			8.5	1	2.0		
10.0	1	5.0			8.5	1	2.0		
10.0	1	2.0			8.0	1	1.0		
10.0	1	1.0			7.0	1	2.0		
10.0	1	1.0							
10.0	1	0.5							
9.0	1	3.0							
9.0	1	3.0							
						T/T	47.5		

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
22-4	364-17-Apr-14	10.610	11.851	11.860	5,000,000,000	4,476,750,000		
22-4	10.00-7-Nov-13			12.500	21,500,000	22,196,012		
				T/T	5,021,500,000			
				CUM	37,733,700,000			

E

E1	*SECURITIES MATURITIES PROFILE [23 APRIL - 29 APRIL 2013]*						
SECURITY	TUE 23-APR-2013	WED 24-APR-2013	THU 25-APR-2013	MON 29-APR-2013			TOTAL
REPO/RR	62,142,684,932	90,414,246,575	55,253,150,685	99,728,986,301			307,539,068,493
T-BILLS	0	0	64,217,855,077	0			64,217,855,077
T-BONDS	0	0	0	0			0
COUPON	0	0	15,865,000,000	0			15,865,000,000
TOTAL	62,142,684,932	90,414,246,575	135,336,005,762	99,728,986,301			387,621,923,570

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 [29 APRIL - 4 JUNE 2013]*						
SECURITY	MON 29-APR-2013	THU 2-MAY-2013	FRI 3-MAY-2013	MON 13-MAY-2013	TUE 16-MAY-2013	TUE 4-JUNE-2013	TOTAL
D/AUC	51,539,068,493	45,448,787,671	25,247972,603	14,655,134,247	71,706,643,836	145,945,682,191	354,543,289,041

F

TREASURY AUCTIONS

*RE-OPENINGS (no. of ×)

On-the-run T-BILLS ISSUE DATE **O/S T-BILL STOCKS**

T-BILL AUC NO: **884 18-4-13** **2,326.19 (18-4-13)**

On-the-run T-BONDS	MAT. DATE	O/S T-BOND STOCKS	
FXD 04/2012/2×1	**26-03-15**	**2 YR**	**1,055.80BN**
FXD 0/2013/3×0	**28-01-16**	**3 YR**	**1,262.07BN**
FXD 03/2013/5×0	**22-02-18**	**5 YR**	**949.04BN**
FXD 06/2012/10×0	**21-01-21**	**10YR**	**446.47BN**
			3,713.39 (18-4-13)

MAT	WA DR	Change in WA DR (%)	YTM (%) Range	YTM (%) AT WAP	Change in YTM (%)
91	**10.17**	*1.37*	**9.11-13.09**	**10.85**	*1.55*
182	**10.16**	***-0.22***	**10.81-11.20**	**10.99**	***-0.25***
364	**10.47**	*0.19*	**10.53-12.50**	**11.69**	*0.24*
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
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**
038/13 15-04	**7-DAY**	**12.000**	**12.00-12.00**	**0.00 REPO**
010/13 16-04	**30-DAY**	**12.109**	**12.00-12.25**	**0.25 D/AUC**
039/13 16-04	**7-DAY**	**12.000**	**12.00-12.00**	**0.00 REPO**
040/13 22-04	**7-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	9.00/90	10.10/00	10.40/30	11.90/80	12.10/00	12.50/40	14.00/90
CRDU	8.70/55	10.35/15	10.35/15	12.15/95	12.35/15	12.75/55	14.10/95
DFCU	9.00/80	10.30/10	10.45/20	11.90/80	12.10/00	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	9.00/90	10.20/10	10.45/35	11.90/80	12.10/00	12.50/40	14.00/90
RODA	8.70/60	10.35/25	10.35/25	12.00/90	12.10/00	12.50/60	14.00/90
Best Bid	8.70	10.10	10.35	11.90	12.10	12.50	14.00
Best Ask	8.90	10.25	10.35	11.95	12.15	12.60	13.95
Av. YTM	**9.31**	**11.01**	**11.54**	**11.93**	**12.13**	**12.55**	**13.98**