

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>						005/13 04-04	61-DAY	12.417	11.75-12.62	0.87	D/AUC
T-BILL AUC NO: 884 18-4-13 2,326.19 (18-4-13)						006/13 05-04	60-DAY	12.442	12.00-12.54	0.54	D/AUC
On-the-run T-BONDS MAT. DATE <u>O/S T-BOND STOCKS</u>						007/13 09-04	60-DAY	12.248	12.00-12.30	0.30	D/AUC
FXD 04/2012/2x1	26-03-15	2 YR	1,055.80BN			035/13 09-04	7-DAY	12.000	12.00-12.00	0.00	REPO
FXD 0/2013/3x0	28-01-16	3 YR	1,262.07BN			008/13 10-04	60-DAY	12.311	12.00-12.50	0.50	D/AUC
FXD 03/2013/5x0	22-02-18	5 YR	949.04BN			036/13 10-04	14-DAY	12.000	12.00-12.00	0.00	REPO
FXD 06/2012/10x0	21-01-21	10YR	446.47BN			009/13 11-04	30-DAY	12.203	12.00-12.30	0.30	D/AUC
			3,713.39 (18-4-13)			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
						011/13 23-04	30-DAY	12.139	12.00-12.25	0.25	D/AUC
						041/13 23-04	7-DAY	12.000	12.00-12.00	0.00	REPO
						042/13 24-04	8-DAY	12.000	12.00-12.00	0.00	REPO
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			11.50-12.75	12.29	-2.42						
5X0			13.49-13.98	13.82	-1.51						
10X0			12.92-14.75	14.14	-0.45						

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	9.00/85	10.25/05	10.45/25	12.00/80	12.20/00	12.55/35	14.05/85
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	10.45/35	12.00/90	12.10/00	12.50/60	14.00/90
<i>Best Bid</i>	8.70	10.10	10.35	11.90	12.10	12.50	14.00
<i>Best Ask</i>	8.90	10.25	10.35	11.90	12.00	12.60	13.90
<i>Av. YTM</i>	9.31	11.01	11.54	11.90	12.05	12.55	13.95