

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>						028/13 19-03 7-DAY 12.000 12.00-12.00 0.00 REPO	029/13 20-03 7-DAY 12.000 12.00-12.00 0.00 REPO	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
T-BILL AUC NO: 883 3-04-13 2,394.88 (4-04-13)																	
On-the-run T-BONDS MAT. DATE <u>O/S T-BOND STOCKS</u>																	
FXD 04/2012/2x1 26-03-15 2 YR 1,030.75 BN																	
FXD 0/2013/3x0 28-01-16 3 YR 1,230.07 BN																	
FXD 03/2013/5x0 22-02-18 5 YR 845.03 BN																	
FXD 06/2012/10x0 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												

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	10.20/10	10.20/10	12.00/90	12.25/15	12.75/65	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	10.35/10	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	8.70/60	10.35/25	10.35/25	12.00/90	12.10/00	12.50/60	14.00/90
Best Bid	8.70	10.20	10.20	11.90	12.10	12.50	14.00
Best Ask	8.60	10.25	10.25	11.95	12.15	12.65	13.95
Av. YTM	9.14	11.07	11.39	11.93	12.13	12.58	13.98