

**Secondary Market Transactions in Government Securities
Among Banks and Primary Dealers**

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended November 30, 2015

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)	(Yields % PA)			
<i>Maturity in Days</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(A) Upto 14 Days	67,478.00	6.00	6.28	6.16
(B) 15-91 Days	61,461.38	6.18	6.45	6.28
(C) 92-182 Days	41,632.20	6.25	6.50	6.28
(D) 183-364 Days	58,104.25	6.22	6.49	6.36
	228,675.83			

Pakistan Invesment Bonds-(PIB)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2016	14,403.50	6.36	6.75	6.43
2017	3,800.00	6.50	6.82	6.67
2018	42,369.80	6.72	7.50	6.98
2019	5,752.00	7.43	7.87	7.66
2020	15,033.30	7.67	8.27	7.94
2021	799.00	8.60	9.00	8.87
2022	18,612.10	8.70	9.20	8.85
2024	4,708.40	9.10	9.35	9.12
2025	12,709.70	8.95	9.36	9.15
2026	288.80	9.60	9.60	9.60
	118,476.60			

SUK-(SUKUK)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2015	6,660.00	0.82	6.90	1.59
2016	22,320.50	4.01	5.97	4.47
2017	500.00	4.75	4.75	4.75
	29,480.50			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	227,961.29	6.33	6.31
TB6M	125,202.93	6.35	6.33
TB12M	59,172.20	6.31	6.29
	412,336.42		

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	38,484.30	7.03	6.98
PIB5Y	10,067.60	8.00	7.93
PIB10Y	1,740.00	9.15	9.15
	50,291.90		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	86,255.00	5.50	6.50	6.09
TB6M	156,500.00	5.60	6.50	6.14
TB12M	490,504.00	5.25	6.50	6.12
	733,259.00			
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	40,213.00	6.00	6.50	6.10

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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB5Y	5,525.00	5.50	6.50	6.07
PIB10Y	3,282.00	5.75	6.50	6.16
	49,020.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
1W	2,353,600.00	6.05
O/N	145,500.00	6.05
	2,499,100.00	
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
1W	2,815,750.00	6.05
O/N	4,000.00	6.05
	2,819,750.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB3M	65,800.00	6.50
TB6M	4,300.00	6.50
TB12M	6,500.00	6.50
	76,600.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	2,000.00	4.50
	2,000.00	

SBP (Bai Muajjal- Outright Purchase on Deferred Payment Basis)

	Tenure	Amount (Rs. MN)	Deferred Price
SUK	1Y	10.00	5.00
		10.00	

GOP (Bai Muajjal- Outright Purchase on Deferred Payment Basis)

	Issue	Tenure	Amount (Rs. MN)	Deferred Price
SUKUK	GIS9	1Y	66,200.00	108.92
SUKUK	GIS10	1Y	32,525.00	107.55
SUKUK	GIS11	1Y	23,150.00	106.34
SUKUK	GIS12	1Y	45,425.00	108.87
SUKUK	GIS13	1Y	41,275.00	107.09
			208,575.00	