

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

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended February 29, 2016

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	32,296.00	6.00	6.29	6.16
(B) 15-91 Days	96,296.40	6.13	6.30	6.25
(C) 92-182 Days	23,357.20	6.14	6.27	6.23
(D) 183-364 Days	158,316.00	6.17	6.30	6.21
	310,265.60			

Pakistan Investment Bonds-(PIB)		(Yields % PA)		
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2016	140,884.10	6.24	6.50	6.32
2017	7,968.40	6.25	6.75	6.30
2018	47,073.70	6.29	6.70	6.40
2019	12,360.10	6.08	7.10	6.73
2020	51,551.40	6.80	7.65	7.11
2021	167.50	7.50	8.10	8.01
2022	36,255.90	7.45	8.50	8.05
2024	34,728.10	8.32	9.05	8.59
2025	53,598.20	8.25	9.03	8.53
	384,587.40			

SUK-(SUKUK)		(Yields % PA)		
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2016	1,000.00	6.15	6.15	6.15
2018	28,555.00	5.47	5.73	5.60
2019	1,850.00	5.61	6.10	5.82
	31,405.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)		Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M		209,886.61	6.24	6.23
TB6M		66,240.29	6.25	6.23
TB12M		271,798.43	6.26	6.22
		547,925.33		

Pakistan Investment Bonds-(PIB)		Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y		58,969.30	3.17	3.15
PIB5Y		73,070.20	7.05	6.97
PIB10Y		9,228.20	8.25	8.25
		141,267.70		

SUK-(SUKUK)		Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
SUK		116,256.70	6.10	6.10
		116,256.70		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)		Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M		155,332.00	4.50	6.50	6.03
TB6M		256,525.00	4.50	6.50	6.12
TB12M		532,225.00	4.00	6.50	6.13
		944,082.00			

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PIB3Y	28,830.00	6.00	6.50	6.15
PIB5Y	11,877.00	5.80	6.50	6.07
PIB10Y	14,051.00	5.80	6.50	6.19
	54,758.00			

SBP OMO (MopUp)

SUK-(SUKUK)	Amount (Rs. MN)	Cutoff Price
6W	21,225.00	102.62
	21,225.00	

SBP OMO (Injection)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
1W	2,088,825.00	6.06
3-DAY	17,400.00	6.07
4-DAY	638,350.00	6.07
O/N	50,000.00	6.08
	2,794,575.00	

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
1W	1,974,925.00	6.06
3-DAY	22,600.00	6.07
4-DAY	461,650.00	6.07
	2,459,175.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB3M	18,000.00	6.50
TB6M	32,100.00	6.50
TB12M	19,100.00	6.50
	69,200.00	

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB5Y	19,000.00	6.50
PIB10Y	8,000.00	6.50
	27,000.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	18,350.00	4.50
	18,350.00	

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

	Tenure	Amount (Rs. MN)	Deferred Price
SUK	1Y	21,474.00	108.39
		21,474.00	

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