

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

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended June 30, 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	5,300.00	5.50	5.84	5.75
(B) 15-91 Days	134,493.01	5.80	6.00	5.91
(C) 92-182 Days	30,511.00	5.85	5.97	5.94
(D) 183-364 Days	60,700.00	5.85	6.00	5.98
	231,004.01			

Pakistan Invesment Bonds-(PIB)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2016	178,811.00	5.63	6.21	6.04
2017	927.40	5.96	6.30	5.97
2018	93,029.70	6.02	6.30	6.18
2019	51,645.00	6.05	6.51	6.34
2020	22,202.80	6.30	6.70	6.49
2021	14,733.00	6.48	6.95	6.75
2022	26,231.00	6.80	7.39	7.14
2024	5,262.90	7.35	7.75	7.59
2025	2,683.70	7.50	7.95	7.70
2026	13,200.00	7.55	8.03	7.82
	408,726.50			

SUK-(SUKUK)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2018	1,850.00	5.05	5.45	5.23
2019	500.00	5.48	5.48	5.48
	2,350.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	41,456.77	5.92	5.92
TB6M	166,313.33	5.95	5.92
TB12M	137,558.75	5.98	5.96
	345,328.84		

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	31,046.50	6.41	6.38
PIB5Y	9,775.50	6.91	6.88
PIB10Y	5,376.50	8.02	8.00
	46,198.50		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	40,538.00	4.30	6.25	5.58
TB6M	314,909.00	4.25	6.30	5.49
TB12M	750,301.00	4.00	6.25	5.47
	1,105,748.00			
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	12,833.00	4.25	6.25	5.37
PIB5Y	18,353.00	4.75	6.25	6.04

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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB10Y	4,188.00	4.00	6.20	5.51
	35,374.00			

SBP OMO (MopUp)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
O/N	44,300.00	5.50
	44,300.00	

SBP OMO (Injection)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
1W	2,450,987.00	5.78
2W	294,000.00	5.88
	2,744,987.00	

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
1W	3,687,463.00	5.78
2W	511,250.00	5.88
	4,198,713.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	39,000.00	6.25
TB12M	103,100.00	6.25
	142,100.00	

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	398,800.00	6.25
PIB5Y	36,600.00	6.25
PIB10Y	48,000.00	6.25
	483,400.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	267,800.00	4.25
	267,800.00	

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

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