

6.1 Government of Pakistan's Treasury Bills

(Million Rupees)

PERIODS		3 months Government of Pakistan Treasury Bills					6 months Government of Pakistan Treasury Bills			
		Issue	Discount Allowed	Discount Discharged	Discount Paid	Outstanding Balance	Issue	Discount Allowed	Discount Discharged	
2005	Jun.	74,533.5	1,237.8	76,332.8	867.2	254,698.5	59,097.9	273.1	-	
	Dec.	2,734.1	50.9	8,280.6	154.4	14,615.3	1,728.9	71.1	59,097.9	
2006	Jun.	1,800.8	34.2	12,109.3	225.7	2,095.3	623.8	26.2	1,728.9	
	Dec.	793.6	15.8	27,846.2	553.8	20,995.0	5,124.8	225.2	623.8	
2007	Jun.	-	-	5,147.5	102.5	3,001.7	299.7	13.3	5,124.8	
	Dec.	7,912.0	164.8	-	-	8,026.0	17,332.5	793.6	300.0	
2008	Jun.	65,661.5	1,668.2	489.3	10.8	90,645.9	3,441.3	192.4	17,332.5	
	Dec.	146,373.8	4,662.8	49,133.6	1,420.6	412,083.6	6,169.5	431.0	3,441.3	
2009	Jun.	47.0	1.4	44,730	1.19	8,541.2	9,219.0	576.1	6,169.5	
	Dec.	11,357.5	316.2	24,480.1	693.3	26,945.7	31,129.1	1,892.0	9,218.9	
2009	Apr.	5,955.8	173.8	89,947.4	2,855.3	107,334.4	13,301.3	848.7	1,553.0	
	May.	2,538.3	75.7	56,651.6	1,742.2	53,221.2	8,758.8	573.2	1,892.3	
	Jun.	47.0	1.40	44,730	1.19	8,541.2	9,219.0	576.1	6,169.5	
	Jul.	11,504.7	299.5	8,494.2	249.6	11,551.7	11,475.9	651.5	26,322.9	
	Aug.	2,514.5	71.5	35.0	1.0	14,031.2	9,604.1	595.9	82,444.1	
	Sep.	15,589.1	439.3	46.0	1.4	29,574.2	27,630.8	1,731.7	48,560.3	
	Oct.	12,256.0	608.0	11,470.7	298.5	39,359.6	9,514.6	596.9	13,301.3	
	Nov.	3,223.2	91.5	2,514.5	71.5	40,068.3	5,885.1	362.4	8,758.8	
	Dec.	11,357.5	316.2	24,480.1	693.3	26,945.7	31,129.1	1,892.0	9,218.9	
	2010	Jan.	4,616.6	126.4	13,578.0	388.6	17,984.3	39,504.3	2,362.3	11,475.9
		Feb.	25,807.7	721.7	4,430.4	124.5	39,361.6	51,111.5	3,093.6	9,604.1
		Mar.	33,475.4	939.0	8,937.2	248.6	63,899.7	35,998.7	2,210.6	27,630.8
Apr.		27,355.9	765.6	4,616.6	126.4	86,639.0	38,503.8	2,352.7	9,514.6	

Note : Six months Government of Pakistan Treasury Bills restarted w. e. f. June 1998 and 3 & 12 months Government of Pakistan Treasury Bills restarted w.e.f July 1998.

6.1 Government of Pakistan's Treasury Bills

(Million Rupees)

PERIODS	6 months Government of Pakistan Treasury Bills		12 months Government of Pakistan Treasury Bills (Auctioned and Rollover)				
	Discount Paid	Outstanding Balance	Issue	Discount Allowed	Discharged	Discount Paid	Outstanding Balance
2005 Jun.	-	132,708.3	48,360.1	1,229.2	-	-	65,798.8
Dec.	2,335.8	59,159.9	82,036.8	7,174.7	-	-	329,870.2
2006 Jun.	71.1	7,934.1	28,686.2	2,513.8	48,360.1	4,039.9	422,647.0
Dec.	26.2	43,288.7	47,687.7	4,282.3	82,150.5	7,184.7	344,177.0
2007 Jun.	225.2	45,252.8	49,979.6	4,550.4	28,686.2	2,513.8	607,844.1
Dec.	13.3	31,126.8	26,706.0	2,504.0	47,687.7	4,282.3	686,517.2
2008 Jun.	793.6	43,546.7	9,559.4	1,094.0	49,979.6	4,550.4	402,783.9
Dec.	192.4	9,916.8	-	-	26,706.0	2,503.9	136,100.5
2009 Jun.	431.0	188,606.3	101,872.0	12,847.3	9,559.4	1,094.4	598,990.5
Dec.	576.1	95,239.7	14,565.8	1,761.3	2,762.3	391.5	913,851.4
2009 Apr.	98.1	178,690.4	111,192.5	14,484.5	16,546.4	1,670.8	432,491.4
May.	132.2	185,556.9	90,083.3	11,893.9	15,896.9	1,614.1	506,677.9
Jun.	431.0	188,606.3	101,872.0	12,847.3	9,559.4	1,094.4	598,990.5
Jul.	1,837.1	173,759.4	81,150.2	9,407.2	5,495.6	647.4	674,645.1
Aug.	5,528.6	100,919.4	107,489.8	13,108.1	-	-	782,134.9
Sep.	2,834.7	79,989.9	67,928.5	8,416.1	-	-	850,063.4
Oct.	848.7	76,302.2	15,838.9	1,988.8	443.4	56.5	865,458.1
Nov.	573.2	73,329.5	36,590.8	4,510.6	1.2	0.2	902,047.8
Dec.	576.1	95,239.7	14,565.8	1,761.3	2,762.3	391.5	913,851.4
2010 Jan.	651.5	123,268.0	45,453.7	5,440.2	46,142.0	6,542.0	913,163.1
Feb.	595.9	164,775.4	93,559.0	11,359.4	141,104.2	18,723.3	865,617.9
Mar.	1,731.6	173,143.2	103,924.0	12,808.7	99,893.9	11,769.5	869,648.0
Apr.	596.9	202,132.4	89,641.4	11,012.2	111,192.5	14,484.5	848,096.9

Source: Domestic Markets & Monetary Management Department, SBP

6.2 Sale / Purchase of Treasury Bills under Open Market Operation by SBP with Banks

SALE

(Billion Rupees)

PERIODS	2005-06		2006-07		2007-08		2008-09		2009-10	
	Bid Amount		Bid Amount		Bid Amount		Bid Amount		Bid Amount	
	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted
July	56.5	46.8	159.3	133.5	187.8	141.8	508.0	367.9	201.5	153.6
August	86.0	65.2	131.9	105.7	272.9	228.3	71.1	41.2	-	-
September	83.9	69.7	107.0	87.0	81.1	71.3	15.7	9.5	-	-
October	14.0	9.0	92.9	81.3	-	-	44.8	36.0	-	-
November	32.0	26.5	71.5	61.9	163.8	124.7	413.5	223.7	10.5	8.0
December	159.2	95.9	124.7	117.2	86.8	69.0	184.3	124.6	8.5	6.3
January	82.5	67.1	69.6	60.2	74.7	52.3	280.5	178.9	74.0	59.9
February	80.5	64.7	23.9	11.7	95.4	70.9	238.6	142.1	-	-
March	44.5	41.1	50.2	42.1	113.2	77.7	89.1	71.3	41.7	33.9
April	-	-	119.0	88.8	160.2	129.9	37.8	24.3	21.0	16.0
May	6.6	4.0	27.0	11.4	126.4	80.6	18.5	15.8		
June	235.4	153.8	161.8	135.3	290.6	200.4	187.5	114.9		
Average										
per month	73.4	53.7	94.9	78.0	137.7	103.9	174.1	112.5	35.7	27.8
per day	2.5	1.8	3.2	2.6	4.6	3.5	5.8	3.8	1.2	0.9

PURCHASE

PERIODS	2005-06		2006-07		2007-08		2008-09		2009-10	
	Amount		Amount		Amount		Amount		Amount	
	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected
July	-	-	-	-	-	-	-	-	102.6	50.0
August	11.2	8.3	27.2	21.2	-	-	117.0	78.2	406.5	250.9
September	-	-	-	-	-	-	259.2	176.4	276.3	206.0
October	66.9	38.5	-	-	40.9	40.9	214.8	187.3	671.9	546.7
November	123.6	74.1	-	-	-	-	39.9	39.4	468.8	415.2
December	-	-	31.3	25.8	-	-	15.9	11.2	681.9	648.8
January	139.6	111.5	-	-	41.6	27.5	-	-	639.2	553.2
February	60.6	42.8	-	-	-	-	-	-	429.7	316.6
March	12.7	10.7	51.1	25.0	102.7	82.1	85.1	60.0	501.7	365.2
April	210.5	96.9	-	-	50.1	40.1	378.4	176.8	205.8	139.4
May	91.4	46.7	-	-	63.6	41.8	342.5	237.7		
June	-	-	-	-	-	-	186.3	165.0		
Average										
per month	59.7	35.8	9.1	6.0	24.9	19.4	136.6	94.3	438.2	349.2
per day	2.0	1.2	0.3	0.2	0.8	0.7	4.6	3.1	14.6	11.6

Source: Domestic Markets & Monetary Management Department, SBP

6.3 SBP Overnight Repo/ Reverse Repo Facilities

Cash Accommodation

(Million Rupees)

PERIODS	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10	
						SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)
July	700	23,861	38,883	111,817	24,227	24,895	-
August	10,600	48,241	19,032	68,490	42,861	15,880	18,650
September	84,760	45,245	66,715	121,825	254,378	113,800	52,950
October	63,324	116,512	27,670	575,455	55,638	9,600	24,050
November	14,098	91,780	77,702	126,045	149,228	80,200	13,800
December	-	4,520	35,573	427,940	105,625	69,150	69,500
January	115,134	29,760	7,718	129,107	66,000	60,900	39,600
February	-	12,032	34,435	80,755	6,150	48,400	8,100
March	21,695	47,815	75,895	89,772	69,930	56,500	45,550
April	800	243,238	51,327	51,609	71,257	50,300	158,100
May	70,787	55,246	174,980	93,458	2,200		
June	139,550	44,019	76,830	96,792	27,050		
Average							
per month	43,454	63,522	57,230	164,422	72,879	52,963	43,030
per day	1,448	2,117	1,908	5,481	2,429	1,765	1,434

SBP Overnight Repo/ Reverse Repo Rates

(Percent per annum)

PERIODS	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10	
						SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)
July	7.50	9.00	9.50	9.50	13.00	14.00	-
August	7.50	9.00	9.50	10.00	13.00	13.00	10.00
September	7.50	9.00	9.50	10.00	13.00	13.00	10.00
October	7.50	9.00	9.50	10.00	13.00	13.00	10.00
November	7.50	9.00	9.50	10.00	15.00	12.50	9.50
December	7.50	9.00	9.50	10.00	15.00	12.50	9.50
January	7.50	9.00	9.50	10.00	15.00	12.50	9.50
February	7.50	9.00	9.50	10.50	15.00	12.50	9.50
March	7.50	9.00	9.50	10.50	15.00	12.50	9.50
April	9.00	9.00	9.50	10.50	14.00	12.50	9.50
May	9.00	9.00	9.50	12.00	14.00		
June	9.00	9.00	9.50	12.00	14.00		

Source: Domestic Markets & Monetary Management Department, SBP

NOTE:1. SBP 3-day repo rate was renamed as SBP reverse repo rate w.e.f. August 17, 2009. SBP reverse repo rate (also known as policy rate or discount rate) is the rate at which banks borrow from SBP on an overnight basis.

2. SBP Repo rate (introduced w.e.f. August 17, 2009) is the rate at which banks deposit their end-of-day excess cash with SBP on an overnight basis.

6.4 Auction of Government of Pakistan's Market Treasury Bills (Auction Wise)

(Million Rupees)

AUCTION SETTLEMENT DATE	3 Months Treasury Bills				6 Months Treasury Bills	
	Amount Offered	Amount Accepted	Cutt-off Yield (%)	Weighted Average (%)	Amount Offered	Amount Accepted
2008-09						
12-03-09	45,200	35,400	11.6908	11.4779	48,855	31,172
26-03-09	16,463	10,463	11.7367	11.6498	25,523	20,223
09-04-09	3,820	3,520	12.6552	12.5336	13,350	11,750
23-04-09	1,600	1,100	12.9775	12.8896	5,200	2,400
07-05-09	5,835	2,600	12.9775	12.9678	5,907	5,307
21-05-09	2,800	Rejected	Rejected	Rejected	5,650	4,025
04-06-09	1,100	Rejected	Rejected	Rejected	10,364	4,564
18-06-09	2,550	Rejected	Rejected	Rejected	15,312	5,231
2009-10						
16-07-09	24,350	10,450	11.4161	11.3064	29,127	12,127
30-07-09	1,975	Rejected	Rejected	Rejected	16,025	Rejected
13-08-09	9,600	Rejected	Rejected	Rejected	13,750	Rejected
27-08-09	2,550	2,550	12.3792	12.3603	10,200	5,231
10-09-09	5,435	5,360	12.5171	12.4347	27,305	27,305
26-09-09	15,245	10,620	12.4929	12.4423	61,673	2,058
08-10-09	34,198	8,310	12.4252	12.4158	18,200	4,425
22-10-09	19,238	12,063	12.4712	12.4385	12,560	3,250
05-11-09	9,395	1,245	12.4252	12.4252	10,463	763
19-11-09	4,130	2,030	12.3792	12.2873	30,085	5,485
03-12-09	11,901	2,488	12.1495	12.1432	15,288	2,813
17-12-09	8,670	3,120	12.1495	12.1425	34,436	7,350
31-12-09	17,966	6,066	12.0577	12.0577	20,929	6,164
14-01-10	33,904	2,274	11.9201	11.9201	61,100	29,550
28-01-10	11,180	2,450	11.8742	11.8726	44,210	11,275
11-02-10	20,638	1,288	11.9201	11.9159	29,675	21,225
25-02-10	35,889	25,189	12.1954	12.1652	44,380	32,980
11-03-10	46,814	23,019	12.1954	12.1841	24,455	21,355
25-03-10	27,095	11,395	12.1954	12.1954	28,055	16,855
08-04-10	31,236	5,561	12.0973	12.0942	57,804	15,929
22-04-10	29,511	22,561	12.0973	12.0973	47,778	24,928

6.4 Auction of Government of Pakistan's Market Treasury Bills (Auction Wise)

(Million Rupees)

AUCTION SETTLEMENT DATE	6 Months Treasury Bills		12 Months Treasury Bills			
	Cutt-off Yield (%)	Weighted Average (%)	Amount Offered	Amount Accepted	Cutt-off Yield (%)	Weighted Average (%)
2008-09						
12-03-09	11.7845	11.6684	174,404	53,685	11.8518	11.7781
26-03-09	11.8970	11.7665	87,510	58,260	11.9522	11.8475
09-04-09	12.9828	12.7641	63,030	54,930	13.4928	12.9687
23-04-09	13.0737	12.9524	125,570	69,445	13.2738	13.1351
07-05-09	13.1876	13.1105	128,030	72,745	13.2995	13.2294
21-05-09	13.1876	13.1423	71,372	55,799	13.2995	13.2648
04-06-09	13.1420	13.1395	137,704	55,799	13.2481	13.2297
18-06-09	12.4385	12.0059	113,934	58,318	12.2418	12.0882
2009-10						
16-07-09	11.5151	11.3847	113,260	40,885	11.5392	11.4703
30-07-09	Rejected	Rejected	99,305	49,455	11.8769	11.7514
13-08-09	Rejected	Rejected	144,300	89,600	12.2292	12.1620
27-08-09	12.5517	12.4425	70,700	30,950	12.4442	12.4204
10-09-09	12.7783	12.5785	69,725	23,332	12.4822	12.4628
26-09-09	12.5996	12.5816	61,329	52,984	12.5384	12.4751
08-10-09	12.5970	12.5738	24,225	10,225	12.6091	12.5804
22-10-09	12.5970	12.5942	30,600	6,725	12.6091	12.6091
05-11-09	12.5517	12.5517	73,365	21,215	12.5202	12.5202
19-11-09	12.3255	12.3222	58,210	19,885	21.2166	12.1916
03-12-09	12.2577	12.1514	22,313	3,000	12.0905	12.0903
17-12-09	12.2351	12.2184	22,650	29,107	12.1913	12.1679
31-12-09	12.1009	12.1009	29,164	22,600	12.0905	12.0905
14-01-10	12.0547	12.0283	56,060	32,060	12.0527	12.0150
28-01-10	11.8970	11.8970	40,134	18,834	12.0150	11.9789
11-02-10	12.0547	12.0196	58,770	45,370	12.1031	12.0506
25-02-10	12.2803	12.2150	60,543	59,518	12.3429	12.2697
11-03-10	12.3481	12.3000	64,381	48,681	12.4062	12.3607
25-03-10	12.3481	12.3351	88,452	68,052	12.4062	12.3578
08-04-10	12.2803	12.2656	138,474	57,274	12.3302	12.3555
22-04-10	12.2577	12.2577	92,054	43,379	12.3050	12.3429

Source: Domestic Markets & Monetary Management Department, SBP

6.5 Auction of Pakistan Investment Bonds (PIBs)

(Million Rupees)							
AUCTION SETTLEMENT DATE	Tenure	Coupon Rate (%)	Amount Offered	Amount Accepted	Price Accepted = Rs.100	Cut-off Yield Accepted (%)	Weighted Average Yield Accepted (%)
03-09-09	3-Years	11.25	1,895.00	625.00	97.44	12.2961	12.2688
	5-Years	11.50	1,975.00	625.00	96.83	12.3689	12.3374
	7-Years	11.75	1,325.00	825.00	95.75	12.4593	12.4159
	10-Years	12.00	17,165.00	12,590.00	97.19	12.5000	12.4300
	15-Years	12.50	1,430.00	229.00	97.25	12.9295	12.9223
	20-Years	13.00	1,000.00	500.00	97.94	13.2993	13.2993
	30-Years	13.75	1,000.00	500.00	100.00	13.7493	13.7493
12-11-09	3-Years	11.25	5,500.00	2,654.00	97.63	12.2606	12.2098
	5-Years	11.50	4,050.00	2,484.20	96.77	12.4005	12.2950
	7-Years	11.75	2,300.00	650.00	96.90	12.4289	12.4289
	10-Years	12.00	20,725.00	9,455.30	97.50	12.4406	12.4261
	15-Years	12.50	1,290.00	735.00	97.64	12.8624	12.8478
	20-Years	13.00	1,000.00	500.00	98.50	13.2106	13.2106
	30-Years	13.75	1,000.00	750.00	100.00	13.7423	13.7116
04-02-10	3-Years	11.25	4,225.00	3,219.00	97.72	12.3000	12.2679
	5-Years	11.50	2,105.60	1,355.60	96.88	12.4077	12.3705
	7-Years	11.75	650.00	150.00	96.68	12.5002	12.4770
	10-Years	12.00	7,835.00	4,335.00	97.02	12.5389	12.4771
	15-Years	12.50	50.00	71.00	97.46	12.8977	12.8977
	20-Years	13.00	4,725.00	525.00	99.29	13.0993	13.0993
	30-Years	13.75	4,725.00	525.00	101.41	13.5507	13.5507
18-03-10	3-Years	11.25	4,117.30	1,695.00	97.41	12.4995	12.4748
	5-Years	11.50	2,677.50	1,227.50	96.32	12.5999	12.5639
	7-Years	11.75	550.00	250.00	95.88	12.7007	12.6960
	10-Years	12.00	10,758.50	6,357.50	95.93	12.7502	12.7046
	15-Years	12.50	-	-	-	-	-
	20-Years	13.00	1,845.00	-	-	-	-
	30-Years	13.75	4,775.00	-	-	-	-

Source: Domestic Markets & Monetary Management Department, SBP

6.6 Monthly KIBOR

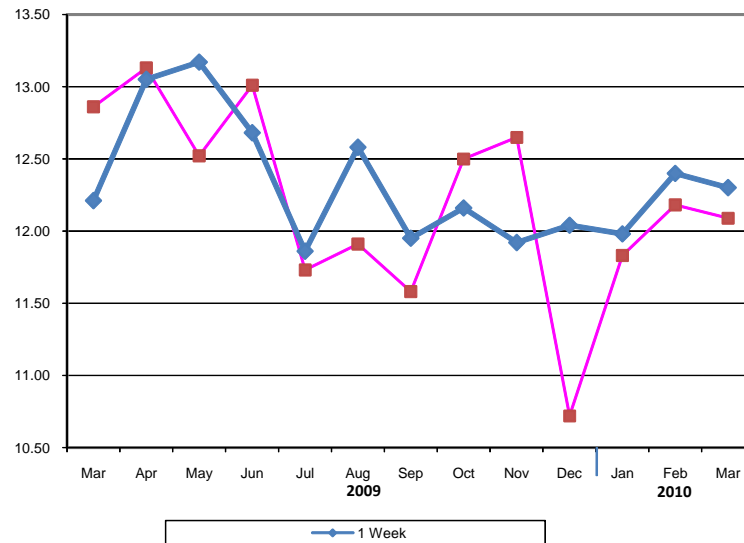
			(Percent per annum)													
PERIODS			1 Week		2 Weeks		1Month		3 Months		6 Months		9 Months		12 Months	
			Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer
2009	Apr.	Month Average	12.80	13.30	12.81	13.31	12.82	13.32	12.90	13.15	13.02	13.27	13.25	13.75	13.50	14.00
		End-Month	12.96	13.46	12.87	13.37	12.87	13.37	12.99	13.24	13.10	13.35	13.24	13.74	13.45	13.95
	May	Month Average	12.79	13.29	12.88	13.38	12.97	13.47	13.23	13.48	13.29	13.54	13.36	13.86	13.50	14.00
		End-Month	12.83	13.33	12.89	13.39	13.02	13.52	13.47	13.72	13.50	13.75	13.53	14.03	13.59	14.09
	Jun.	Month Average	12.29	12.79	12.55	13.05	12.85	13.35	12.90	13.15	12.93	13.18	13.09	13.59	13.24	13.74
		End-Month	12.99	13.49	12.83	13.33	12.76	13.26	12.52	12.77	12.51	12.76	12.69	13.19	12.81	13.31
	Jul.	Month Average	11.47	11.97	11.51	12.01	11.50	12.00	11.63	11.88	11.80	12.05	12.04	12.54	12.30	12.80
		End-Month	12.10	12.60	12.00	12.50	11.75	12.25	11.68	11.93	11.74	11.99	11.90	12.40	12.20	12.70
	Aug.	Month Average	12.11	12.61	12.06	12.56	12.01	12.51	12.01	12.25	12.02	12.27	12.06	12.56	12.25	12.75
		End-Month	12.16	12.66	12.13	12.63	12.16	12.66	12.29	12.54	12.31	12.56	12.29	12.79	12.34	12.84
	Sep.	Month Average	12.12	12.62	12.18	12.68	12.23	12.73	12.33	12.58	12.37	12.62	12.36	12.86	12.39	12.89
		End-Month	12.36	12.86	12.30	12.80	12.29	12.79	12.35	12.60	12.40	12.65	12.40	12.90	12.43	12.93
	Oct.	Month Average	12.25	12.75	12.26	12.76	12.30	12.80	12.39	12.64	12.43	12.68	12.43	12.93	12.47	12.97
		End-Month	12.10	12.60	12.20	12.70	12.30	12.80	12.56	12.81	12.59	12.84	12.56	13.06	12.60	13.10
	Nov.	Month Average	12.13	12.63	12.18	12.68	12.25	12.75	12.44	12.69	12.47	12.72	12.48	12.98	12.54	13.04
		End-Month	11.77	12.27	11.80	12.30	11.87	12.37	12.08	12.33	12.16	12.41	12.22	12.72	12.30	12.80
	Dec.	Month Average	11.74	12.24	11.84	12.34	11.95	12.45	12.11	12.36	12.19	12.44	12.23	12.74	12.30	12.80
		End-Month	12.00	12.50	11.93	12.43	11.96	12.46	12.10	12.35	12.18	12.46	12.22	12.76	12.30	12.80
2010	Jan.	Month Average	11.70	12.20	11.77	12.27	11.85	12.35	11.99	12.24	12.06	12.31	12.14	12.64	12.23	12.73
		End-Month	11.91	12.41	11.89	12.39	11.89	12.39	11.93	12.18	11.98	12.23	12.10	12.60	12.19	12.69
	Feb.	Month Average	11.86	12.36	11.90	12.40	11.93	12.43	12.01	12.26	12.07	12.32	12.13	12.63	12.20	12.70
		End-Month	11.45	11.95	11.72	12.22	11.91	12.41	12.11	12.36	12.18	12.43	12.19	12.69	12.24	12.74
	Mar.	Month Average	11.84	12.34	11.90	12.40	11.96	12.46	12.10	12.35	12.17	12.42	12.20	12.70	12.25	12.75
		End-Month	11.50	12.00	11.70	12.20	11.87	12.37	12.09	12.34	12.16	12.41	12.20	12.70	12.25	12.75
	Apr.	Month Average	11.65	12.15	11.77	12.27	11.87	12.37	12.04	12.29	12.11	12.36	12.17	12.67	12.23	12.73
		End-Month	10.84	11.34	11.32	11.82	11.63	12.13	11.99	12.24	12.08	12.33	12.14	12.64	12.23	12.73

KIBOR :Karachi Interbank Offered Rate

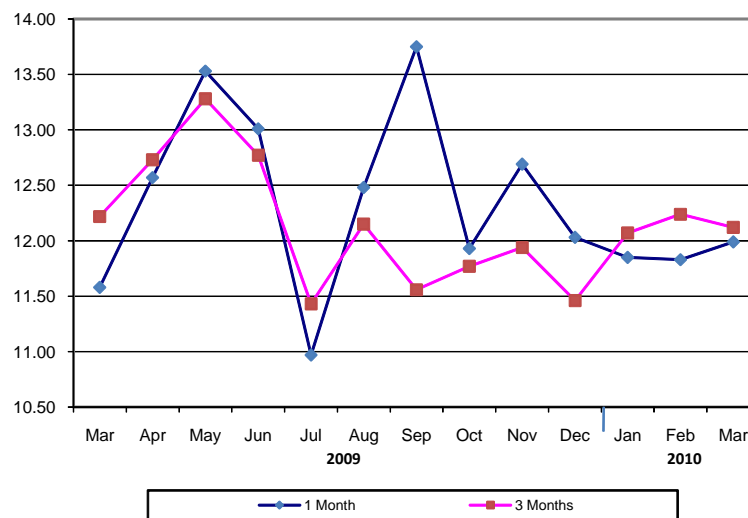
Source: Domestic Markets & Monetary Management Department, SBP

Inter- Bank Average Call Rates

Weekly



Monthly



6.7 Indicative Inter-Bank Average Call Rates

(% Per Annum)

PERIODS	Overnight	1 Week	2 Weeks	1 Month	3 Months	6 Months	
2009	Mar.	12.84	12.21	12.86	11.58	12.22	12.29
	Apr.	12.65	13.05	13.13	12.57	12.73	13.07
	May	12.35	13.17	12.52	13.53	13.28	13.36
	Jun.	11.35	12.68	13.01	13.01	12.77	13.20
	Jul.	11.59	11.86	11.73	10.97	11.43	12.25
	Aug.	12.19	12.58	11.91	12.48	12.15	11.43
	Sep.	11.75	11.95	11.58	13.75	11.56	11.56
	Oct.	12.02	12.16	12.50	11.93	12.58	11.77
	Nov.	11.89	11.92	12.65	12.69	12.45	11.94
	Dec.	11.42	12.04	10.72	12.03	11.56	11.46
	Jan.	11.72	11.98	11.83	11.85	12.45	12.07
	Feb.	11.81	12.40	12.18	11.83	12.26	12.24
Mar.	11.43	12.30	12.09	11.99	12.40	12.12	

Source: Domestic Markets & Monetary Management Department, SBP

6.8 SBP Rates for Market to Market (M2M) of Major Currencies

Date	US Dollar			Euro			Japanese Yen			Pound Sterling		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
01-Apr-10	84.2386	84.3946	84.9997	113.7011	113.9119	114.7314	0.9021	0.9038	0.9104	128.1733	128.4048	129.3083
02-Apr-10	84.4216	84.5714	85.1500	114.3955	114.5987	115.3857	0.8993	0.9010	0.9073	128.8021	129.0246	129.8909
03-Apr-10	84.4372	84.5906	85.1572	113.9522	114.1595	114.9272	0.8924	0.8940	0.9001	128.4501	128.6773	129.5229
05-Apr-10	84.2337	84.3770	84.9304	113.5260	113.7202	114.4685	0.8913	0.8928	0.8988	128.3217	128.5340	129.3606
06-Apr-10	83.9410	84.0860	84.6404	112.5942	112.7890	113.5356	0.8942	0.8958	0.9019	127.1789	127.3925	128.2150
07-Apr-10	83.6317	83.7950	84.3336	111.9327	112.1518	112.8753	0.8898	0.8916	0.8975	127.1454	127.3879	128.1892
08-Apr-10	83.6891	83.8598	84.4642	111.2646	111.4922	112.2990	0.9001	0.9020	0.9086	127.1237	127.3779	128.2800
09-Apr-10	84.0509	84.2070	84.7868	112.5400	112.7491	113.5291	0.8971	0.8988	0.9051	129.0181	129.2529	130.1269
10-Apr-10	84.1461	84.3046	84.8824	113.5593	113.7733	114.5572	0.9032	0.9050	0.9113	129.4166	129.6555	130.5287
12-Apr-10	83.9601	84.1364	84.6925	114.3830	114.6244	115.3845	0.8979	0.8998	0.9059	129.6511	129.9186	130.7611
13-Apr-10	83.8112	83.9970	84.5737	113.6941	113.9472	114.7329	0.9003	0.9024	0.9087	128.9436	129.2247	130.0945
14-Apr-10	83.8692	84.0544	84.6365	114.2633	114.5174	115.3158	0.8959	0.8980	0.9044	129.4017	129.6832	130.5653
15-Apr-10	83.8834	84.0666	84.6891	113.4816	113.7318	114.5804	0.9011	0.9031	0.9099	129.2811	129.5597	130.5054
16-Apr-10	84.0049	84.1860	84.7776	113.8351	114.0825	114.8907	0.9070	0.9090	0.9155	129.8842	130.1601	131.0601
17-Apr-10	84.0710	84.2549	84.8299	113.5673	113.8176	114.6000	0.9127	0.9147	0.9211	129.2886	129.5674	130.4372
19-Apr-10	84.0409	84.2120	84.7772	112.9300	113.1619	113.9274	0.9140	0.9159	0.9222	127.8515	128.1075	128.9525
20-Apr-10	84.1791	84.3530	84.9123	113.6713	113.9071	114.6672	0.9075	0.9094	0.9156	129.5938	129.8575	130.7023
21-Apr-10	83.9996	84.1700	84.7245	112.8367	113.0665	113.8160	0.8995	0.9014	0.9075	129.6030	129.8615	130.7007
22-Apr-10	83.8830	84.0390	84.6182	111.9796	112.1893	112.9679	0.9008	0.9025	0.9089	129.2134	129.4491	130.3259
23-Apr-10	83.9792	84.1132	84.6627	111.8099	111.9897	112.7268	0.8986	0.9001	0.9061	129.0508	129.2526	130.0818
26-Apr-10	84.0006	84.1487	84.6926	111.7964	111.9953	112.7252	0.8928	0.8944	0.9003	129.8271	130.0518	130.8777
27-Apr-10	83.9865	84.1346	84.6740	112.1009	112.3003	113.0254	0.8954	0.8970	0.9030	128.9360	129.1593	129.9732
28-Apr-10	83.9972	84.1442	84.6845	110.5949	110.7916	111.5157	0.8979	0.8995	0.9055	127.3397	127.5589	128.3681
29-Apr-10	84.0243	84.1703	84.6766	111.2187	111.4135	112.0917	0.8939	0.8955	0.9011	127.8597	128.0781	128.8370
30-Apr-10	83.9990	84.1432	84.6295	111.7816	111.9750	112.6296	0.8896	0.8912	0.8966	129.1736	129.3913	130.1255

6.8 SBP Rates for Market to Market (M2M) of Major Currencies

Date	Swiss Frank			Australian Dollar			Saudi Arabian Riyal			Kuwaiti Dinnar		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
01-Apr-10	80.0215	80.1744	80.7653	77.3311	77.4165	77.7757	22.4627	22.5045	22.6702	291.9984	292.5291	294.5601
02-Apr-10	79.8578	80.0042	80.5675	77.5919	77.6715	78.0073	22.5115	22.5520	22.7103	292.6734	293.1823	295.1219
03-Apr-10	79.6803	79.8298	80.3802	77.6358	77.7183	78.0439	22.5157	22.5567	22.7113	292.8339	293.3402	295.0700
05-Apr-10	79.2303	79.3703	79.9067	77.5119	77.5860	77.8990	22.4614	22.5001	22.6514	292.1739	292.6607	294.5137
06-Apr-10	78.6038	78.7445	79.2821	77.6286	77.7036	78.0003	22.3831	22.4226	22.5735	290.8860	291.3556	293.1624
07-Apr-10	78.1642	78.3226	78.8452	77.4723	77.5649	77.8582	22.3009	22.3446	22.4923	289.6539	290.2093	292.0089
08-Apr-10	77.6625	77.8272	78.4080	77.2994	77.3984	77.7594	22.3156	22.3616	22.5268	289.6517	290.1975	292.1121
09-Apr-10	78.4496	78.6008	79.1638	78.1968	78.2824	78.6232	22.4121	22.4542	22.6119	291.1257	291.6211	293.4509
10-Apr-10	78.9437	79.0979	79.6600	78.5167	78.6051	78.9453	22.4375	22.4799	22.6383	291.6169	292.1206	293.9448
12-Apr-10	79.2824	79.4549	80.0001	78.0619	78.1659	78.4830	22.3879	22.4350	22.5871	292.1570	292.7248	294.4803
13-Apr-10	79.1344	79.3167	79.8839	77.5422	77.6534	77.9708	22.3482	22.3979	22.5560	291.5174	292.1178	293.9444
14-Apr-10	79.5345	79.7167	80.2913	78.1702	78.2818	78.6137	22.3636	22.4133	22.5722	291.8102	292.4344	294.3265
15-Apr-10	79.1577	79.3362	79.9449	78.1625	78.2631	78.6494	22.3674	22.4164	22.5862	291.7075	292.2989	294.2841
16-Apr-10	79.4298	79.6070	80.1870	78.3682	78.4757	78.8247	22.3998	22.4483	22.6098	292.3030	292.8871	294.7657
17-Apr-10	79.2525	79.4316	79.9948	77.7237	77.8321	78.1626	22.4180	22.4676	22.6246	292.9594	293.5506	295.3740
19-Apr-10	78.6753	78.8376	79.3772	77.1748	77.2711	77.5902	22.4100	22.4558	22.6103	291.7886	292.3368	294.1203
20-Apr-10	79.3058	79.4751	80.0240	78.3413	78.4422	78.7405	22.4469	22.4934	22.6466	292.4715	293.0299	294.7935
21-Apr-10	78.7472	78.9124	79.4531	78.3800	78.4780	78.7814	22.3984	22.4444	22.5956	291.6654	292.2112	293.9576
22-Apr-10	78.1543	78.3056	78.8662	77.6966	77.7802	78.1125	22.3673	22.4094	22.5666	290.9776	291.4733	293.3039
23-Apr-10	77.9462	78.0765	78.6072	77.4078	77.4712	77.7758	22.3930	22.4288	22.5794	291.2002	291.6191	293.3466
26-Apr-10	77.9299	78.0737	78.5994	77.9777	78.0556	78.3572	22.3987	22.4387	22.5883	291.2238	291.6916	293.3991
27-Apr-10	78.0543	78.1983	78.7197	77.5909	77.6685	77.9737	22.3949	22.4346	22.5819	291.2153	291.6986	293.3349
28-Apr-10	77.1927	77.3355	77.8546	76.9792	77.0560	77.3710	22.3978	22.4371	22.5846	290.8087	291.2848	293.0664
29-Apr-10	77.5382	77.6795	78.1710	77.8485	77.9230	78.1793	22.4050	22.4441	22.5819	290.9025	291.3753	293.0188
30-Apr-10	77.9211	78.0615	78.5359	78.2282	78.3014	78.5388	22.3982	22.4369	22.5694	290.9257	291.3956	292.9676

PDs:Primary Dealers

Source: Domestic Markets & Monetary Management Department, SBP

6.9 Secondary Market Transactions in Government Securities

(Billion Rupees)

SECURITIES/TRANSACTIONS		2009										2010		
		Mar.	Apr.	May	Jun	Jul.	Aug	Sep.	Oct.	Nov	Dec.	Jan.	Feb.	Mar.
PIBs														
Purchases		30.3	83.7	80.2	59.0	43.1	62.0	37.7	34.6	77.6	102.4	84.7	67.0	93.8
Non Banks	Repo	1.5	2.7	5.4	1.2	1.1	5.4	3.3	6.4	1.8	1.6	0.9	1.1	1.2
	Outright	2.0	6.9	5.9	1.4	3.2	1.5	6.9	1.1	3.0	1.2	0.4	4.8	7.4
Banks/PDs	Repo	14.5	20.5	8.2	25.9	23.0	16.1	12.7	14.7	14.6	21.9	13.4	15.6	25.4
	Outright	6.2	21.1	12.4	6.3	12.2	8.8	13.5	7.2	22.4	12.1	5.2	10.8	9.9
SBP	Repo	6.0	32.5	48.3	24.2	3.6	30.2	1.2	5.3	35.8	65.6	64.8	34.8	49.9
	Outright	-	-	-	-	-	-	-	-	-	-	-	-	-
Sales		30.3	83.7	80.2	59.0	43.1	62.0	37.7	34.6	77.6	102.4	84.7	67.0	93.8
Non Banks	Repo	2.1	2.5	0.5	4.6	3.9	0.9	1.8	1.3	2.1	3.4	2.6	4.5	4.5
	Outright	1.4	1.0	1.3	1.0	0.5	0.3	0.7	0.2	1.0	0.5	0.4	1.2	2.9
Banks/PDs	Repo	19.9	53.2	61.4	46.7	23.8	50.7	15.4	25.0	50.2	85.6	76.4	47.0	72.1
	Outright	6.8	27.0	16.9	6.7	14.9	10.0	19.8	8.1	24.3	12.8	5.2	14.4	14.4
SBP	Repo	-	-	-	-	-	-	-	-	-	-	-	-	-
	Outright	-	-	-	-	-	-	-	-	-	-	-	-	-
Net Position		-	-	-	-	-	-	-	-	-	-	-	-	-
Treasury Bills														
Purchases		1,293.0	1,446.9	1,289.5	1,291.5	1,324.5	1,477.4	1,361.6	1,583.3	1,219.8	1,669.5	1,637.9	1,313.4	1,696.5
Non Banks	Repo	17.5	23.1	28.4	12.5	44.6	84.7	46.8	88.4	39.2	62.8	28.5	26.8	24.2
	Outright	28.4	40.5	26.4	27.5	21.4	40.3	32.6	40.8	28.5	12.8	38.0	55.8	96.5
Banks/PDs	Repo	996.7	969.0	933.1	1,007.3	1,069.3	992.6	893.8	908.8	673.3	882.8	966.1	807.4	1,017.9
	Outright	126.5	121.8	107.9	103.4	122.9	126.4	84.7	41.6	56.5	58.8	65.4	95.4	180.4
SBP		123.9	292.6	193.6	140.8	66.3	233.4	303.6	503.8	422.3	652.4	539.9	328.1	377.6
Sales		1,293.0	1,446.9	1,289.5	1,291.5	1,324.5	1,477.4	1,361.6	1,583.3	1,219.8	1,669.5	1,637.9	1,313.4	1,696.5
Non Banks	Repo	72.4	95.4	44.7	75.9	45.0	24.9	51.6	50.1	37.7	66.2	68.5	46.7	70.3
	Outright	4.3	2.3	4.3	2.9	7.9	9.5	3.4	6.8	6.5	13.3	4.5	3.5	57.8
Banks/PDs	Repo	1,018.5	1,174.2	1,094.6	969.8	981.7	1,267.2	1,139.7	1,426.8	1,075.4	1,454.9	1,366.5	1,107.5	1,269.9
	Outright	126.5	160.0	130.1	128.0	136.5	157.2	113.9	75.5	78.6	59.2	98.9	147.6	219.0
SBP	Repo	71.3	15.0	15.8	114.9	153.6	18.7	53.0	24.1	21.8	75.8	99.5	8.1	79.5
Net Position		-	-	-	-	-	-	-	-	-	-	-	-	-