

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

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended August 31, 2014

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	6,965.20	9.49	10.05	9.88
(B) 15-91 Days	80,906.50	9.80	10.05	9.93
(C) 92-182 Days	1,040.50	9.97	10.05	9.97
(D) 183-364 Days	5,850.00	10.04	10.07	10.05
	94,762.20			

Pakistan Investment Bonds-(PIB)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2015	5,825.00	10.35	10.60	10.45
2016	61,713.05	11.90	12.08	12.00
2017	27,021.08	12.26	13.24	12.41
2018	1,848.43	12.55	12.78	12.64
2019	6,103.20	12.60	12.90	12.83
2022	3,611.50	13.03	13.36	13.17
2024	2,320.60	13.20	13.40	13.26
	108,442.86			

SUK-(SUKUK)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2014	36,530.00	7.91	9.98	8.05
2015	6,564.60	6.92	8.17	7.14
2016	85.00	8.11	8.15	8.12
2017	2,250.00	7.58	7.98	7.77
	45,429.60			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	153,941.03	9.96	9.96
TB6M	10,416.75	9.97	9.97
TB12M	10,677.92	9.99	9.99
	175,035.70		

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	42,620.00	12.51	12.43
PIB5Y	22,805.00	12.90	12.82
PIB10Y	24,393.50	13.35	13.24
	89,818.50		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	176,321.00	7.50	10.30	9.72
TB6M	364,630.00	7.25	10.45	9.72

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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB12M	221,626.00	7.50	10.15	9.52
	762,577.00			
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	112,243.00	7.50	10.50	9.96
PIB5Y	65,874.00	8.25	10.50	9.94
PIB10Y	75,546.00	8.00	10.30	9.87
PIB15Y	1,036.00	9.75	10.15	9.98
	254,699.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
4-DAY	18,600.00	9.93
	18,600.00	
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
1W	164,650.00	9.94
	164,650.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB3M	3,000.00	10.00
TB6M	20,500.00	10.00
TB12M	40,350.00	10.00
	63,850.00	
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	55,950.00	10.00
PIB5Y	3,150.00	10.00
PIB10Y	15,000.00	10.00
	74,100.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	45,000.00	7.50
	45,000.00	

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