

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

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

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

<i>Maturity in Days</i>	Amount (Rs. MN)	(Yields % PA)		Wt. Avg
		Minimum	Maximum	
(A) Upto 14 Days	11,756.40	9.00	10.10	9.46
(B) 15-91 Days	88,187.05	9.75	10.05	9.93
(C) 92-182 Days	5,321.00	9.96	10.00	9.97
(D) 183-364 Days	20,525.60	9.95	10.10	10.03
	125,790.05			

Pakistan Investment Bonds-(PIB)

<i>Maturing in the year</i>	Amount (Rs. MN)	(Yields % PA)		Wt. Avg
		Minimum	Maximum	
2014	7,000.00	9.90	10.00	9.99
2015	9,240.00	10.40	10.85	10.70
2016	66,885.20	9.31	12.02	11.98
2017	15,710.10	12.20	12.38	12.30
2018	15,104.30	12.40	12.63	12.55
2019	6,107.30	12.55	12.79	12.71
2022	16,170.00	10.03	13.13	13.00
2024	3,427.00	13.09	13.20	13.12
	139,643.90			

SUK-(SUKUK)

<i>Maturing in the year</i>	Amount (Rs. MN)	(Yields % PA)		Wt. Avg
		Minimum	Maximum	
2014	17,655.00	7.71	9.98	8.34
2015	17,946.00	6.90	7.92	7.15
2017	650.00	7.49	9.52	7.72
	36,251.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	251,864.31	9.96	9.96
TB6M	16,890.67	9.98	9.98
TB12M	2,673.72	9.99	9.99
	271,428.69		

Pakistan Investment Bonds-(PIB)

	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	36,534.90	12.38	12.35
PIB5Y	10,952.80	12.80	12.74
PIB10Y	13,842.20	13.20	13.16
PIB20Y	2,000.00	13.11	13.11
	63,329.90		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	131,810.00	7.00	10.10	9.27

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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB6M	355,990.00	7.50	10.25	9.23
TB12M	325,123.00	7.50	10.10	9.35
	812,923.00			
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	104,295.00	7.50	10.30	9.43
PIB5Y	26,692.00	7.75	10.30	9.59
PIB10Y	23,010.00	7.50	10.25	9.69
PIB15Y	1,036.00	9.10	10.05	9.79
	155,033.00			

SBP OMO (MopUp)

	Amount (Rs. MN)	Cutoff Yield
Market Treasury Bills-(MTB)		
1W	33,000.00	9.15
3-DAY	72,500.00	9.19
O/N	61,200.00	9.14
	166,700.00	

SBP OMO (Injection)

	Amount (Rs. MN)	Cutoff Yield
Market Treasury Bills-(MTB)		
1W	106,300.00	9.93
2W	64,100.00	9.92
	170,400.00	
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
1W	146,050.00	9.91
O/N	26,200.00	9.91
	172,250.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

	Amount (Rs. MN)	Rate
Market Treasury Bills-(MTB)		
TB3M	34,776.00	10.00
TB6M	50,811.00	10.00
TB12M	88,463.00	10.00
	174,050.00	
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	15,000.00	10.00
PIB5Y	1,350.00	10.00
	16,350.00	

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SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	48,150.00	7.50
	48,150.00	

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