

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

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended September 30, 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	55,236.00	9.70	10.65	10.18
(B) 15-91 Days	122,117.30	9.80	10.29	9.95
(C) 92-182 Days	71,137.00	9.93	10.04	10.00
(D) 183-364 Days	18,507.10	9.98	10.10	10.02
	266,997.40			

Pakistan Investment Bonds-(PIB)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2015	18,675.00	10.40	10.58	10.54
2016	41,727.66	11.83	12.05	11.96
2017	41,135.47	12.40	12.59	12.52
2018	1,503.72	12.55	12.76	12.67
2019	8,379.70	12.79	12.98	12.91
2020	2,000.00	13.05	13.05	13.05
2022	3,435.20	13.27	13.40	13.31
2024	4,371.70	13.20	13.50	13.41
	121,228.45			

SUK-(SUKUK)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2014	71,877.00	7.89	8.92	8.44
2015	12,249.50	7.35	8.55	7.77
2017	1,005.00	7.98	8.10	8.07
	85,131.50			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	168,722.32	9.96	9.96
TB6M	41,431.79	9.98	9.98
TB12M	1,393.85	9.99	9.99
	211,547.96		

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	91,299.10	12.59	12.54
PIB5Y	25,400.30	12.99	12.95
PIB10Y	38,233.20	13.46	13.41
PIB20Y	5,500.00	13.59	13.59
	160,432.60		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	371,350.00	7.00	10.50	9.28

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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB6M	233,305.00	7.30	10.50	9.50
TB12M	441,025.00	7.25	10.50	9.50
	1,045,680.00			
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	99,590.00	7.50	10.50	9.65
PIB5Y	38,076.00	7.40	10.50	9.95
PIB10Y	23,786.00	7.50	10.50	9.80
PIB15Y	259.00	10.25	10.25	10.25
	161,711.00			

SBP OMO (MopUp)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
6W	70,000.00	10.29
	70,000.00	

SBP OMO (Injection)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
1W	249,000.00	10.05
1Y	70,900.00	9.96
4-DAY	94,800.00	9.82
	414,700.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB3M	44,450.00	10.00
TB6M	14,950.00	10.00
TB12M	171,600.00	10.00
	231,000.00	
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	95,091.00	10.50
PIB5Y	22,000.00	10.00
PIB10Y	14,650.00	10.00
PIB15Y	259.00	10.00
	132,000.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
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TB6M	70,300.00	7.50
	70,300.00	

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