

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

(Face Value)  
Maturity-wise Trading Volume Report  
For the Week Ended February 28, 2015

**OUTRIGHT Purchase Transactions (Other than with SBP)**

<b>Market Treasury Bills-(MTB)</b>	<b>(Yields % PA)</b>			
<i>Maturity in Days</i>	<b>Amount (Rs. MN)</b>	<b>Minimum</b>	<b>Maximum</b>	<b>Wt. Avg</b>
(A) Upto 14 Days	27,248.50	8.00	8.36	8.16
(B) 15-91 Days	86,385.19	8.20	8.46	8.38
(C) 92-182 Days	89,271.86	8.20	8.50	8.36
(D) 183-364 Days	231,901.00	8.20	8.50	8.33
	<b>434,806.55</b>			

<b>Pakistan Investment Bonds-(PIB)</b>	<b>(Yields % PA)</b>			
<i>Maturing in the year</i>	<b>Amount (Rs. MN)</b>	<b>Minimum</b>	<b>Maximum</b>	<b>Wt. Avg</b>
2015	10,681.80	8.30	8.50	8.39
2016	34,156.80	8.25	8.60	8.43
2017	49,115.60	8.35	8.73	8.55
2018	7,475.70	8.43	9.85	8.69
2019	45,165.10	8.50	11.80	9.03
2022	28,112.50	8.85	10.10	9.83
2024	23,005.00	9.55	10.00	9.79
	<b>197,712.50</b>			

<b>SUK-(SUKUK)</b>	<b>(Yields % PA)</b>			
<i>Maturing in the year</i>	<b>Amount (Rs. MN)</b>	<b>Minimum</b>	<b>Maximum</b>	<b>Wt. Avg</b>
2015	4,445.80	8.12	9.73	8.61
2016	917.70	8.89	9.24	8.90
2017	500.00	8.10	8.10	8.10
	<b>5,863.50</b>			

**Issuance by Govt. of Pakistan**

<b>Market Treasury Bills-(MTB)</b>	<b>Amount (Rs. MN)</b>	<b>Cutoff Yield</b>	<b>Wt. Avg.</b>
TB3M	44,679.66	8.40	8.33
TB6M	139,949.66	8.42	8.36
TB12M	133,790.34	8.34	8.31
	<b>318,419.66</b>		

<b>Pakistan Investment Bonds-(PIB)</b>	<b>Amount (Rs. MN)</b>	<b>Cutoff Yield</b>	<b>Wt. Avg.</b>
PIB3Y	15,573.70	8.50	8.50
PIB5Y	36,898.70	9.14	9.07
PIB10Y	13,939.00	9.80	9.76
	<b>66,411.40</b>		

**REPO Lending Transaction (Other than with SBP)**

<b>Market Treasury Bills-(MTB)</b>	<b>Amount (Rs. MN)</b>	<b>Minimum</b>	<b>Maximum</b>	<b>Wt. Avg.</b>
TB3M	9,940.00	7.50	8.70	8.21
TB6M	180,245.00	5.75	8.75	7.83
TB12M	454,755.00	5.50	8.75	7.99

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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
	<b>644,940.00</b>			
<b>Pakistan Investment Bonds-(PIB)</b>	<b>Amount (Rs. MN)</b>	<b>Minimum</b>	<b>Maximum</b>	<b>Wt. Avg.</b>
PIB3Y	11,246.00	6.00	8.60	8.15
PIB5Y	17,668.00	6.00	8.75	8.23
PIB10Y	18,968.00	6.00	8.75	8.01
PIB15Y	959.00	8.25	8.60	8.45
	<b>48,841.00</b>			

**SBP OMO (MopUp)**

<b>Market Treasury Bills-(MTB)</b>	<b>Amount (Rs. MN)</b>	<b>Cutoff Yield</b>
O/N	122,600.00	7.85
	<b>122,600.00</b>	
<b>SUK-(SUKUK)</b>	<b>Amount (Rs. MN)</b>	<b>Cutoff Price</b>
9M	42,100.00	103.50
	<b>42,100.00</b>	

**SBP OMO (Injection)**

<b>Market Treasury Bills-(MTB)</b>	<b>Amount (Rs. MN)</b>	<b>Cutoff Yield</b>
1W	1,354,000.00	8.17
O/N	89,900.00	8.00
	<b>1,443,900.00</b>	
<b>Pakistan Investment Bonds-(PIB)</b>	<b>Amount (Rs. MN)</b>	<b>Cutoff Yield</b>
1W	1,381,800.00	8.17
	<b>1,381,800.00</b>	

**SBP OverNight Reverse REPO Facility to Banks / PDs**

<b>Market Treasury Bills-(MTB)</b>	<b>Amount (Rs. MN)</b>	<b>Rate</b>
TB3M	11,000.00	8.50
TB6M	29,000.00	8.50
TB12M	14,150.00	8.50
	<b>54,150.00</b>	
<b>Pakistan Investment Bonds-(PIB)</b>	<b>Amount (Rs. MN)</b>	<b>Rate</b>
PIB3Y	10,000.00	8.50
PIB5Y	3,879.00	8.50
PIB10Y	3,271.00	8.50
	<b>17,150.00</b>	

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SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	63,250.00	6.00
	63,250.00	

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

	Tenure	Amount (Rs. MN)	Deferred Price
SUK	1Y	42,100.00	111.96
		42,100.00	