

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

**(Face Value)
Maturity-wise Trading Volume Report**

For the Week Ended March 31, 2015

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	23,261.80	7.98	8.30	8.13
(B) 15-91 Days	50,272.45	7.90	8.38	8.08
(C) 92-182 Days	94,189.63	7.76	8.33	8.03
(D) 183-364 Days	224,748.73	7.70	8.23	7.92
	392,472.60			

Pakistan Investment Bonds-(PIB)

<i>Maturing in the year</i>	Amount (Rs. MN)	(Yields % PA)		Wt. Avg
		Minimum	Maximum	
2015	5,955.40	8.14	8.35	8.21
2016	45,328.20	7.75	8.30	7.98
2017	38,994.10	7.85	8.45	8.15
2018	11,497.30	8.00	8.75	8.21
2019	23,153.10	8.10	9.15	8.44
2020	9,687.50	8.30	8.75	8.59
2021	324.30	9.00	9.35	9.03
2022	31,134.00	9.00	9.55	9.18
2024	39,473.60	8.65	9.65	9.33
2025	8,587.50	9.20	9.50	9.39
2031	2,000.00	11.00	11.00	11.00
	216,135.00			

SUK-(SUKUK)

<i>Maturing in the year</i>	Amount (Rs. MN)	(Yields % PA)		Wt. Avg
		Minimum	Maximum	
2015	53,609.40	6.10	9.98	7.61
2016	4.60	9.08	9.08	9.08
	53,614.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	46,454.67	8.21	8.17
TB6M	170,374.90	8.07	8.01
TB12M	145,665.74	7.91	7.87
	362,495.31		

Pakistan Investment Bonds-(PIB)

	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	20,471.90	8.29	8.19
PIB5Y	16,273.00	8.75	8.66
PIB10Y	12,129.60	9.50	9.42
	48,874.50		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	41,850.00	7.35	8.50	8.12
TB6M	211,774.00	7.00	8.50	8.07
TB12M	400,841.00	6.90	8.50	8.00
	654,465.00			
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	16,410.00	7.25	8.50	7.86
PIB5Y	12,978.00	7.90	8.50	8.19
PIB10Y	16,945.00	7.50	8.50	8.10
PIB15Y	320.00	8.50	8.50	8.50
	46,653.00			

SBP OMO (MopUp)

	Amount (Rs. MN)	Cutoff Price
SUK-(SUKUK)		
8M	36,500.00	101.84
	36,500.00	

SBP OMO (Injection)

	Amount (Rs. MN)	Cutoff Yield
Market Treasury Bills-(MTB)		
1W	3,357,150.00	7.89
3-DAY	284,700.00	7.76
O/N	87,700.00	8.00
	3,729,550.00	
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
3-DAY	456,900.00	7.51
O/N	104,150.00	7.50
	561,050.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

	Amount (Rs. MN)	Rate
Market Treasury Bills-(MTB)		
TB3M	5,000.00	8.00
TB6M	20,300.00	8.50
TB12M	51,900.00	8.00
	77,200.00	
Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	116,800.00	8.00
PIB5Y	500.00	8.50
	117,300.00	

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SBP OverNight REPO Facility

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

	Tenure	Amount (Rs. MN)	Deferred Price
SUK	1Y	46,400.00	110.35
	6M	1,000.00	104.10
		47,400.00	