

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

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended September 30, 2015

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	114,979.00	6.00	7.00	6.67
(B) 15-91 Days	194,861.50	6.30	6.95	6.54
(C) 92-182 Days	144,943.90	6.40	6.96	6.60
(D) 183-364 Days	156,380.00	6.52	6.97	6.69
	611,164.40			

Pakistan Investment Bonds-(PIB)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2016	85,837.30	6.54	7.32	6.70
2017	10,265.00	6.75	7.81	6.90
2018	47,564.20	6.95	7.75	7.21
2019	27,135.40	7.50	7.97	7.85
2020	25,651.80	8.00	8.44	8.20
2021	1,658.00	8.81	9.05	8.90
2022	18,304.70	8.95	9.20	9.05
2024	8,548.90	9.20	9.70	9.37
2025	11,157.00	9.13	9.75	9.25
2031	224.00	10.60	10.60	10.60
	236,346.30			

SUK-(SUKUK)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2015	5,694.00	3.01	6.78	4.26
2016	4.00	6.79	6.79	6.79
	5,698.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	139,633.24	6.71	6.70
TB6M	140,767.22	6.72	6.70
TB12M	75,077.27	6.97	6.97
	355,477.72		

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	43,661.30	7.35	7.31
PIB5Y	46,084.00	8.33	8.24
PIB10Y	3,572.50	9.34	9.33
	93,317.80		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	48,027.00	5.00	7.10	6.25
TB6M	198,780.00	4.50	7.00	6.34
TB12M	532,910.00	4.50	7.00	6.26
	779,717.00			

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	26,700.00	5.00	7.00	6.53
PIB5Y	5,437.00	6.00	7.10	6.56

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	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB10Y	4,352.00	4.75	7.00	6.30
	36,489.00			

SBP OMO (MopUp)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
5-DAY	21,000.00	5.88
	21,000.00	

SBP OMO (Injection)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
1W	1,204,530.00	6.53
2-DAY	885,920.00	6.04
2W	623,630.00	6.02
3-DAY	26,000.00	6.52
4-DAY	43,900.00	6.01
	2,783,980.00	

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
1W	1,214,270.00	6.53
2-DAY	1,111,880.00	6.04
2W	666,170.00	6.02
3-DAY	24,050.00	6.52
4-DAY	18,000.00	6.01
	3,034,370.00	

SBP OverNight Reverse REPO Facility to Banks / PDS

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB3M	90,000.00	6.50
TB6M	70,600.00	6.50
TB12M	135,850.00	7.00
	296,450.00	

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	119,210.00	6.50
PIB5Y	71,950.00	7.00
PIB10Y	51,650.00	6.50
PIB15Y	740.00	6.50
	243,550.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB3M	2,050.00	4.50
	2,050.00	

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	79,800.00	4.50

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

79,800.00

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