

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

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended July 31, 2016

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	59,850.00	5.45	5.90	5.79
(B) 15-91 Days	159,630.50	5.75	6.25	5.86
(C) 92-182 Days	157,648.60	5.75	5.91	5.83
(D) 183-364 Days	223,625.00	5.75	5.91	5.85
	600,754.10			

Pakistan Invesment Bonds-(PIB)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2016	80,488.00	6.05	6.25	6.10
2017	6,046.80	5.83	6.00	5.85
2018	32,674.20	5.85	6.17	6.02
2019	71,148.70	5.97	6.25	6.09
2020	7,372.00	6.20	6.40	6.28
2021	81,550.00	6.44	6.75	6.57
2022	7,603.10	6.70	7.08	6.79
2024	6,061.40	7.05	7.50	7.16
2025	3,050.90	7.25	7.50	7.41
2026	32,393.00	7.43	8.75	7.65
	328,388.10			

SUK-(SUKUK)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2018	888.20	5.07	5.30	5.13
	888.20			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	96,780.56	5.84	5.83
TB6M	332,322.66	5.87	5.86
TB12M	237,166.84	5.89	5.87
	666,270.06		

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	88,822.10	6.21	6.14
PIB5Y	74,986.00	6.70	6.64
PIB10Y	62,565.40	7.80	7.72
	226,373.50		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	37,150.00	5.30	6.25	5.84
TB6M	511,997.00	4.00	6.25	5.76
TB12M	611,001.00	4.25	6.25	5.80
	1,160,148.00			

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	8,750.00	4.50	6.15	5.72
PIB5Y	4,020.00	5.90	6.00	5.97
PIB10Y	10,217.00	5.25	6.15	5.92

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(Face Value)
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For the Week Ended July 31, 2016

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
	22,987.00			
SBP OMO (MopUp)				
SBP OMO (Injection)				
Market Treasury Bills-(MTB)	Amount (Rs. MN)		Cutoff Yield	
1W	1,848,342.00		5.79	
3-DAY	787,026.00		5.79	
4-DAY	1,197,376.00		5.77	
	3,832,744.00			
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)		Cutoff Yield	
1W	1,831,158.00		5.78	
3-DAY	384,674.00		5.79	
4-DAY	551,524.00		5.77	
O/N	55,000.00		5.79	
	2,822,356.00			
SBP OverNight Reverse REPO Facility to Banks / PDs				
Market Treasury Bills-(MTB)	Amount (Rs. MN)		Rate	
TB3M	1,050.00		6.25	
TB6M	16,500.00		6.25	
TB12M	13,600.00		6.25	
	31,150.00			
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)		Rate	
PIB3Y	96,000.00		6.25	
PIB5Y	30,700.00		6.25	
	126,700.00			
SBP OverNight REPO Facility				
Market Treasury Bills-(MTB)	Amount (Rs. MN)		Rate	
TB6M	6,650.00		4.25	
	6,650.00			
SBP (Bai Muajjal- Outright Purchase on Deferred Payment Basis)				
GOP (Bai Muajjal- Outright Purchase on Deferred Payment Basis)				