

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

(Face Value)
Maturity-wise Trading Volume Report
For the Week Ended March 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	108,789.11	5.70	6.25	6.05
(B) 15-91 Days	105,337.70	6.13	6.26	6.19
(C) 92-182 Days	57,654.55	6.12	6.25	6.20
(D) 183-364 Days	138,590.40	6.18	6.24	6.20
	410,371.76			

Pakistan Invesment Bonds-(PIB)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2016	73,582.10	6.33	6.50	6.37
2017	8,516.20	6.23	6.35	6.24
2018	55,890.40	6.28	6.60	6.33
2019	20,989.00	6.58	6.92	6.65
2020	66,596.45	6.83	7.10	6.95
2021	3,084.60	7.10	9.00	7.36
2022	17,850.00	7.40	7.58	7.50
2024	24,362.10	8.18	9.25	8.28
2025	17,885.00	8.18	8.27	8.23
	288,755.85			

SUK-(SUKUK)	(Yields % PA)			
<i>Maturing in the year</i>	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2018	1,682.00	5.49	5.71	5.69
2019	1,000.00	5.59	6.00	5.94
	2,682.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	27,631.52	6.17	6.16
TB6M	146,343.55	6.20	6.19
TB12M	313,740.85	6.22	6.20
	487,715.91		

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	35,018.50	6.32	6.31
PIB5Y	63,272.60	7.00	6.98
PIB10Y	16,886.00	8.23	8.22
PIB20Y	0.00	0.00	0.00
	115,177.10		

SUK-(SUKUK)	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
SUK	80,400.00	5.59	5.59
	80,400.00		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	131,609.00	4.50	6.50	5.97
TB6M	193,059.00	4.25	6.60	5.89
TB12M	407,109.00	4.50	6.50	5.90
	731,777.00			

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Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	20,717.00	4.50	6.40	5.99
PIB5Y	13,519.00	4.75	6.40	5.84
PIB10Y	7,987.00	4.75	6.50	6.03
	42,223.00			

SBP OMO (MopUp)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
O/N	95,050.00	5.90
	95,050.00	

SBP OMO (Injection)

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Cutoff Yield
1W	3,861,759.00	6.04
2-DAY	13,000.00	6.01
3-DAY	102,200.00	6.03
	3,976,959.00	

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yield
1W	2,882,991.00	6.04
2-DAY	36,000.00	6.01
3-DAY	12,000.00	6.03
	2,930,991.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB3M	32,000.00	6.50
TB6M	45,050.00	6.50
TB12M	132,050.00	6.50
	209,100.00	

Pakistan Investment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	42,149.00	6.50
PIB5Y	5,250.00	6.50
PIB10Y	32,101.00	6.50
	79,500.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	51,750.00	4.50
TB6M	40,650.00	4.50
	92,400.00	

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

	Tenure	Amount (Rs. MN)	Deferred Price
SUK	1Y	21,500.00	108.75
		21,500.00	

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