

**Secondary Market Transactions in Government Securities
of Banks/PDs with Non-Banks**

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

For the WeekEnd September 30, 2014

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 | 24,278.39 | 9.40 | 13.00 | 9.92 |
| (B) 15-91 Days | 55,702.06 | 9.83 | 11.00 | 9.94 |
| (C) 92-182 Days | 7,769.20 | 9.93 | 10.40 | 9.96 |
| (D) 183-364 Days | 5,063.15 | 9.95 | 11.50 | 9.96 |
| | 92,812.80 | | | |

| Pakistan Investment Bonds-(PIB) | (Yields % PA) | | | |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2015 | 2,404.90 | 10.50 | 12.30 | 10.61 |
| 2016 | 15,018.83 | 10.00 | 13.45 | 12.02 |
| 2017 | 2,335.00 | 12.43 | 13.76 | 12.52 |
| 2018 | 1,038.50 | 12.47 | 13.60 | 12.64 |
| 2019 | 2,752.80 | 12.80 | 12.95 | 12.95 |
| 2020 | 2,000.00 | 13.05 | 13.05 | 13.05 |
| 2022 | 1,421.60 | 13.28 | 13.60 | 13.31 |
| 2024 | 1.80 | 13.34 | 13.34 | 13.34 |
| | 26,973.43 | | | |

| SUK-(SUKUK) | (Yields % PA) | | | |
|-----------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2014 | 20,300.00 | 7.92 | 9.97 | 8.70 |
| 2015 | 6,231.20 | 7.33 | 12.33 | 8.49 |
| 2016 | 1.00 | 11.60 | 11.60 | 11.60 |
| 2017 | 250.00 | 8.05 | 8.05 | 8.05 |
| | 26,782.20 | | | |

OUTRIGHT Sell 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 | 4,843.38 | 9.35 | 11.00 | 9.78 |
| (B) 15-91 Days | 60,594.17 | 9.30 | 11.00 | 9.96 |
| (C) 92-182 Days | 6,120.91 | 9.70 | 10.02 | 10.00 |
| (D) 183-364 Days | 12,773.18 | 9.65 | 10.04 | 9.99 |
| | 84,331.64 | | | |

| Pakistan Investment Bonds-(PIB) | (Yields % PA) | | | |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2015 | 18.00 | 10.50 | 10.50 | 10.50 |
| 2016 | 18,341.33 | 8.40 | 12.06 | 11.93 |
| 2017 | 26,037.84 | 9.50 | 12.59 | 12.47 |
| 2018 | 882.30 | 10.20 | 12.68 | 12.09 |

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Pakistan Investment Bonds-(PIB)

| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|------------------------|----------------|----------------|----------------|
| 2019 | 12,385.60 | 10.50 | 12.99 | 12.82 |
| 2022 | 1,706.30 | 11.00 | 13.34 | 13.18 |
| 2024 | 27,984.90 | 11.00 | 13.45 | 13.40 |
| 2031 | 5,500.00 | 13.59 | 13.59 | 13.59 |
| | 92,856.27 | | | |

SUK-(SUKUK)

| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|------------------------|----------------|----------------|----------------|
| 2014 | 21,463.00 | 8.45 | 9.98 | 8.61 |
| 2015 | 11,612.00 | 7.33 | 9.37 | 7.79 |
| 2016 | 34.80 | 6.92 | 7.73 | 7.62 |
| 2017 | 793.00 | 7.68 | 7.93 | 7.89 |
| | 33,902.80 | | | |

(Yields % PA)

REPO Lending Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| TB3M | 7,611.00 | 7.75 | 11.25 | 9.99 |
| TB6M | 15,242.00 | 7.50 | 10.20 | 9.34 |
| TB12M | 53,756.00 | 7.50 | 10.50 | 9.57 |
| | 76,609.00 | | | |
| Pakistan Investment Bonds-(PIB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| PIB3Y | 41,663.00 | 7.50 | 10.50 | 9.90 |
| PIB5Y | 16,294.00 | 7.50 | 10.50 | 9.92 |
| PIB10Y | 8,745.00 | 9.60 | 11.45 | 10.27 |
| PIB20Y | 175.00 | 11.45 | 11.45 | 11.45 |
| | 66,877.00 | | | |

REPO Borrowing Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| TB3M | 3,540.00 | 7.55 | 10.00 | 9.77 |
| TB6M | 949.00 | 7.50 | 9.25 | 8.74 |
| TB12M | 5,547.00 | 8.50 | 10.00 | 9.54 |
| | 10,036.00 | | | |
| Pakistan Investment Bonds-(PIB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| PIB3Y | 4,403.50 | 9.00 | 11.94 | 10.09 |
| PIB5Y | 200.00 | 10.25 | 10.25 | 10.25 |
| PIB10Y | 885.40 | 9.75 | 10.15 | 10.08 |
| | 5,488.90 | | | |

Secondary Market Transactions in Government Securities
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(Face Value)
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SBP OverNight Reverse REPO Facility to Non Banks

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Rate |
|--------------------------------|-----------------|-------|
| TB6M | 9,800.00 | 10.00 |
| TB12M | 16,350.00 | 10.00 |
| | 26,150.00 | |
| Pakistan Invesment Bonds-(PIB) | Amount (Rs. MN) | Rate |
| PIB3Y | 4,050.00 | 10.00 |
| | 4,050.00 | |