

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

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

**For the WeekEnd February 28, 2015**

**OUTRIGHT Purchase Transactions (Other than with SBP)**

| <b>Market Treasury Bills-(MTB)</b> | <b>(Yields % PA)</b>   |                |                |                |
|------------------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturity in Days</i>            | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| (A) Upto 14 Days                   | 11,465.09              | 7.50           | 11.50          | 8.26           |
| (B) 15-91 Days                     | 31,225.74              | 8.10           | 9.68           | 8.46           |
| (C) 92-182 Days                    | 12,416.59              | 8.25           | 9.00           | 8.36           |
| (D) 183-364 Days                   | 9,935.64               | 8.22           | 9.38           | 8.37           |
|                                    | <b>65,043.06</b>       |                |                |                |

| <b>Pakistan Investment Bonds-(PIB)</b> | <b>(Yields % PA)</b>   |                |                |                |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturing in the year</i>            | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| 2015                                   | 10,312.80              | 8.33           | 8.77           | 8.60           |
| 2016                                   | 5,705.05               | 8.30           | 13.60          | 8.58           |
| 2017                                   | 2,856.98               | 8.38           | 11.85          | 8.73           |
| 2018                                   | 1,680.90               | 8.50           | 11.75          | 9.31           |
| 2019                                   | 4,730.70               | 8.78           | 11.80          | 9.12           |
| 2020                                   | 12.50                  | 9.30           | 9.30           | 9.30           |
| 2021                                   | 515.80                 | 9.50           | 10.75          | 9.70           |
| 2022                                   | 2,329.35               | 9.55           | 12.25          | 9.80           |
| 2024                                   | 4,167.90               | 9.55           | 10.50          | 9.81           |
| 2026                                   | 2,236.30               | 10.25          | 10.55          | 10.52          |
|                                        | <b>34,548.28</b>       |                |                |                |

| <b>SUK-(SUKUK)</b>          | <b>(Yields % PA)</b>   |                |                |                |
|-----------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturing in the year</i> | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| 2015                        | 7,328.90               | 8.11           | 21.15          | 8.59           |
| 2016                        | 13.90                  | 14.35          | 14.50          | 14.44          |
| 2017                        | 500.00                 | 6.94           | 6.94           | 6.94           |
|                             | <b>7,842.80</b>        |                |                |                |

**OUTRIGHT Sell Transactions (Other than with SBP)**

| <b>Market Treasury Bills-(MTB)</b> | <b>(Yields % PA)</b>   |                |                |                |
|------------------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturity in Days</i>            | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| (A) Upto 14 Days                   | 8,513.08               | 7.50           | 8.35           | 8.20           |
| (B) 15-91 Days                     | 50,838.52              | 8.00           | 8.70           | 8.34           |
| (C) 92-182 Days                    | 39,713.16              | 8.00           | 8.50           | 8.36           |
| (D) 183-364 Days                   | 21,994.89              | 8.17           | 8.50           | 8.30           |
|                                    | <b>121,059.65</b>      |                |                |                |

| <b>Pakistan Investment Bonds-(PIB)</b> | <b>(Yields % PA)</b>   |                |                |                |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| <i>Maturing in the year</i>            | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| 2015                                   | 15,058.20              | 8.39           | 8.70           | 8.57           |
| 2016                                   | 7,969.80               | 8.33           | 9.63           | 8.74           |
| 2017                                   | 6,988.30               | 7.00           | 8.70           | 8.54           |

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**Pakistan Investment Bonds-(PIB)**

| <i>Maturing in the year</i> | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
|-----------------------------|------------------------|----------------|----------------|----------------|
| 2018                        | 246.20                 | 6.90           | 8.85           | 8.64           |
| 2019                        | 12,363.70              | 7.59           | 9.76           | 8.96           |
| 2021                        | 6.00                   | 9.00           | 9.75           | 9.60           |
| 2022                        | 4,264.55               | 9.38           | 10.02          | 9.78           |
| 2024                        | 11,205.70              | 8.50           | 9.99           | 9.75           |
|                             | <b>58,102.45</b>       |                |                |                |

**SUK-(SUKUK)**

**(Yields % PA)**

| <i>Maturing in the year</i> | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
|-----------------------------|------------------------|----------------|----------------|----------------|
| 2015                        | 8,521.00               | 6.92           | 9.98           | 8.53           |
| 2016                        | 910.00                 | 5.83           | 8.88           | 8.87           |
| 2017                        | 500.00                 | 8.08           | 8.08           | 8.08           |
|                             | <b>9,931.00</b>        |                |                |                |

**REPO Lending Transactions (Other than with SBP)**

| <b>Market Treasury Bills-(MTB)</b>     | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| TB3M                                   | 293.00                 | 8.25           | 8.30           | 8.28           |
| TB6M                                   | 1,800.00               | 6.00           | 8.75           | 6.52           |
| TB12M                                  | 53,761.00              | 6.00           | 11.00          | 7.98           |
|                                        | <b>55,854.00</b>       |                |                |                |
| <b>Pakistan Investment Bonds-(PIB)</b> | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| PIB3Y                                  | 13,187.00              | 7.25           | 9.90           | 8.45           |
| PIB5Y                                  | 43,109.00              | 6.25           | 9.00           | 8.42           |
| PIB10Y                                 | 25,926.00              | 6.25           | 10.00          | 8.35           |
|                                        | <b>82,222.00</b>       |                |                |                |

**REPO Borrowing Transactions (Other than with SBP)**

| <b>Market Treasury Bills-(MTB)</b>     | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
|----------------------------------------|------------------------|----------------|----------------|----------------|
| TB6M                                   | 2,264.00               | 7.50           | 8.50           | 8.15           |
| TB12M                                  | 7,962.00               | 6.00           | 8.50           | 7.82           |
|                                        | <b>10,226.00</b>       |                |                |                |
| <b>Pakistan Investment Bonds-(PIB)</b> | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| PIB5Y                                  | 543.00                 | 6.30           | 8.50           | 7.87           |
| PIB10Y                                 | 1,547.80               | 6.30           | 8.50           | 7.92           |
|                                        | <b>2,090.80</b>        |                |                |                |

**SBP OverNight Reverse REPO Facility to Non Banks**

| <b>Market Treasury Bills-(MTB)</b> | <b>Amount (Rs. MN)</b> | <b>Rate</b> |
|------------------------------------|------------------------|-------------|
| TB12M                              | 3,150.00               | 8.50        |

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| Amount (Rs. MN) | Rate |
|-----------------|------|
| 3,150.00        |      |