

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

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

For the WeekEnd March 31, 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 | 13,951.58 | 7.25 | 10.50 | 8.06 |
| (B) 15-91 Days | 42,810.05 | 7.85 | 8.60 | 8.19 |
| (C) 92-182 Days | 21,743.85 | 7.78 | 8.47 | 8.02 |
| (D) 183-364 Days | 12,739.60 | 7.70 | 8.20 | 7.93 |
| | 91,245.08 | | | |

| Pakistan Investment Bonds-(PIB) | | (Yields % PA) | | |
|--|------------------------|----------------------|----------------|----------------|
| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2015 | 10,215.00 | 8.18 | 9.25 | 8.59 |
| 2016 | 9,412.40 | 7.75 | 12.90 | 8.17 |
| 2017 | 6,391.88 | 8.00 | 12.15 | 8.31 |
| 2018 | 865.70 | 8.15 | 12.15 | 8.73 |
| 2019 | 5,277.50 | 8.10 | 12.25 | 8.60 |
| 2020 | 6,773.50 | 8.50 | 8.72 | 8.64 |
| 2021 | 489.65 | 8.80 | 10.50 | 9.11 |
| 2022 | 3,404.70 | 8.90 | 10.50 | 9.24 |
| 2024 | 5,696.80 | 8.10 | 12.30 | 9.32 |
| 2025 | 2,315.85 | 9.31 | 9.41 | 9.38 |
| 2026 | 219.30 | 10.00 | 10.00 | 10.00 |
| 2031 | 2,000.00 | 11.00 | 11.00 | 11.00 |
| | 53,062.28 | | | |

| SUK-(SUKUK) | | (Yields % PA) | | |
|-----------------------------|------------------------|----------------------|----------------|----------------|
| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2015 | 49,355.10 | 6.16 | 18.65 | 7.43 |
| 2016 | 6.60 | 14.15 | 14.25 | 14.18 |
| 2017 | 250.00 | 7.76 | 7.76 | 7.76 |
| | 49,611.70 | | | |

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 | 3,247.31 | 8.02 | 8.20 | 8.07 |
| (B) 15-91 Days | 61,741.78 | 7.15 | 8.50 | 8.15 |
| (C) 92-182 Days | 50,944.23 | 7.38 | 8.36 | 8.01 |
| (D) 183-364 Days | 21,239.57 | 7.60 | 8.24 | 7.91 |
| | 137,172.89 | | | |

| Pakistan Investment Bonds-(PIB) | | (Yields % PA) | | |
|--|------------------------|----------------------|----------------|----------------|
| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2015 | 4,113.80 | 8.09 | 8.35 | 8.26 |

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Pakistan Investment Bonds-(PIB)

| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|------------------------|----------------|----------------|----------------|
| 2016 | 3,436.50 | 7.00 | 8.40 | 8.13 |
| 2017 | 3,545.10 | 7.84 | 8.39 | 8.18 |
| 2018 | 4,478.90 | 6.56 | 8.38 | 8.22 |
| 2019 | 7,477.00 | 6.50 | 9.13 | 8.56 |
| 2020 | 6,044.50 | 8.55 | 9.25 | 8.66 |
| 2021 | 65.45 | 9.02 | 9.12 | 9.12 |
| 2022 | 1,559.50 | 8.15 | 9.42 | 9.18 |
| 2024 | 4,876.10 | 8.55 | 9.65 | 9.27 |
| 2025 | 6,200.00 | 9.25 | 9.50 | 9.40 |
| 2026 | 1,205.60 | 10.00 | 10.30 | 10.13 |
| | 43,002.45 | | | |

SUK-(SUKUK)

| <i>Maturing in the year</i> | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|------------------------|----------------|----------------|----------------|
| 2015 | 53,319.40 | 6.12 | 9.98 | 7.55 |
| 2016 | 4.60 | 9.02 | 9.02 | 9.02 |
| 2017 | 250.00 | 7.95 | 7.95 | 7.95 |
| | 53,574.00 | | | |

(Yields % PA)

REPO Lending Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|------------------------------------|------------------------|----------------|----------------|----------------|
| TB3M | 12,805.00 | 7.50 | 8.50 | 7.96 |
| TB6M | 4,560.00 | 7.75 | 8.75 | 8.07 |
| TB12M | 96,289.00 | 7.50 | 11.00 | 8.14 |
| | 113,654.00 | | | |

Pakistan Investment Bonds-(PIB)

| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--------|------------------------|----------------|----------------|----------------|
| PIB3Y | 29,903.00 | 7.70 | 9.90 | 8.21 |
| PIB5Y | 48,636.00 | 7.50 | 9.50 | 8.23 |
| PIB10Y | 43,934.00 | 7.70 | 9.80 | 8.21 |
| PIB15Y | 3,373.60 | 7.70 | 9.50 | 8.27 |
| PIB20Y | 90.00 | 11.00 | 11.50 | 11.28 |
| | 125,936.60 | | | |

REPO Borrowing Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|------------------------------------|------------------------|----------------|----------------|----------------|
| TB3M | 200.00 | 8.25 | 8.25 | 8.25 |
| TB6M | 1,590.00 | 7.10 | 8.10 | 7.80 |
| TB12M | 5,805.00 | 7.50 | 8.40 | 7.96 |
| | 7,595.00 | | | |

Pakistan Investment Bonds-(PIB)

| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--|------------------------|----------------|----------------|----------------|
|--|------------------------|----------------|----------------|----------------|

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| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--------|-----------------|---------|---------|---------|
| PIB3Y | 508.00 | 8.00 | 8.05 | 8.03 |
| PIB5Y | 698.00 | 7.60 | 8.60 | 8.08 |
| PIB10Y | 446.10 | 7.60 | 8.00 | 7.77 |
| | 1,652.10 | | | |

SBP OverNight Reverse REPO Facility to Non Banks

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Rate |
|--------------------------------|-----------------|------|
| TB12M | 1,000.00 | 8.00 |
| | 1,000.00 | |
| Pakistan Invesment Bonds-(PIB) | Amount (Rs. MN) | Rate |
| PIB5Y | 500.00 | 8.50 |
| | 500.00 | |