

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

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

Value Date As on August 31, 2016

**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                   | 18.63                  | 5.90           | 5.95           | 5.94           |
| (B) 15-91 Days                     | 97.09                  | 5.73           | 5.85           | 5.76           |
| (C) 92-182 Days                    | 75.03                  | 5.85           | 5.90           | 5.86           |
| (D) 183-364 Days                   | 150.00                 | 5.91           | 5.91           | 5.91           |
|                                    | <b>340.74</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> |
| 2017                                   | 149.20                 | 5.89           | 6.05           | 5.90           |
| 2018                                   | 30.00                  | 5.95           | 5.95           | 5.95           |
| 2019                                   | 72.00                  | 6.25           | 6.25           | 6.25           |
| 2020                                   | 110.00                 | 6.34           | 6.43           | 6.38           |
| 2021                                   | 116.70                 | 6.46           | 6.46           | 6.46           |
| 2022                                   | 100.00                 | 6.94           | 6.95           | 6.95           |
| 2026                                   | 847.80                 | 8.06           | 8.29           | 8.17           |
|  | <b>1,425.70</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> |
| (B) 15-91 Days                     | 629.00                 | 5.81           | 5.85           | 5.84           |
| (D) 183-364 Days                   | 169.27                 | 5.70           | 6.00           | 5.95           |
|                                    | <b>798.27</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> |
| 2020                                   | 31.30                  | 4.92           | 4.92           | 4.92           |
| 2021                                   | 817.20                 | 5.37           | 6.68           | 6.65           |
| 2024                                   | 7.60                   | 7.20           | 7.20           | 7.20           |
| 2026                                   | 32.30                  | 7.75           | 7.75           | 7.75           |
|  | <b>888.40</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                               | 800.00                 | 6.15           | 6.15           | 6.15           |
| TB6M                               | 2,000.00               | 6.10           | 6.25           | 6.18           |
| TB12M                              | 1,000.00               | 6.15           | 6.15           | 6.15           |
|                                    | <b>3,800.00</b>        |                |                |                |

| <b>Pakistan Investment Bonds-(PIB)</b> | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
|--|------------------------|----------------|----------------|----------------|
| PIB3Y                                  | 600.00                 | 6.25           | 6.25           | 6.25           |
| PIB5Y                                  | 1,205.00               | 6.25           | 6.25           | 6.25           |

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|        | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--------|-----------------|---------|---------|---------|
| PIB10Y | 1,000.00        | 6.10    | 6.10    | 6.10    |
|        | 2,805.00        |         |         |         |

REPO Borrowing Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|-----------------|---------|---------|---------|
| TB3M                        | 141.00          | 6.00    | 6.00    | 6.00    |
| TB12M                       | 1,307.00        | 5.90    | 6.05    | 6.00    |
|                             | 1,448.00        |         |         |         |

SBP OverNight Reverse REPO Facility to Non Banks

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Rate |
|-----------------------------|-----------------|------|
| TB3M                        | 650.00          | 6.25 |
|                             | 650.00          |      |