

6.1 Government of Pakistan's Treasury Bills

(Million Rupees)

PERIODS	3 months Government of Pakistan Treasury Bills					6 months Government of Pakistan Treasury Bills			
	Discount		Discharged	Discount Paid	Outstanding Balance	Discount			
	Issue	Allowed				Issue	Allowed	Discharged	
2005 Jun.	74,533.5	1,237.8	76,332.8	867.2	254,698.5	59,097.9	273.1	-	
Dec.	2,734.1	50.9	8,280.6	154.4	14,615.3	1,728.9	71.1	59,097.9	
2006 Jun.	1,800.8	34.2	12,109.3	225.7	2,095.3	623.8	26.2	1,728.9	
Dec.	793.6	15.8	27,846.2	553.8	20,995.0	5,124.8	225.2	623.8	
2007 Jun.	-	-	5,147.5	102.5	3,001.7	299.7	13.3	5,124.8	
Dec.	7,912.0	164.8	-	-	8,026.0	17,332.5	793.6	300.0	
2008 Jun.	65,661.5	1,668.2	489.3	10.8	90,645.9	3,441.3	192.4	17,332.5	
Dec.	146,373.8	4,662.8	49,133.6	1,420.6	412,083.6	6,169.5	431.0	3,441.3	
2009 Jun.	47.0	1.40	44,730	1.19	8,541.2	9,219.0	576.1	6,169.5	
2008 Oct.	111,148.3	3,229.8	90,338.4	2,471.4	239,010.9	1,553.0	98.1	11,777.0	
Nov.	154,561.5	4,774.9	72,051.4	2,027.2	314,843.4	1,892.3	132.2	3,470.7	
Dec.	146,373.8	4,662.8	49,133.6	1,420.6	412,083.6	6,169.5	431.0	3,441.3	
2009 Jan.	153,983.5	4,871.7	164,080.9	4,802.0	401,986.2	26,332.9	1,837.1	-	
Feb.	56,651.6	1,742.2	181,630.0	5,751.5	277,007.7	82,444.1	5,528.5	-	
Mar.	44,726.9	1,185.5	130,408.7	4,130.4	191,325.9	48,560.3	2,834.7	301.9	
Apr.	5,955.8	173.8	89,947.4	2,855.3	107,334.4	13,301.3	848.7	1,553.0	
May.	2,538.3	75.7	56,651.6	1,742.2	53,221.2	8,758.8	573.2	1,892.3	
Jun.	47.0	1.40	44,730	1.19	8,541.2	9,219.0	576.1	6,169.5	
Jul.	11,504.7	299.5	8,494.2	249.6	11,551.7	11,475.9	651.5	26,322.9	
Aug.	2,514.5	71.5	35.0	1.0	14,031.2	9,604.1	595.9	82,444.1	
Sep.	15,589.1	439.3	46.0	1.4	29,574.2	27,630.8	1,731.7	48,560.3	
Oct.	12,256.0	608.0	11,470.7	298.5	39,359.6	9,514.6	596.9	13,301.3	

Note : Six months Government of Pakistan Treasury Bills restarted w. e. f. June 1998 and 3 & 12 months Government of Pakistan Treasury Bills restarted w.e.f July 1998.

6.1 Government of Pakistan's Treasury Bills

(Million Rupees)

PERIODS	6 months Government of Pakistan Treasury Bills		12 months Government of Pakistan Treasury Bills (Auctioned and Rollover)				
	Discount Paid	Outstanding Balance	Issue	Discount Allowed	Discharged	Discount Paid	Outstanding Balance
2005 Jun.	-	132,708.3	48,360.1	1,229.2	-	-	65,798.8
Dec.	2,335.8	59,159.9	82,036.8	7,174.7	-	-	329,870.2
2006 Jun.	71.1	7,934.1	28,686.2	2,513.8	48,360.1	4,039.9	422,647.0
Dec.	26.2	43,288.7	47,687.7	4,282.3	82,150.5	7,184.7	344,177.0
2007 Jun.	225.2	45,252.8	49,979.6	4,550.4	28,686.2	2,513.8	607,844.1
Dec.	13.3	31,126.8	26,706.0	2,504.0	47,687.7	4,282.3	686,517.2
2008 Jun.	793.6	43,546.7	9,559.4	1,094.0	49,979.6	4,550.4	402,783.9
Dec.	192.4	9,916.8	-	-	26,706.0	2,503.9	136,100.5
2009 Jun.	431.0	188,606.3	101,872.0	12,847.3	9,559.4	1,094.4	598,990.5
2008 Oct.	579.2	9,247.7	443.5	0.6	20,067.2	1,880.5	221,507.6
Nov.	171.2	7,188.5	1.2	0.2	38,813.0	3,636.1	162,806.6
Dec.	192.4	9,916.8	-	-	26,706.0	2,503.9	136,100.5
2009 Jan.	-	36,239.6	48,904.3	6,933.5	20,641.3	1,947.0	164,363.5
Feb.	-	118,863.7	141,104.1	18,723.3	47,039.1	4,660.8	258,428.5
Mar.	19.1	166,942.2	99,893.9	11,769.5	20,477.2	2,057.9	337,845.2
Apr.	98.1	178,690.4	111,192.5	14,484.5	16,546.4	1,670.8	432,491.4
May.	132.2	185,556.9	90,083.3	11,893.9	15,896.9	1,614.1	506,677.9
Jun.	431.0	188,606.3	101,872.0	12,847.3	9,559.4	1,094.4	598,990.5
Jul.	1,837.1	173,759.4	81,150.2	9,407.2	5,495.6	647.4	674,645.1
Aug.	5,528.6	100,919.4	107,489.8	13,108.1	-	-	782,134.9
Sep.	2,834.7	79,989.9	67,928.5	8,416.1	-	-	850,063.4
Oct.	848.7	76302.2	15,838.9	1,988.8	443.4	56.5	865,458.1

Source: Domestic Markets & Monetary Management Department, SBP

6.2 Sale / Purchase of Treasury Bills under Open Market Operation by SBP with Banks

SALE

(Billion Rupees)

PERIODS	2005-06		2006-07		2007-08		2008-09		2009-10	
	Bid Amount		Bid Amount		Bid Amount		Bid Amount		Bid Amount	
	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted
July	56.5	46.8	159.3	133.5	187.8	141.8	508.0	367.9	201.5	153.6
August	86.0	65.2	131.9	105.7	272.9	228.3	71.1	41.2	-	-
September	83.9	69.7	107.0	87.0	81.1	71.3	15.7	9.5	-	-
October	14.0	9.0	92.9	81.3	-	-	44.8	36.0	-	-
November	32.0	26.5	71.5	61.9	163.8	124.7	413.5	223.7		
December	159.2	95.9	124.7	117.2	86.8	69.0	184.3	124.6		
January	82.5	67.1	69.6	60.2	74.7	52.3	280.5	178.9		
February	80.5	64.7	23.9	11.7	95.4	70.9	238.6	142.1		
March	44.5	41.1	50.2	42.1	113.2	77.7	89.1	71.3		
April	-	-	119.0	88.8	160.2	129.9	37.8	24.3		
May	6.6	4.0	27.0	11.4	126.4	80.6	18.5	15.8		
June	235.4	153.8	161.8	135.3	290.6	200.4	187.5	114.9		
Average										
per month	73.4	53.7	94.9	78.0	137.7	103.9	174.1	112.5	50.4	38.4
per day	2.5	1.8	3.2	2.6	4.6	3.5	5.8	3.8	1.68	1.28

PURCHASE

PERIODS	2005-06		2006-07		2007-08		2008-09		2009-10	
	Amount		Amount		Amount		Amount		Amount	
	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected
July	-	-	-	-	-	-	-	-	102.6	50.0
August	11.2	8.3	27.2	21.2	-	-	117.0	78.2	406.5	250.9
September	-	-	-	-	-	-	259.2	176.4	276.3	206.0
October	66.9	38.5	-	-	40.9	40.9	214.8	187.3	671.9	546.7
November	123.6	74.1	-	-	-	-	39.9	39.4		
December	-	-	31.3	25.8	-	-	15.9	11.2		
January	139.6	111.5	-	-	41.6	27.5	-	-		
February	60.6	42.8	-	-	-	-	-	-		
March	12.7	10.7	51.1	25.0	102.7	82.1	85.1	60.0		
April	210.5	96.9	-	-	50.1	40.1	378.4	176.8		
May	91.4	46.7	-	-	63.6	41.8	342.5	237.7		
June	-	-	-	-	-	-	186.3	165.0		
Average										
per month	59.7	35.8	9.1	6.0	24.9	19.4	136.6	9.43	364.3	263.4
per day	2.0	1.2	0.3	0.2	0.8	0.7	4.6	0.3	12.1	8.8

Source: Domestic Markets & Monetary Management Department, SBP

6.3 SBP 3-Day Repo Facility MTBs / FIBs / PIBs (Outstanding)

Cash Accommodation

(Million Rupees)

PERIODS	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10
July	700	23,861	38,883	111,817	24,227	24,895
August	10,600	48,241	19,032	68,490	42,861	15,880
September	84,760	45,245	66,715	121,825	254,378	113,800
October	63,324	116,512	27,670	575,455	55,638	9,600
November	14,098	91,780	77,702	126,045	149,228	
December	-	4,520	35,573	427,940	105,625	
January	115,134	29,760	7,718	129,107	66,000	
February	-	12,032	34,435	80,755	6,150	
March	21,695	47,815	75,895	89,772	69,930	
April	800	243,238	51,327	51,609	71,257	
May	70,787	55,246	174,980	93,458	2,200	
June	139,550	44,019	76,830	96,792	27,050	
Average						
per month	43,454	63,522	57,230	164,422	72,879	41,044
per day	1,448	2,117	1,908	5,481	2,429	1,368

SBP 3-Day Repo Rates

(Percent per annum)

PERIODS	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10
July	7.50	9.00	9.50	9.50	13.00	14.00
August	7.50	9.00	9.50	10.00	13.00	13.00
September	7.50	9.00	9.50	10.00	13.00	13.00
October	7.50	9.00	9.50	10.00	13.00	13.00
November	7.50	9.00	9.50	10.00	15.00	
December	7.50	9.00	9.50	10.00	15.00	
January	7.50	9.00	9.50	10.00	15.00	
February	7.50	9.00	9.50	10.50	15.00	
March	7.50	9.00	9.50	10.50	15.00	
April	9.00	9.00	9.50	10.50	14.00	
May	9.00	9.00	9.50	12.00	14.00	
June	9.00	9.00	9.50	12.00	14.00	

Note: Rates applicable against T-bills & FIBs, PIBs

Source: Domestic Markets & Monetary Management Department, SBP

6.4 Auction of Government of Pakistan's Market Treasury Bills (Auction Wise)

(Million Rupees)

AUCTION SETTLEMENT DATE	3 Months Treasury Bills				6 Months Treasury Bills	
	Amount Offered	Amount Accepted	Cutt-off Yield (%)	Weighted Average (%)	Amount Offered	Amount Accepted
2008-09						
11-09-08	45,796	14,759	12.5631	12.5631	650	Rejected
25-09-08	60,245	34,945	12.5631	12.5631	771	321
09-10-08	71,755	52,605	12.5518	12.5518	100	Rejected
23-10-08	66,500	61,600	12.5631	12.5625	600	500
06-11-08	53,571	53,071	13.5313	12.9066	1,700	Rejected
20-11-08	123,667	104,800	13.8549	13.6934	2,500	2,000
04-12-08	153,351	82,550	13.8549	13.8437	4,075	Rejected
18-12-08	87,300	68,450	13.8549	13.8397	6,500	-
02-01-09	77,908	65,908	13.9750	13.8472	1,860	1,360
15-01-09	138,025	45,850	13.8549	13.8545	14,600	10,100
29-01-09	76,385	45,484	13.7624	13.7338	17,200	16,700
12-02-09	57,550	52,350	13.6237	13.4553	62,800	55,450
26-02-09	36,350	6,033	12.6091	12.5629	84,850	32,500
12-03-09	45,200	35,400	11.6908	11.4779	48,855	31,172
26-03-09	16,463	10,463	11.7367	11.6498	25,523	20,223
09-04-09	3,820	3,520	12.6552	12.5336	13,350	11,750
23-04-09	1,600	1,100	12.9775	12.8896	5,200	2,400
07-05-09	5,835	2,600	12.9775	12.9678	5,907	5,307
21-05-09	2,800	Rejected	Rejected	Rejected	5,650	4,025
04-06-09	1,100	Rejected	Rejected	Rejected	10,364	4,564
18-06-09	2,550	Rejected	Rejected	Rejected	15,312	5,231
2009-10						
16-07-09	24,350	10,450	11.4161	11.3064	29,127	12,127
30-07-09	1,975	Rejected	Rejected	Rejected	16,025	Rejected
13-08-09	9,600	Rejected	Rejected	Rejected	13,750	Rejected
27-08-09	2,550	2,550	12.3792	12.3603	10,200	5,231
10-09-09	5,435	5,360	12.5171	12.4347	27,305	27,305
26-09-09	15,245	10,620	12.4929	12.4423	61,673	2,058
08-10-09	34,198	8,310	12.4252	12.4158	18,200	4,425
22-10-09	19,238	12,063	12.4712	12.4385	12,560	3,250

6.4 Auction of Government of Pakistan's Market Treasury Bills (Auction Wise)

(Million Rupees)

AUCTION SETTLEMENT DATE	6 Months Treasury Bills		12 Months Treasury Bills			
	Cutt-off Yield (%)	Weighted Average (%)	Amount Offered	Amount Accepted	Cutt-off Yield (%)	Weighted Average (%)
2008-09						
11-09-08	Rejected	Rejected	-	-	-	-
25-09-08	12.6876	12.6876	50	Rejected	Rejected	Rejected
09-10-08	Rejected	Rejected	-	-	-	-
23-10-08	12.6649	12.6649	500	500	12.7873	12.7873
06-11-08	Rejected	Rejected	1,500	Rejected	Rejected	Rejected
20-11-08	14.0108	14.0108	3,000	Rejected	Rejected	12.7873
04-12-08	14.0100	14.0108	1,000	Rejected	Rejected	Rejected
18-12-08	14.0108	14.0108	-	Rejected	-	-
02-01-09	13.9959	13.9959	3,000	3,000	14.2595	14.2529
15-01-09	14.0108	14.0093	37,357	29,107	14.2857	14.2609
29-01-09	14.0108	13.9958	105,435	22,600	14.2072	14.1589
12-02-09	13.8731	13.7357	256,900	59,800	13.9074	13.8408
26-02-09	12.9828	12.9600	241,023	100,000	13.0044	12.9881
12-03-09	11.7845	11.6684	174,404	53,685	11.8518	11.7781
26-03-09	11.8970	11.7665	87,510	58,260	11.9522	11.8475
09-04-09	12.9828	12.7641	63,030	54,930	13.4928	12.9687
23-04-09	13.0737	12.9524	125,570	69,445	13.2738	13.1351
07-05-09	13.1876	13.1105	128,030	72,745	13.2995	13.2294
21-05-09	13.1876	13.1423	71,372	55,799	13.2995	13.2648
04-06-09	13.1420	13.1395	137,704	55,799	13.2481	13.2297
18-06-09	12.4385	12.0059	113,934	58,318	12.2418	12.0882
2009-10						
16-07-09	11.5151	11.3847	113,260	40,885	11.5392	11.4703
30-07-09	Rejected	Rejected	99,305	49,455	11.8769	11.7514
13-08-09	Rejected	Rejected	144,300	89,600	12.2292	12.1620
27-08-09	12.5517	12.4425	70,700	30,950	12.4442	12.4204
10-09-09	12.7783	12.5785	69,725	23,332	12.4822	12.4628
26-09-09	12.5996	12.5816	61,329	52,984	12.5384	12.4751
08-10-09	12.5970	12.5738	24,225	10,225	12.6091	12.5804
22-10-09	12.5970	12.5942	30,600	6,725	12.6091	12.6091

Source: Domestic Markets & Monetary Management Department, SBP

6.5 Auction of Pakistan Investment Bonds (PIBs)

(Million Rupees)

AUCTION SETTLEMENT DATE	Tenure	Coupon Rate (%)	Amount Offered	Amount Accepted	Price Accepted = Rs.100	Cut-off Yield Accepted (%)	Weighted Average Yield Accepted (%)
2008-09							
19-02-09	3-Years	11.25	11,175.00	3,977.50	94.40	13.9530	13.8806
	5-Years	11.50	8,650.00	3,023.20	90.68	14.3692	14.3350
	7-Years	11.75	3,925.00	2,735.00	87.51	14.7973	14.7030
	10-Years	12.00	21,760.00	7,821.00	85.28	14.9444	14.8642
	15-Years	12.50	2,480.00	1,180.00	82.85	15.4995	15.3557
	20-Years	13.00	3,500.00	1,500.00	82.67	15.8998	15.7002
	30-Years	13.75	4,500.00	2,000.00	83.73	16.4496	16.2248
16-04-09	3-Years	11.25	5,746.00	3,071.50	96.61	12.9385	12.7670
	5-Years	11.50	6,579.00	2,830.00	95.24	12.9495	12.8620
	7-Years	11.75	4,975.00	2,592.00	94.09	13.1395	13.0505
	10-Years	12.00	27,425.00	14,156.00	93.41	13.2409	13.0672
	15-Years	12.50	1,800.00	63.40	91.92	13.8007	13.8007
	20-Years	13.00	1,300.00	200.00	91.80	14.2492	14.2492
	30-Years	13.75	1,500.00	100.00	94.87	14.4995	14.4995
28-05-09	3-Years	11.25	3,825.00	2,866.50	97.56	12.5018	12.3066
	5-Years	11.50	5,795.00	2,988.00	97.00	12.4151	12.3721
	7-Years	11.75	3,000.00	1,800.00	96.43	12.5807	12.5159
	10-Years	12.00	32,180.00	12,365.50	96.57	12.6303	12.5714
	15-Years	12.50	1,500.00	103.00	94.35	13.3900	13.3900
	20-Years	13.00	200.00	200.00	94.59	13.8004	13.8004
	30-Years	13.75	2,000.00	2,000.00	96.16	14.3003	14.3003
03-09-09	3-Years	11.25	1,895.00	625.00	97.44	12.2961	12.2688
	5-Years	11.50	1,975.00	625.00	96.83	12.3689	12.3374
	7-Years	11.75	1,325.00	825.00	95.75	12.4593	12.4159
	10-Years	12.00	17,165.00	12,590.00	97.19	12.5000	12.4300
	15-Years	12.50	1,430.00	229.00	97.25	12.9295	12.9223
	20-Years	13.00	1,000.00	500.00	97.94	13.2993	13.2993
	30-Years	13.75	1,000.00	500.00	100.00	13.7493	13.7493

Source: Domestic Markets & Monetary Management Department, SBP

6.6 Monthly KIBOR

(Percent per annum)

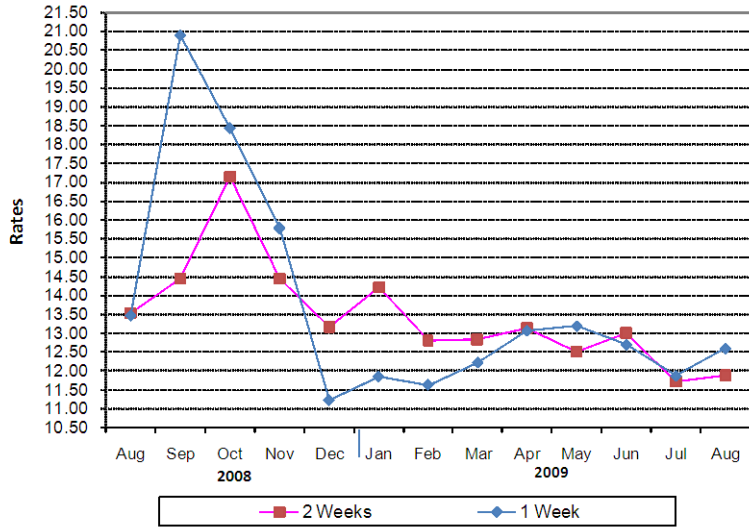
PERIODS			1 Week		2 Weeks		1Month		3 Months		6 Months		9 Months		12 Months	
			Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer
2008	Oct.	Month Average	13.00	14.00	13.38	13.88	13.74	14.24	14.09	14.59	14.27	14.77	14.37	14.87	14.48	14.98
		End-Month	12.55	13.55	12.91	13.41	13.62	14.12	14.30	14.80	14.60	15.10	14.73	15.23	14.87	15.37
	Nov.	Month Average	10.80	11.48	11.76	12.27	13.78	14.28	15.00	15.35	15.26	15.60	15.34	15.84	15.44	15.94
		End-Month	10.60	11.10	11.26	11.76	13.58	14.08	15.22	15.47	15.42	15.67	15.48	15.98	15.56	16.06
	Dec.	Month Average	9.77	10.27	11.29	11.79	13.78	14.28	15.23	15.48	15.42	15.67	15.50	16.00	15.57	16.07
		End-Month	14.27	14.77	14.02	14.52	14.17	14.67	15.27	15.52	15.45	15.70	15.52	16.02	15.61	16.11
2009	Jan.	Month Average	10.51	11.01	11.32	11.82	12.86	13.36	14.71	14.96	15.21	15.46	15.41	15.91	15.52	16.02
		End-Month	10.01	10.51	10.79	11.29	12.30	12.80	14.16	14.41	14.85	15.10	15.28	15.78	15.44	15.94
	Feb.	Month Average	10.74	11.24	11.31	11.81	11.98	12.48	13.50	13.75	13.95	14.20	14.68	15.18	14.98	15.48
		End-Month	10.34	10.84	10.47	10.97	10.87	11.37	12.14	12.39	12.76	13.01	13.46	13.96	13.93	14.43
	Mar.	Month Average	11.56	12.06	11.52	12.02	11.58	12.08	11.91	12.16	12.29	12.54	13.06	13.56	13.50	14.00
		End-Month	13.46	13.96	12.95	13.45	12.62	13.12	12.52	12.77	12.60	12.85	13.00	13.50	13.41	13.91
	Apr.	Month Average	12.80	13.30	12.81	13.31	12.82	13.32	12.90	13.15	13.02	13.27	13.25	13.75	13.50	14.00
		End-Month	12.96	13.46	12.87	13.37	12.87	13.37	12.99	13.24	13.10	13.35	13.24	13.74	13.45	13.95
	May	Month Average	12.79	13.29	12.88	13.38	12.97	13.47	13.23	13.48	13.29	13.54	13.36	13.86	13.50	14.00
		End-Month	12.83	13.33	12.89	13.39	13.02	13.52	13.47	13.72	13.50	13.75	13.53	14.03	13.59	14.09
	Jun.	Month Average	12.29	12.79	12.55	13.05	12.85	13.35	12.90	13.15	12.93	13.18	13.09	13.59	13.24	13.74
		End-Month	12.99	13.49	12.83	13.33	12.76	13.26	12.52	12.77	12.51	12.76	12.69	13.19	12.81	13.31
	Jul.	Month Average	11.47	11.97	11.51	12.01	11.50	12.00	11.63	11.88	11.80	12.05	12.04	12.54	12.30	12.80
		End-Month	12.10	12.60	12.00	12.50	11.75	12.25	11.68	11.93	11.74	11.99	11.90	12.40	12.20	12.70
	Aug.	Month Average	12.11	12.61	12.06	12.56	12.01	12.51	12.01	12.25	12.02	12.27	12.06	12.56	12.25	12.75
		End-Month	12.16	12.66	12.13	12.63	12.16	12.66	12.29	12.54	12.31	12.56	12.29	12.79	12.34	12.84
	Sep.	Month Average	12.12	12.62	12.18	12.68	12.23	12.73	12.33	12.58	12.37	12.62	12.36	12.86	12.39	12.89
		End-Month	12.36	12.86	12.30	12.80	12.29	12.79	12.35	12.60	12.40	12.65	12.40	12.90	12.43	12.93
	Oct.	Month Average	12.25	12.75	12.26	12.76	12.30	12.80	12.39	12.64	12.43	12.68	12.43	12.93	12.47	12.97
		End-Month	12.10	12.60	12.20	12.70	12.30	12.80	12.56	12.81	12.59	12.84	12.56	13.06	12.60	13.10

KIBOR :Karachi Interbank Offered Rate

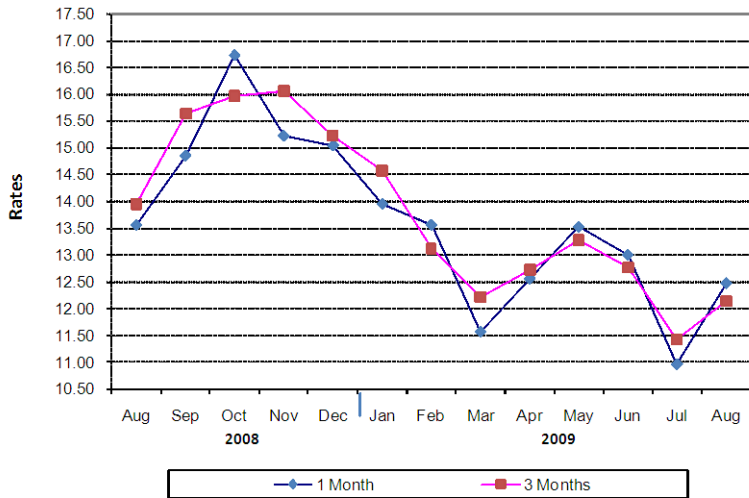
Source: Domestic Markets & Monetary Management Department, SBP

Inter- Bank Average Call Rates

Weekly



Monthly



6.7 Indicative Inter-Bank Average Call Rates

(% Per Annum)

PERIODS	Overnight	1 Week	2 Weeks	1 Month	3 Months	6 Months	1 Year
2008 Aug.	12.93	13.45	13.53	13.56	13.96	-	-
Sep.	16.08	20.88	14.46	14.86	15.65	15.97	-
Oct.	20.03	18.42	17.14	16.73	15.96	-	-
Nov.	13.61	15.77	14.46	15.23	16.06	-	-
Dec.	10.98	11.21	13.16	15.05	15.23	-	-
2009 Jan.	12.05	11.84	14.21	13.96	14.58	14.65	-
Feb.	11.45	11.62	12.80	13.57	13.11	14.03	-
Mar.	12.84	12.21	12.86	11.58	12.22	12.29	-
Apr.	12.65	13.05	13.13	12.57	12.73	13.07	-
May	12.35	13.17	12.52	13.53	13.28	13.36	-
Jun.	11.35	12.68	13.01	13.01	12.77	13.20	-
Jul.	11.59	11.86	11.73	10.97	11.43	12.25	-
Aug.	12.19	12.58	11.91	12.48	12.15	11.43	-

Source: Domestic Markets & Monetary Management Department, SBP

6.8 SBP Rates for Market to Market (M2M) of Major Currencies

MONTH	US Dollar			Euro			Japanese Yen			Pound Sterling		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
1-Oct-09	83.1508	83.2929	83.8428	121.1799	121.3859	122.1805	0.9234	0.9251	0.9313	133.0247	133.2465	134.1146
2-Oct-09	83.1628	83.3133	83.8294	121.0476	121.2657	122.0136	0.9299	0.9316	0.9375	132.2871	132.5211	133.3290
3-Oct-09	83.2506	83.4154	83.9267	121.3586	121.5977	122.3388	0.9278	0.9297	0.9356	132.6224	132.8792	133.6780
5-Oct-09	83.3038	83.4538	83.9358	121.8568	122.0751	122.7764	0.9271	0.9288	0.9344	133.2028	133.4371	134.1917
6-Oct-09	83.2789	83.4288	83.9194	122.6323	122.8516	123.5694	0.9359	0.9376	0.9433	132.8131	133.0472	133.8123
7-Oct-09	83.1265	83.2852	83.8281	122.4205	122.6534	123.4495	0.9425	0.9443	0.9506	132.3042	132.5513	133.3987
8-Oct-09	83.1967	83.3564	83.8880	122.8690	123.1033	123.8827	0.9427	0.9446	0.9508	133.3934	133.6437	134.4804
9-Oct-09	83.2065	83.3678	83.8828	122.5258	122.7619	123.5140	0.9330	0.9348	0.9408	132.6853	132.9369	133.7414
10-Oct-09	83.2860	83.4440	83.9527	122.6012	122.8324	123.5760	0.9273	0.9291	0.9349	131.9292	132.1736	132.9523
12-Oct-09	83.2942	83.4500	83.9620	122.7132	122.9411	123.6896	0.9225	0.9242	0.9301	131.4049	131.6449	132.4343
13-Oct-09	83.3012	83.4546	83.9668	123.2149	123.4404	124.1920	0.9269	0.9286	0.9345	130.9953	131.2301	132.0177
14-Oct-09	83.2950	83.4506	83.9973	123.9971	124.2275	125.0351	0.9332	0.9350	0.9413	132.8805	133.1223	133.9755
15-Oct-09	83.2370	83.3964	83.9224	124.3186	124.5556	125.3344	0.9284	0.9302	0.9362	134.7274	134.9792	135.8115
16-Oct-09	83.2371	83.4027	83.9552	123.9609	124.2060	125.0203	0.9120	0.9138	0.9200	136.1093	136.3734	137.2584
17-Oct-09	83.3362	83.5003	84.0507	124.1917	124.4350	125.2477	0.9172	0.9190	0.9252	136.3255	136.5873	137.4687
19-Oct-09	83.3292	83.4878	84.0360	124.4480	124.6840	125.4965	0.9203	0.9220	0.9283	135.6933	135.9453	136.8178
20-Oct-09	83.3334	83.4807	84.0144	124.7334	124.9527	125.7451	0.9234	0.9251	0.9311	136.4501	136.6848	137.5391
21-Oct-09	83.3210	83.4678	84.0267	124.5316	124.7497	125.5786	0.9177	0.9193	0.9256	138.1463	138.3829	139.2889
22-Oct-09	83.2835	83.4335	83.9771	124.5089	124.7319	125.5371	0.9117	0.9134	0.9195	137.5053	137.7465	138.6210
23-Oct-09	83.2404	83.3974	83.9329	125.2269	125.4620	126.2607	0.9079	0.9097	0.9156	136.8556	137.1065	137.9663
24-Oct-09	83.3526	83.5103	84.0340	125.0538	125.2892	126.0680	0.9051	0.9069	0.9127	135.9397	136.1915	137.0243
26-Oct-09	83.3540	83.5076	84.0255	125.3103	125.5404	126.3119	0.9085	0.9102	0.9160	135.7754	136.0190	136.8406
27-Oct-09	83.3597	83.5102	84.0148	124.1268	124.3498	125.0947	0.9063	0.9079	0.9136	136.3515	136.5909	137.4335
28-Oct-09	83.5662	83.7161	84.1982	123.6863	123.9070	124.6130	0.9162	0.9179	0.9233	136.8730	137.1118	137.8818
29-Oct-09	83.6927	83.8343	84.2883	123.3882	123.5956	124.2587	0.9226	0.9242	0.9293	137.5616	137.7878	138.5161
30-Oct-09	83.6678	83.8228	84.2532	124.2133	124.4416	125.0723	0.9203	0.9220	0.9269	138.6083	138.8583	139.5530
31-Oct-09	83.7423	83.9104	84.4075	123.1807	123.4266	124.1499	0.9296	0.9315	0.9372	137.6053	137.8741	138.6723

6.8 SBP Rates for Market to Market (M2M) of Major Currencies

MONTH	Swiss Frank			Australian Dollar			Saudi Arabian Riyal			Kuwaiti Dinnar		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
1-Oct-09	79.8146	79.9551	80.4977	73.3016	73.3868	73.7296	22.1727	22.2101	22.3617	289.9769	290.4368	292.2117
2-Oct-09	80.0489	80.1972	80.7082	72.0481	72.1395	72.4361	22.1753	22.2167	22.3569	290.0187	290.5079	292.1700
3-Oct-09	80.4043	80.5677	81.0767	72.0326	72.1351	72.4282	22.1993	22.2434	22.3846	290.5275	291.0567	292.7336
5-Oct-09	80.6817	80.8311	81.3134	72.8200	72.9111	73.1777	22.2129	22.2530	22.3865	290.7384	291.2156	292.7855
6-Oct-09	81.1369	81.2873	81.7793	73.8725	73.9623	74.2444	22.2062	22.2468	22.3800	290.8290	291.3425	292.9534
7-Oct-09	80.9096	81.0690	81.6130	74.2694	74.3684	74.7042	22.1656	22.2085	22.3556	290.2463	290.7790	292.4558
8-Oct-09	81.0291	81.1895	81.7227	75.1432	75.2442	75.5668	22.1843	22.2265	22.3722	290.8466	291.3593	293.0586
9-Oct-09	80.6812	80.8419	81.3573	75.0856	75.1878	75.4966	22.1875	22.2311	22.3705	290.5765	291.0929	292.7746
10-Oct-09	80.7231	80.8805	81.3889	75.2781	75.3764	75.6787	22.2087	22.2515	22.3904	290.7526	291.2581	292.9262
12-Oct-09	80.7584	80.9142	81.4262	75.2771	75.3738	75.6645	22.2103	22.2525	22.3922	290.5780	291.0759	292.7544
13-Oct-09	81.2100	81.3639	81.8797	75.5417	75.6363	75.9335	22.2128	22.2543	22.3929	290.6026	291.0920	292.7714
14-Oct-09	81.7339	81.8906	82.4410	76.1275	76.2255	76.5623	22.2111	22.2527	22.4026	291.3992	291.9230	293.7687
15-Oct-09	82.1648	82.3256	82.8585	76.7237	76.8260	77.1387	22.1956	22.2388	22.3802	290.3788	290.9143	292.6574
16-Oct-09	81.6570	81.8229	82.3767	76.6406	76.7472	77.0801	22.1951	22.2396	22.3886	290.9780	291.5250	293.3751
17-Oct-09	81.8466	82.0106	82.5627	76.3818	76.4858	76.8149	22.2221	22.2663	22.4153	291.3346	291.8776	293.7297
19-Oct-09	82.1585	82.3182	82.8725	76.8254	76.9256	77.2402	22.2202	22.2630	22.4117	291.5139	292.0480	293.5244
20-Oct-09	82.4185	82.5685	83.1113	77.1667	77.2572	77.5679	22.2208	22.2599	22.4050	291.9523	292.4468	294.2040
21-Oct-09	82.4593	82.6082	83.1751	77.1511	77.2411	77.5857	22.2178	22.2569	22.4086	291.6892	292.1814	294.0566
22-Oct-09	82.2960	82.4478	82.9986	76.5875	76.6792	76.9952	22.2083	22.2485	22.3957	291.8134	292.2980	294.1403
23-Oct-09	82.8181	82.9785	83.5253	77.1015	77.2009	77.5179	22.1969	22.2387	22.3845	291.5092	292.0224	293.8671
24-Oct-09	82.5968	82.7574	83.2894	76.8802	76.9794	77.2844	22.2348	22.2771	22.4195	293.4433	293.9623	295.8424
26-Oct-09	82.7910	82.9477	83.4774	77.0483	77.1440	77.4308	22.2268	22.2681	22.4095	291.7027	292.2145	293.9908
27-Oct-09	81.9260	82.0781	82.5885	76.4701	76.5614	76.8427	22.2290	22.2686	22.4075	291.5186	292.0446	293.8095
28-Oct-09	81.7513	81.9017	82.3865	75.9157	76.0063	76.2717	22.2834	22.3239	22.4552	292.1384	292.6257	294.2500
29-Oct-09	81.6833	81.8256	82.2814	75.5704	75.6517	75.8974	22.3181	22.3560	22.4814	292.3262	292.7840	294.2720
30-Oct-09	82.2369	82.3933	82.8275	76.6439	76.7373	76.9644	22.3102	22.3519	22.4704	292.8009	293.2969	294.7152
31-Oct-09	81.6082	81.7763	82.2735	75.3136	75.4161	75.6961	22.3310	22.3752	22.5117	292.5341	293.0857	294.7550

PDs:Primary Dealers

Source: Domestic Markets & Monetary Management Department, SBP

6.9 Secondary Market Transactions in Government Securities

(Billion Rupees)

SECURITIES/TRANSACTIONS	2008					2009								
	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun	Jul.	Aug	
PIBs														
Purchases	72.0	120.3	106.9	137.9	83.8	39.2	44.8	30.3	83.7	80.2	59.0	43.1	62.0	
Non Banks	Repo	0.2	0.6	1.3	0.2	8.0	1.7	0.3	1.5	2.7	5.4	1.2	1.1	5.4
	Outright	3.2	0.5	1.1	0.2	2.2	0.3	7.4	2.0	6.9	5.9	1.4	3.2	1.5
Banks/PDs	Repo	46.9	40.9	47.6	54.7	40.7	26.0	22.3	14.5	20.5	8.2	25.9	23.0	16.1
	Outright	3.0	1.9	2.2	1.0	4.7	0.3	14.8	6.2	21.1	12.4	6.3	12.2	8.8
SBP	Repo	18.8	76.5	54.7	81.8	28.2	10.9	-	6.0	32.5	48.3	24.2	3.6	30.2
	Outright	-	-	-	-	-	-	-	-	-	-	-	-	-
Sales	72.0	120.3	106.9	137.9	83.8	39.2	44.8	30.3	83.7	80.2	59.0	43.1	62.0	
Non Banks	Repo	9.4	11.1	11.4	7.2	7.3	3.4	4.0	2.1	2.5	0.5	4.6	3.9	0.9
	Outright	0.3	0.3	-	0.5	2.0	0.1	2.7	1.4	1.0	1.3	1.0	0.5	0.3
Banks/PDs	Repo	56.4	107.0	92.2	129.5	69.6	35.3	18.6	19.9	53.2	61.4	46.7	23.8	50.7
	Outright	5.8	1.9	3.3	0.7	4.9	0.6	19.5	6.8	27.0	16.9	6.7	14.9	10.0
SBP	Repo	-	-	-	-	-	-	-	-	-	-	-	-	-
	Outright	-	-	-	-	-	-	-	-	-	-	-	-	-
Net Position	-	-	-	-	-	-	-	-	-	-	-	-	-	
Treasury Bills														
Purchases	962.6	1,099.3	1,127.6	1,259.8	977.3	1,181.8	1,205.1	1,293.0	1,446.9	1,289.5	1,291.5	1,324.5	1,477.2	
Non Banks	Repo	3.0	3.1	2.5	8.7	2.6	14.3	6.4	17.5	23.1	28.4	12.5	44.6	84.7
	Outright	8.4	6.3	1.8	20.3	21.1	29.6	11.3	28.4	40.5	26.4	27.5	21.4	20.3
Banks/PDs	Repo	763.2	703.1	912.0	1,106.1	808.3	964.6	1,017.1	996.7	969.0	933.1	1,007.3	1,069.3	992.6
	Outright	86.6	43.0	54.4	70.9	107.8	145.8	164.1	126.5	121.8	107.9	103.4	122.9	126.4
SBP	Repo	101.5	343.8	157.0	53.8	37.6	27.5	6.2	123.9	292.6	193.6	140.8	66.3	233.4
Sales	962.6	1,099.3	1,127.6	1,259.8	977.3	1,181.8	1,205.1	1,293.0	1,446.9	1,289.5	1,291.5	1,324.5	1,477.4	
Non Banks	Repo	47.4	42.0	49.6	31.2	51.8	72.0	78.7	72.4	95.4	44.7	75.9	45.0	24.9
	Outright	0.2	0.1	0.0	0.0	1.2	6.2	1.8	4.3	2.3	4.3	2.9	7.9	9.5
Banks/PDs	Repo	779.1	981.0	985.9	948.2	685.0	755.5	808.9	1,018.5	1,174.2	1,094.6	969.8	981.7	1,267.2
	Outright	94.8	49.3	56.1	91.1	127.6	169.1	173.6	126.5	160.0	130.1	128.0	136.5	157.2
SBP	Repo	41.2	27.0	36.0	189.2	111.6	178.9	142.1	71.3	15.0	15.8	114.9	153.6	18.7
Net Position	-	-	-	-	-	-	-	-	-	-	-	-	-	