

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		
		Issue	Discount Allowed	Discount Discharged	Discount Paid	Outstanding Balance	Issue	Discount Allowed	Discount 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	1.4	44,730	1.19	8,541.2	9,219.0	576.1	6,169.5
	Dec.	11,357.5	316.2	24,480.1	693.3	26,945.7	31,129.1	1,892.0	9,218.9
2009	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
	Nov.	3,223.2	91.5	2,514.5	71.5	40,068.3	5,885.1	362.4	8,758.8
	Dec.	11,357.5	316.2	24,480.1	693.3	26,945.7	31,129.1	1,892.0	9,218.9
	2010	Jan.	4,616.6	126.4	13,578.0	388.6	17,984.3	39,504.3	2,362.3
2010	Feb.	25,807.7	721.7	4,430.4	124.5	39,361.6	51,111.5	3,093.6	9,604.1
	Mar.	33,475.4	939.0	8,937.2	248.6	63,899.7	35,998.7	2,210.6	27,630.8
	Apr.	27,355.9	765.6	4,616.6	126.4	86,639.0	38,503.8	2,352.7	9,514.6
	May	36,461.8	1,000.3	25,807.7	721.7	97,293.0	51,784.4	3,124.4	5,885.1

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
	Dec.	576.1	95,239.7	14,565.8	1,761.3	2,762.3	391.5	913,851.4
2009	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
	Nov.	573.2	73,329.5	36,590.8	4,510.6	1.2	0.2	902,047.8
	Dec.	576.1	95,239.7	14,565.8	1,761.3	2,762.3	391.5	913,851.4
	Jan.	651.5	123,268.0	45,453.7	5,440.2	46,142.0	6,542.0	913,163.1
	Feb.	595.9	164,775.4	93,559.0	11,359.4	141,104.2	18,723.3	865,617.9
2010	Mar.	1,731.6	173,143.2	103,924.0	12,808.7	99,893.9	11,769.5	869,648.0
	Apr.	596.9	202,132.4	89,641.4	11,012.2	111,192.5	14,484.5	848,096.9
	May	362.4	248,031.7	69,769.3	8,485.3	90,083.3	11,894.0	827,782.8

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	10.5	8.0
December	159.2	95.9	124.7	117.2	86.8	69.0	184.3	124.6	8.5	6.3
January	82.5	67.1	69.6	60.2	74.7	52.3	280.5	178.9	74.0	59.9
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	41.7	33.9
April	-	-	119.0	88.8	160.2	129.9	37.8	24.3	21.0	16.0
May	6.6	4.0	27.0	11.4	126.4	80.6	18.5	15.8	198.3	119.5
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	50.5	36.1
per day	2.5	1.8	3.2	2.6	4.6	3.5	5.8	3.8	1.7	1.2

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	468.8	415.2
December	-	-	31.3	25.8	-	-	15.9	11.2	681.9	648.8
January	139.6	111.5	-	-	41.6	27.5	-	-	639.2	553.2
February	60.6	42.8	-	-	-	-	-	-	429.7	316.6
March	12.7	10.7	51.1	25.0	102.7	82.1	85.1	60.0	501.7	365.2
April	210.5	96.9	-	-	50.1	40.1	378.4	176.8	205.8	139.4
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	94.3	398.6	317.4
per day	2.0	1.2	0.3	0.2	0.8	0.7	4.6	3.1	13.3	10.6

Source: Domestic Markets & Monetary Management Department, SBP

6.3 SBP Overnight Repo/ Reverse Repo Facilities

Cash Accommodation

(Million Rupees)

PERIODS	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10	
						SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)
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	18,650
September	84,760	45,245	66,715	121,825	254,378	113,800	52,950
October	63,324	116,512	27,670	575,455	55,638	9,600	24,050
November	14,098	91,780	77,702	126,045	149,228	80,200	13,800
December	-	4,520	35,573	427,940	105,625	69,150	69,500
January	115,134	29,760	7,718	129,107	66,000	60,900	39,600
February	-	12,032	34,435	80,755	6,150	48,400	8,100
March	21,695	47,815	75,895	89,772	69,930	56,500	45,550
April	800	243,238	51,327	51,609	71,257	50,300	178,100
May	70,787	55,246	174,980	93,458	2,200	121,650	190,200
June	139,550	44,019	76,830	96,792	27,050		
Average							
per month	43,454	63,522	57,230	164,422	72,879	59,207	58,264
per day	1,448	2,117	1,908	5,481	2,429	1,974	1,942

SBP Overnight Repo/ Reverse Repo Rates

(Percent per annum)

PERIODS	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10	
						SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)
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	10.00
September	7.50	9.00	9.50	10.00	13.00	13.00	10.00
October	7.50	9.00	9.50	10.00	13.00	13.00	10.00
November	7.50	9.00	9.50	10.00	15.00	12.50	9.50
December	7.50	9.00	9.50	10.00	15.00	12.50	9.50
January	7.50	9.00	9.50	10.00	15.00	12.50	9.50
February	7.50	9.00	9.50	10.50	15.00	12.50	9.50
March	7.50	9.00	9.50	10.50	15.00	12.50	9.50
April	9.00	9.00	9.50	10.50	14.00	12.50	9.50
May	9.00	9.00	9.50	12.00	14.00	12.50	9.50
June	9.00	9.00	9.50	12.00	14.00		

Source: Domestic Markets & Monetary Management Department, SBP

NOTE:1. SBP 3-day repo rate was renamed as SBP reverse repo rate w.e.f. August 17, 2009. SBP reverse repo rate (also known as policy rate or discount rate) is the rate at which banks borrow from SBP on an overnight basis.

2. SBP Repo rate (introduced w.e.f. August 17, 2009) is the rate at which banks deposit their end-of-day excess cash with SBP on an overnight basis.

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						
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
05-11-09	9,395	1,245	12.4252	12.4252	10,463	763
19-11-09	4,130	2,030	12.3792	12.2873	30,085	5,485
03-12-09	11,901	2,488	12.1495	12.1432	15,288	2,813
17-12-09	8,670	3,120	12.1495	12.1425	34,436	7,350
31-12-09	17,966	6,066	12.0577	12.0577	20,929	6,164
14-01-10	33,904	2,274	11.9201	11.9201	61,100	29,550
28-01-10	11,180	2,450	11.8742	11.8726	44,210	11,275
11-02-10	20,638	1,288	11.9201	11.9159	29,675	21,225
25-02-10	35,889	25,189	12.1954	12.1652	44,380	32,980
11-03-10	46,814	23,019	12.1954	12.1841	24,455	21,355
25-03-10	27,095	11,395	12.1954	12.1954	28,055	16,855
08-04-10	31,236	5,561	12.0973	12.0942	57,804	15,929
22-04-10	29,511	22,561	12.0973	12.0973	47,778	24,928
06-05-10	74,656	19,181	11.9659	11.9604	55,237	15,712
20-05-10	27,431	15,887	11.9201	11.8796	64,847	39,197

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							
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	
05-11-09	12.5517	12.5517	73,365	21,215	12.5202	12.5202	
19-11-09	12.3255	12.3222	58,210	19,885	21.2166	12.1916	
03-12-09	12.2577	12.1514	22,313	3,000	12.0905	12.0903	
17-12-09	12.2351	12.2184	22,650	29,107	12.1913	12.1679	
31-12-09	12.1009	12.1009	29,164	22,600	12.0905	12.0905	
14-01-10	12.0547	12.0283	56,060	32,060	12.0527	12.0150	
28-01-10	11.8970	11.8970	40,134	18,834	12.0150	11.9789	
11-02-10	12.0547	12.0196	58,770	45,370	12.1031	12.0506	
25-02-10	12.2803	12.2150	60,543	59,518	12.3429	12.2697	
11-03-10	12.3481	12.3000	64,381	48,681	12.4062	12.3607	
25-03-10	12.3481	12.3351	88,452	68,052	12.4062	12.3578	
08-04-10	12.2803	12.2656	138,474	57,274	12.3302	12.3555	
22-04-10	12.2577	12.2577	92,054	43,379	12.3050	12.3429	
06-05-10	12.1448	12.1332	120,329	53,154	12.2292	12.2076	
20-05-10	12.0997	12.0884	73,275	25,100	12.1913	12.1698	

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 (%)
12-11-09	3-Years	11.25	5,500.00	2,654.00	97.63	12.2606	12.2098
	5-Years	11.50	4,050.00	2,484.20	96.77	12.4005	12.2950
	7-Years	11.75	2,300.00	650.00	96.90	12.4289	12.4289
	10-Years	12.00	20,725.00	9,455.30	97.50	12.4406	12.4261
	15-Years	12.50	1,290.00	735.00	97.64	12.8624	12.8478
	20-Years	13.00	1,000.00	500.00	98.50	13.2106	13.2106
	30-Years	13.75	1,000.00	750.00	100.00	13.7423	13.7116
04-02-10	3-Years	11.25	4,225.00	3,219.00	97.72	12.3000	12.2679
	5-Years	11.50	2,105.60	1,355.60	96.88	12.4077	12.3705
	7-Years	11.75	650.00	150.00	96.68	12.5002	12.4770
	10-Years	12.00	7,835.00	4,335.00	97.02	12.5389	12.4771
	15-Years	12.50	50.00	71.00	97.46	12.8977	12.8977
	20-Years	13.00	4,725.00	525.00	99.29	13.0993	13.0993
	30-Years	13.75	4,725.00	525.00	101.41	13.5507	13.5507
18-03-10	3-Years	11.25	4,117.30	1,695.00	97.41	12.4995	12.4748
	5-Years	11.50	2,677.50	1,227.50	96.32	12.5999	12.5639
	7-Years	11.75	550.00	250.00	95.88	12.7007	12.6960
	10-Years	12.00	10,758.50	6,357.50	95.93	12.7502	12.7046
	15-Years	12.50	-	-	-	-	-
	20-Years	13.00	1,845.00	-	-	-	-
	30-Years	13.75	4,775.00	-	-	-	-
27-05-10	3-Years	11.25	3,851.00	3,452.30	97.58	12.4855	12.4207
	5-Years	11.50	1,925.00	1,485.00	96.56	12.5519	12.4993
	7-Years	11.75	800.00	300.00	96.35	12.5989	12.5941
	10-Years	12.00	11,558.00	6,661.30	96.30	12.6814	12.6552
	15-Years	12.50	505.00	-	-	-	-
	20-Years	13.00	3,500.00	-	-	-	-
	30-Years	13.75	3,000.00	-	-	-	-

Source: Domestic Markets & Monetary Management Department, SBP

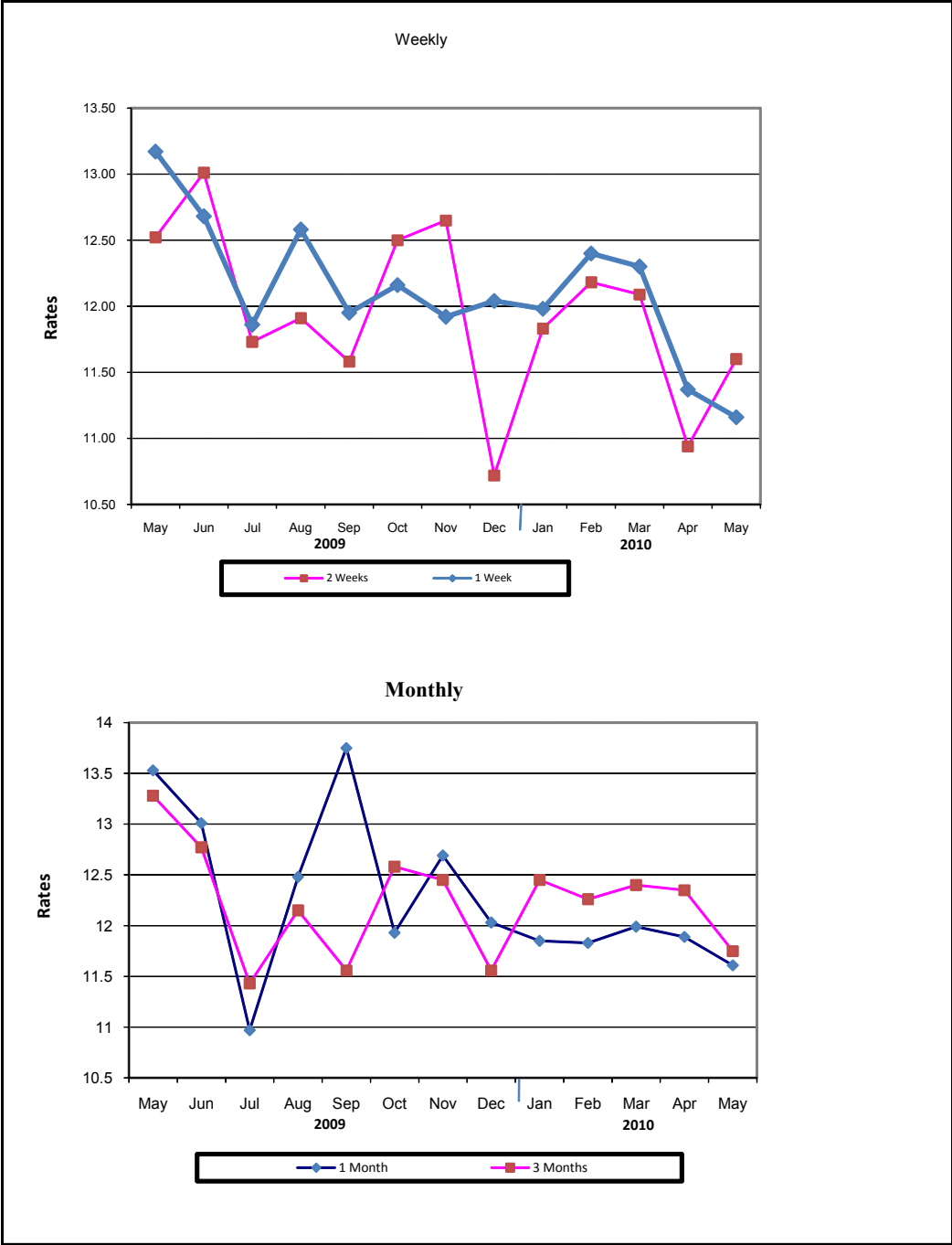
6.6 Monthly KIBOR

			(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
2009	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
	Nov.	Month Average	12.13	12.63	12.18	12.68	12.25	12.75	12.44	12.69	12.47	12.72	12.48	12.98	12.54	13.04
		End-Month	11.77	12.27	11.80	12.30	11.87	12.37	12.08	12.33	12.16	12.41	12.22	12.72	12.30	12.80
	Dec.	Month Average	11.74	12.24	11.84	12.34	11.95	12.45	12.11	12.36	12.19	12.44	12.23	12.74	12.30	12.80
		End-Month	12.00	12.50	11.93	12.43	11.96	12.46	12.10	12.35	12.18	12.46	12.22	12.76	12.30	12.80
2010	Jan	Month Average	11.70	12.20	11.77	12.27	11.85	12.35	11.99	12.24	12.06	12.31	12.14	12.64	12.23	12.73
		End-Month	11.91	12.41	11.89	12.39	11.89	12.39	11.93	12.18	11.98	12.23	12.10	12.60	12.19	12.69
	Feb.	Month Average	11.86	12.36	11.90	12.40	11.93	12.43	12.01	12.26	12.07	12.32	12.13	12.63	12.20	12.70
		End-Month	11.45	11.95	11.72	12.22	11.91	12.41	12.11	12.36	12.18	12.43	12.19	12.69	12.24	12.74
	Mar.	Month Average	11.84	12.34	11.90	12.40	11.96	12.46	12.10	12.35	12.17	12.42	12.20	12.70	12.25	12.75
		End-Month	11.50	12.00	11.70	12.20	11.87	12.37	12.09	12.34	12.16	12.41	12.20	12.70	12.25	12.75
	Apr.	Month Average	11.65	12.15	11.77	12.27	11.87	12.37	12.04	12.29	12.11	12.36	12.17	12.67	12.23	12.73
		End-Month	10.84	11.34	11.32	11.82	11.63	12.13	11.99	12.24	12.08	12.33	12.14	12.64	12.23	12.73
	May	Month Average	11.31	11.81	11.46	11.96	11.62	12.12	11.87	12.12	11.99	12.24	12.07	12.57	12.16	12.66
		End-Month	11.87	12.37	11.81	12.31	11.81	12.31	11.91	12.16	12.02	12.27	12.08	12.58	12.16	12.66

KIBOR :Karachi Interbank Offered Rate

Source: Domestic Markets & Monetary Management Department, SBP

Inter- Bank Average Call Rates



6.7 Indicative Inter-Bank Average Call Rates

(% Per Annum)

PERIODS		Overnight	1 Week	2 Weeks	1 Month	3 Months	6 Months
2009	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
	Sep.	11.75	11.95	11.58	13.75	11.56	11.56
	Oct.	12.02	12.16	12.50	11.93	12.58	11.77
	Nov.	11.89	11.92	12.65	12.69	12.45	11.94
	Dec.	11.42	12.04	10.72	12.03	11.56	11.46
	Jan.	11.72	11.98	11.83	11.85	12.45	12.07
	Feb.	11.81	12.40	12.18	11.83	12.26	12.24
	Mar.	11.43	12.30	12.09	11.99	12.40	12.12
	Apr.	11.16	11.37	10.94	11.89	12.35	11.91
	May	11.38	11.16	11.60	11.61	11.75	11.42

Source: Domestic Markets & Monetary Management Department, SBP

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

Date	US Dollar			Euro			Japanese Yen			Pound Sterling		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
03-May-10	84.1015	84.2307	84.7480	111.3293	111.5020	112.1958	0.8942	0.8956	0.9013	128.0823	128.2749	129.0490
04-May-10	84.1063	84.2396	84.7519	110.4231	110.5993	111.2818	0.8893	0.8908	0.8964	127.7701	127.9684	128.7322
05-May-10	84.1640	84.2925	84.8382	109.2070	109.3765	110.0990	0.8887	0.8901	0.8961	127.5505	127.7419	128.5608
06-May-10	84.1711	84.3064	84.8603	107.7516	107.9275	108.6509	0.8971	0.8986	0.9048	126.6943	126.8947	127.7206
07-May-10	84.2609	84.3922	84.9196	107.3021	107.4747	108.1791	0.9158	0.9173	0.9234	123.0378	123.2288	124.0034
10-May-10	84.1848	84.3383	84.8605	109.7980	110.0016	110.7004	0.9018	0.9035	0.9093	126.0962	126.3231	127.0951
11-May-10	83.9176	84.0736	84.6233	106.4620	106.6639	107.3802	0.9087	0.9105	0.9167	124.4456	124.6740	125.4802
12-May-10	84.1811	84.3367	84.9393	106.8132	107.0136	107.7914	0.9069	0.9086	0.9153	126.2633	126.4933	127.3849
13-May-10	84.1775	84.3385	84.9129	105.9457	106.1508	106.8864	0.9044	0.9061	0.9125	124.4311	124.6658	125.5037
14-May-10	84.2512	84.4133	84.9592	104.9180	105.1228	105.8199	0.9126	0.9144	0.9206	122.3580	122.5903	123.3757
17-May-10	84.3917	84.5425	85.0837	103.9157	104.1055	104.7917	0.9141	0.9158	0.9218	121.7097	121.9252	122.6992
18-May-10	84.5268	84.6777	85.2147	104.7329	104.9234	105.6043	0.9120	0.9137	0.9197	121.9975	122.2129	122.9801
19-May-10	84.4300	84.5999	85.2113	102.9033	103.1144	103.8816	0.9219	0.9238	0.9308	120.5998	120.8412	121.7112
20-May-10	84.4739	84.6453	85.2236	104.6462	104.8618	105.5948	0.9261	0.9280	0.9346	121.3341	121.5775	122.4040
21-May-10	84.5468	84.7002	85.2340	105.6708	105.8665	106.5523	0.9401	0.9419	0.9481	121.5698	121.7885	122.5528
24-May-10	84.5682	84.7461	85.2669	104.6870	104.9118	105.5819	0.9388	0.9409	0.9471	121.6260	121.8802	122.6312
25-May-10	84.6688	84.8381	85.3910	103.3214	103.5344	104.2569	0.9432	0.9452	0.9519	120.8774	121.1215	121.9269
26-May-10	85.1379	85.3060	85.8980	105.0048	105.2197	105.9889	0.9436	0.9456	0.9527	122.7603	123.0045	123.8704
27-May-10	85.1937	85.3599	85.9352	104.5156	104.7253	105.4593	0.9421	0.9441	0.9508	123.9653	124.2084	125.0578
28-May-10	85.1026	85.2631	85.8538	105.7060	105.9096	106.6665	0.9334	0.9352	0.9420	123.8882	124.1209	124.9876
31-May-10	85.3838	85.5410	86.0896	104.9581	105.1564	105.8584	0.9332	0.9350	0.9413	123.6571	123.8839	124.6853

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

Date	Swiss Frank			Australian Dollar			Saudi Arabian Riyal			Kuwaiti Dinar		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
3-May-10	77.7062	77.8333	78.3393	77.9074	77.9654	78.2114	22.4256	22.4602	22.6016	291.0992	291.5186	293.2102
4-May-10	77.0981	77.2293	77.7249	77.2727	77.3332	77.5790	22.4274	22.4631	22.6032	290.9397	291.3655	293.0664
5-May-10	76.2389	76.3640	76.8873	76.5934	76.6492	76.9365	22.4428	22.4776	22.6277	290.8325	291.2311	293.0305
6-May-10	75.2334	75.3664	75.9071	76.2548	76.3175	76.6103	22.4441	22.4807	22.6330	290.3954	290.8169	292.6419
7-May-10	75.6823	75.8179	76.3489	74.8448	74.9035	75.1683	22.4678	22.5029	22.6479	290.7556	291.1631	292.8970
10-May-10	76.8285	76.9793	77.5009	76.1325	76.2100	76.4436	22.4478	22.4902	22.6340	291.0856	291.5707	293.2899
11-May-10	75.5708	75.7240	76.2657	75.3622	75.4405	75.7041	22.3765	22.4183	22.5692	289.4709	289.9641	291.7742
12-May-10	75.8013	75.9510	76.5228	75.3127	75.3907	75.7086	22.4474	22.4904	22.6547	290.8818	291.3740	293.3697
13-May-10	75.5565	75.7108	76.2531	75.6292	75.7124	76.0145	22.4464	22.4902	22.6483	290.5176	291.0281	292.9242
14-May-10	74.8833	75.0379	75.5571	75.1605	75.2434	75.5219	22.4655	22.5089	22.6600	290.3213	290.8345	292.6298
17-May-10	74.1970	74.3390	74.8598	74.0411	74.1141	74.3673	22.5030	22.5440	22.6929	289.8268	290.2994	292.0728
18-May-10	74.7297	74.8703	75.3785	73.7369	73.8080	74.0617	22.5396	22.5800	22.7285	290.3902	290.8636	292.6228
19-May-10	73.4653	73.6224	74.1948	71.6262	71.7111	72.0303	22.5132	22.5593	22.7273	289.3424	289.8794	291.8896
20-May-10	73.4300	73.5889	74.1276	70.1344	70.2090	70.4991	22.5249	22.5707	22.7302	290.0990	290.6425	292.5428
21-May-10	73.4742	73.6275	74.1616	69.7342	69.8006	70.0391	22.5443	22.5860	22.7333	290.6392	291.1210	292.8701
24-May-10	72.9603	73.1532	73.6678	69.9041	69.9912	70.2054	22.5500	22.5976	22.7418	290.8626	291.4292	293.1341
25-May-10	72.5401	72.7340	73.3258	68.6537	68.7379	68.9929	22.5768	22.6232	22.7785	292.6679	293.2328	295.1081
26-May-10	73.8339	73.9902	74.5590	70.6261	70.7107	70.9914	22.6974	22.7434	22.9086	292.5199	293.0573	295.0451
27-May-10	73.8119	73.9669	74.5128	71.3838	71.4649	71.7588	22.7171	22.7626	22.9231	292.7116	293.2421	295.1832
28-May-10	73.9476	74.0976	74.6575	72.6989	72.7767	73.0877	22.6931	22.7380	22.9008	292.3487	292.8595	294.8529
31-May-10	73.7912	73.9393	74.4641	72.2817	72.3567	72.6325	22.7675	22.8106	22.9634	293.2641	293.7736	295.5766

PDs:Primary Dealers

Source: Domestic Markets & Monetary Management Department, SBP

6.9 Secondary Market Transactions in Government Securities

(Billion Rupees)

SECURITIES/TRANSACTIONS		2009								2010				
		May	Jun	Jul.	Aug	Sep.	Oct.	Nov	Dec.	Jan.	Feb.	Mar.	Apr.	May
PIBs														
Purchases		80.2	59.0	43.1	62.0	37.7	34.6	77.6	102.4	84.7	67.0	93.8	74.7	51.6
Non Banks	Repo	5.4	1.2	1.1	5.4	3.3	6.4	1.8	1.6	0.9	1.1	1.2	1.3	1.5
	Outright	5.9	1.4	3.2	1.5	6.9	1.1	3.0	1.2	0.4	4.8	7.4	2.7	5.9
Banks/PDs	Repo	8.2	25.9	23.0	16.1	12.7	14.7	14.6	21.9	13.4	15.6	25.4	21.1	31.3
	Outright	12.4	6.3	12.2	8.8	13.5	7.2	22.4	12.1	5.2	10.8	9.9	10.5	11.7
SBP	Repo	48.3	24.2	3.6	30.2	1.2	5.3	35.8	65.6	64.8	34.8	49.9	39.2	1.2
	Outright	-	-	-	-	-	-	-	-	-	-	-	-	-
Sales		80.2	59.0	43.1	62.0	37.7	34.6	77.6	102.4	84.7	67.0	93.8	74.7	51.6
Non Banks	Repo	0.5	4.6	3.9	0.9	1.8	1.3	2.1	3.4	2.6	4.5	4.5	3.4	3.1
	Outright	1.3	1.0	0.5	0.3	0.7	0.2	1.0	0.5	0.4	1.2	2.9	1.3	2.1
Banks/PDs	Repo	61.4	46.7	23.8	50.7	15.4	25.0	50.2	85.6	76.4	47.0	72.1	58.2	30.9
	Outright	16.9	6.7	14.9	10.0	19.8	8.1	24.3	12.8	5.2	14.4	14.4	11.9	15.5
SBP	Repo	-	-	-	-	-	-	-	-	-	-	-	-	-
	Outright	-	-	-	-	-	-	-	-	-	-	-	-	-
Net Position		-	-	-	-	-	-	-	-	-	-	-	-	-
Treasury Bills														
Purchases		1,289.5	1,291.5	1,324.5	1,477.4	1,361.6	1,583.3	1,219.8	1,669.5	1,637.9	1,313.4	1,696.5	1,479.2	1,381.6
Non Banks	Repo	28.4	12.5	44.6	84.7	46.8	88.4	39.2	62.8	28.5	26.8	24.2	22.1	30.7
	Outright	26.4	27.5	21.4	40.3	32.6	40.8	28.5	12.8	38.0	55.8	96.5	77.8	52.0
Banks/PDs	Repo	933.1	1,007.3	1,069.3	992.6	893.8	908.8	673.3	882.8	966.1	807.4	1,017.9	1,107.5	1,062.1
	Outright	107.9	103.4	122.9	126.4	84.7	41.6	56.5	58.8	65.4	95.4	180.4	123.7	116.8
SBP		193.6	140.8	66.3	233.4	303.6	503.8	422.3	652.4	539.9	328.1	377.6	148.1	120.0
Sales		1,289.5	1,291.5	1,324.5	1,477.4	1,361.6	1,583.3	1,219.8	1,669.5	1,637.9	1,313.4	1,696.5	1,479.2	1,381.6
Non Banks	Repo	44.7	75.9	45.0	24.9	51.6	50.1	37.7	66.2	68.5	46.7	70.3	97.3	77.3
	Outright	4.3	2.9	7.9	9.5	3.4	6.8	6.5	13.3	4.5	3.5	57.8	11.9	19.6
Banks/PDs	Repo	1,094.6	969.8	981.7	1,267.2	1,139.7	1,426.8	1,075.4	1,454.9	1,366.5	1,107.5	1,269.9	1,006.4	988.9
	Outright	130.1	128.0	136.5	157.2	113.9	75.5	78.6	59.2	98.9	147.6	219.0	189.6	149.2
SBP	Repo	15.8	114.9	153.6	18.7	53.0	24.1	21.8	75.8	99.5	8.1	79.5	174.1	146.5
Net Position		-	-	-	-	-	-	-	-	-	-	-	-	-

PDs:Primary Dealers