Valuation of Debt Securities by MUFAP

as per SECP Circular 33 of 2012 dated Oct 24, 2012

Rates of Debt Securities as of June 30, 2015

VALUATION OF RATED INVESTMENT GRADE DEBT SECURITIES

S.No.	Code	Name of TFCs / Sukuks	Traded / Non-Traded	Price
GOVERNMENT GUARANTEED / AAA				
1	SCB/TFC/290612	SCB (PAK) LTD-TFC (29-06-12)	Non-Traded	98.8759
2	WAPDA/SUK/130707	WAPDA-SUKUK (13-07-07) ****	Non-Traded	96.8573
3	WAPDA/SUK/141013	WAPDA-SUKUK (14-10-13) ****	Non-Traded	98.1630
4	WAPDA/TFC/270913	WAPDA-TFC (27-09-13) ****	Non-Traded	100.0000
RATED AA+				
5	JSCL/TFC/301012	JAHANGIR SIDDIQUI & COMPANY LTD-TFC (30-10-12) ****	Non-Traded	97.7024
6	JSCL/TFC/080414	JAHANGIR SIDDIQUI & COMPANY LTD-TFC (08-04-2014)	Non-Traded	102.8572
7	KSEC/TFC/030812-(3years)	K-ELECTRIC LTD (FORMERLY KESC)-TFC (13-08-12) - (3 Years) - Amortization	Non-Traded	99.7998
8	KSEC/TFC/030812-(5years)	K-ELECTRIC LTD (FORMERLY KESC)-TFC (13-08-12) - (5 Years)	Non-Traded	114.3923
RATED AA				
7	ABL/TFC/280809	ALLIED BANK LTD-TFC (28-08-09) ****	Non-Traded	97.8268
8	BAHL/TFC/300611	BANK AL-HABIB LTD-TFC (30-06-11) ****	Non-Traded	112.4282
9	ECL/SUK/110714-(3-Years)	ENGRO CORPORATION LTD. - SUKUK (11-07-14) (3-YEARS)	Non-Traded	108.1330
10	**ECL/SUK/110714-(5-Years)**	**ENGRO CORPORATION LTD. - SUKUK (11-07-14) (5-YEARS)**	**Traded**	**109.8618**
11	KEL/SUK/190314-(3years)	K-ELECTRIC SUKUK (19-03-14) (3-YEARS)	Non-Traded	102.5962
12	KEL/SUK/190314-(5years)	K-ELECTRIC SUKUK (19-03-14) (5-YEARS) ****	Non-Traded	104.9963
13	PLHC/TFC/070211	PAK LIBYA HOLDING COMPANY (PVT) LTD-TFC (07-02-11)****	Non-Traded	98.9883
RATED AA-				
14	AKBL/TFC/231211	ASKARI BANK LTD-TFC (23-12-11) ****	Non-Traded	100.9000
15	AKBL/TFC/300914	ASKARI BANK LTD-TFC (30-09-14)	Non-Traded	99.8122
16	**BAFL/TFC/021209-FX**	**BANK ALFALAH LTD-TFC (02-12-09) - Fixed**	**Traded**	**111.9707**
17	BAFL/TFC/021209-FT	BANK ALFALAH LTD-TFC (02-12-09) - Floating	Non-Traded	103.5000
18	BAFL/TFC/200213	BANK ALFALAH LTD-TFC (20-02-13) ****	Non-Traded	100.1499
19	**ENGRO/TFC(I)/180308**	**ENGRO FERTILIZER LTD-TFC (18-03-08) (PRP-I)**	**Traded**	**101.7500**
20	ENGRO/TFC(II)/180308	ENGRO FERTILIZER LTD-TFC (18-03-08) (PRP-II) ****	Non-Traded	92.1010
21	**FABL/TFC/271210**	**FAYSAL BANK LTD (27-12-2010)**	**Traded**	**102.5500**
22	PMCL/TFC/180412	PAKISTAN MOBILE COMMUNICATION LTD-TFC (18-04-12)	Non-Traded	101.0220
23	PMCL/TFC/290612	PAKISTAN MOBILE COMMUNICATION LTD-TFC (29-06-12)	Non-Traded	101.0608
RATED A+				
24	ENGRO/SUK/060907	ENGRO FERTILIZER LTD-SUKUK (06-09-07) - Amortization	Non-Traded	99.8537
25	ENGRO/SUK/090714	ENGRO FERTILIZER LTD-SUKUK (09-07-14) ****	Non-Traded	103.6250
26	NIB/TFC/190614	NIB Bank Ltd - TFC (19-06-14)	Non-Traded	98.5435
RATED A				
27	ABPL/SUK/260914	AL BARAKA BANK (PAKISTAN) LTD SUK (26-09-14)	Non-Traded	96.5614
		---------- NIL ----------		
RATED A-				
28	MLCF/SUK/031207	MAPLE LEAF SUKUK-(03-12-07) *	Non-Traded	84.0211
29	**SMMTB/TFC/271011**	**SUMMIT BANK LTD - TFC (27-10-11)**	**Traded**	**100.0000**
RATED BBB+				
		---------- NIL ----------		
RATED BBB				
		---------- NIL ----------		
RATED BBB-				
		---------- NIL ----------		

VALUATION OF RATED NON-INVESTMENT GRADE DEBT SECURITIES

S.No.	Code	TFCs and Sukuks	Traded / Non-Traded	Price

VALUATION OF NON-RATED INVESTMENT GRADE DEBT SECURITIES

S.No.	Code	TFCs and Sukuks	Traded / Non-Traded	Price
		---------- Nil ----------		

VALUATION OF NON-RATED DEBT SECURITIES

S.No.	Code	TFCs and Sukuks	Traded / Non-Traded	Price
1	KCCL/SUK/131207	KOHAT CEMENT-SUKKUK (20-12-07)	Non-Traded	75.0000

VALUATION OF NON-PERFORMING DEBT SECURITIES

S.No.	Code	TFCs and Sukuks	Non-Performing Sinc	Traded / Non-Traded	Price
1	PAFL/TFC/291107	AGRITECH LTD-TFC (29-11-07)	Jun 14, 2010	Non-Traded	A/C to NPA
2	PAFL/TFC/140108	AGRITECH LTD-TFC (14-01-08)	Aug 02, 2010	Non-Traded	A/C to NPA
3	PAFL/SUK/060808	AGRITECH LTD-SUKUK (06-08-08)	Aug 23, 2010	Non-Traded	A/C to NPA
4	PAFL/TFC/011208	AGRITECH LTD-TFC (01-12-08)	Jun 16, 2010	Non-Traded	A/C to NPA
5	-	AGRITECH LTD (11%) - TFC (01-07-11)	Jan 17, 2012	Non-Traded	A/C to NPA
6	-	AGRITECH LTD (0%) - TFC (01-07-11)	Jan 17, 2012	Non-Traded	A/C to NPA
7	AZLC/TFC/050907	ALZAMIN LEASING CORPORATION LTD-TFC (05-09-07)	May 17, 2012	Non-Traded	A/C to NPA
8	AZLM/TFC/120508	AL-ZAMIN LEASING MODARABA LTD-TFC (12-05-08)	Aug 26, 2010	Non-Traded	A/C to NPA
9	AML/SUK/120108	AMTEX LTD.-SUKUK (21-01-08)	Jan 06, 2011	Non-Traded	A/C to NPA
10	ATML/SUK/150408	ARZOO TEXTILE MILLS LTD-SUKUK (15-04-08)	Jan 02, 2010	Non-Traded	A/C to NPA
11	ANL/TFC/200905	AZGARD NINE LTD- TFC (20-09-05)	May 19, 2010	Non-Traded	A/C to NPA
12	ANL/TFC/041207	AZGARD NINE LTD- TFC (04-12-07) PP	Jun 21, 2010	Non-Traded	A/C to NPA
13	ANL/TFC/280612	AZGARD NINE LTD - TFC (28-06-12) (Zero Coupon)	Dec 07, 2012	Non-Traded	A/C to NPA
14	BRRGM/TFC/070708	BRR GUARDIAN MODARABA (07-07-08) ****	Jan 26, 2015	Non-Traded	A/C to NPA
15	BNL/TFC/301108	BUNNY'S LTD. - TFC (30-11-08)	Jun 15, 2011	Non-Traded	A/C to NPA
16	DCL/TFC/	DEWAN CEMENT LTD	Jan 09, 2009	Non-Traded	A/C to NPA
17	EHL/SUK/311207	EDEN HOUSING LTD.- SUKUK (31-12-07)	Jan 15, 2013	Non-Traded	A/C to NPA
18	EHL/SUK/310308	EDEN HOUSING LTD.- SUKUK (31-03-08)	May 06, 2011	Non-Traded	A/C to NPA
19	FDIBL/TFC/110907	FIRST DAWOOD INVESTMENT BANK LTD. TFC (11-09-07)	Sep 27, 2010	Non-Traded	A/C to NPA
20	GCL/TFC/180108	GHARIBWAL CEMENT-TFC (18-01-08)	Nov 24, 2009	Non-Traded	A/C to NPA
21	NAEL/TFC/150507	NEW ALLIED ELECTRONIC (15-05-07)	Jan 09, 2009	Non-Traded	A/C to NPA
22	NAEL/SUK/270707	NEW ALLIED ELECTRONIC - SUKUK (27-07-07)	Jan 09, 2009	Non-Traded	A/C to NPA
23	NAEIL/SUK/031207	NEW ALLIED ELECTRONIC - SUKUK (03-12-07)	Jan 09, 2009	Non-Traded	A/C to NPA
24	PACE/TFC/150208	PACE (PAKISTAN) LTD-TFC (15-02-08)	Sep 05, 2011	Non-Traded	A/C to NPA
25	PHO/TFC/311208	PAK HY-OILS LTD-TFC (31-12-08)	Jan 21, 2010	Non-Traded	A/C to NPA
26	PEL/SUK/280907	PEL-SUKUK (28-09-07)	Jan 13, 2012	Non-Traded	A/C to NPA
27	PEL/SUK/310308	PEL-SUKUK (31-03-08)	Jan 17, 2012	Non-Traded	A/C to NPA
28	QTML/SUK/260908	QUETTA TEXTILE MILLS LTD-SUKUK (26-09-08)	Apr 11, 2012	Non-Traded	A/C to NPA
29	SPLC/TFC/130308	SAUDI PAK LEASING COMPANY LTD-TFC (13-03-08)	Apr 30, 2014	Non-Traded	A/C to NPA
30	SLCL/TFC/280306	SECURITY LEASING CORPORATION LTD-PPTFC (28-03-06)	Aug 15, 2014	Non-Traded	A/C to NPA
31	SLCL/SUK/010607	SECURITY LEASING CORPORATION LTD-SUKKUK (01-06-07) - I	Aug 07, 2014	Non-Traded	A/C to NPA
32	SLCL/SUK/190907	SECURITY LEASING CORPORATION LTD-SUKKUK (19-09-07) - II	Apr 03, 2012	Non-Traded	A/C to NPA
33	SGML/TFC/220908	SHAKARGANJ MILLS LTD-TFC (22-09-08)	Nov 24, 2009	Non-Traded	A/C to NPA
34	SPL/SUK/190808	SITARA PEROXIDE LTD-SUK (19-08-08)	Jun 15, 2010	Non-Traded	A/C to NPA
35	TELE/TFC/270505	TELECARD LTD-TFC (27-05-05)	Jun 13, 2011	Non-Traded	A/C to NPA
36	TSHM/SUK/250808	THREE STAR HOSIERY SUKUK (25-06-08)	Jun 11, 2010	Non-Traded	A/C to NPA
37	TRIBL/TFC/040708	TRUST INVESTMENT BANK LTD-TFC (04-07-08)	Oct 18, 2012	Non-Traded	A/C to NPA
38	WTL/TFC/071008	WORLDCALL TELECOM LTD-TFC (07-10-08)	Nov 08, 2012	Non-Traded	A/C to NPA

* Price has been calculated after apply maximum markup of 500 basis points to the calculated yield as provided under SECPs Circular No.33 of 2012.

**** Yield calculated as per the Board recommended format. Approved on 26th July, 2011 BOD.

Applicability for Traded Securities (Bold Highlighted): June 30, 2015 (Prices will change on daily Basis)

Applicability for Non-Traded Securities: June 22 to July 3, 2015

(Page updated June 30, 2015 at 12:00 P.M.)