

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

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

Value Date As on      May 12, 2017

**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                   | 4,500.00               | 5.89                 | 5.90           | 5.90           |
| (B) 15-91 Days                     | 1,757.00               | 5.94                 | 5.99           | 5.96           |
|                                    | <b>6,257.00</b>        |                      |                |                |

| <b>Pakistan Invesment 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> |
| 2019                                  | 624.00                 | 6.17                 | 6.17           | 6.17           |
| 2021                                  | 19.80                  | 7.70                 | 7.75           | 7.75           |
|                                       | <b>643.80</b>          |                      |                |                |

| <b>SUK-(SUKUK)</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                        | 1,000.00               | 4.74                 | 4.74           | 4.74           |
|                             | <b>1,000.00</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> |
| (A) Upto 14 Days                   | 5,250.00               | 5.90                 | 5.92           | 5.91           |
| (B) 15-91 Days                     | 2,370.24               | 5.90                 | 5.99           | 5.97           |
| (C) 92-182 Days                    | 379.66                 | 5.85                 | 5.99           | 5.97           |
|                                    | <b>7,999.89</b>        |                      |                |                |

| <b>Pakistan Invesment 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> |
| 2019                                  | 1,234.00               | 6.17                 | 6.17           | 6.17           |
| 2021                                  | 18.00                  | 5.38                 | 5.71           | 5.44           |
|                                       | <b>1,252.00</b>        |                      |                |                |

| <b>SUK-(SUKUK)</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                        | 1,000.00               | 4.74                 | 4.74           | 4.74           |
|                             | <b>1,000.00</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                                  | 578.00                 | 5.85           | 5.85           | 5.85           |
| TB6M                                  | 2,300.00               | 5.95           | 6.00           | 5.95           |
| TB12M                                 | 6,215.00               | 5.85           | 6.00           | 5.89           |
|                                       | <b>9,093.00</b>        |                |                |                |
| <b>Pakistan Invesment Bonds-(PIB)</b> |                        |                |                |                |
|                                       | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| PIB3Y                                 | 1,630.00               | 5.90           | 5.95           | 5.92           |
| PIB5Y                                 | 5,530.00               | 5.90           | 6.00           | 5.95           |

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|        | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--------|-----------------|---------|---------|---------|
| PIB15Y | 795.00          | 5.90    | 5.90    | 5.90    |
| PIB20Y | 250.00          | 5.90    | 5.90    | 5.90    |
|        | <b>8,205.00</b> |         |         |         |

**REPO Borrowing Transactions (Other than with SBP)**

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|-----------------|---------|---------|---------|
| TB3M                        | 775.00          | 5.85    | 5.85    | 5.85    |
| TB6M                        | 1,000.00        | 5.80    | 5.80    | 5.80    |
| TB12M                       | 1,354.00        | 5.80    | 5.80    | 5.80    |
|                             | <b>3,129.00</b> |         |         |         |

| Pakistan Invesment Bonds-(PIB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--------------------------------|-----------------|---------|---------|---------|
| PIB3Y                          | 775.00          | 5.85    | 5.85    | 5.85    |
| PIB10Y                         | 225.00          | 5.85    | 5.85    | 5.85    |
|                                | <b>1,000.00</b> |         |         |         |

**SBP OverNight Reverse REPO Facility to Non Banks**