

**Secondary Market Transactions in Government Securities
Among Banks and Primary Dealers**

(Face Value)
Maturity-wise Trading Volume Report

Value Date As on August 31, 2017

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

(Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(A) Upto 14 Days	5,000.00	5.85	5.85	5.85
(B) 15-91 Days	239,150.00	5.90	5.99	5.97
(C) 92-182 Days	49,739.00	6.00	6.01	6.01
	293,889.00			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2019	1,000.00	6.21	6.21	6.21
2021	1,150.00	7.09	7.10	7.09
2022	100.00	7.35	7.35	7.35
2024	16.00	7.90	7.90	7.90
2025	60.00	7.95	7.95	7.95
2026	500.00	8.06	8.06	8.06
	2,826.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

TB3M	441,478.33	5.99	5.99
TB6M	86,971.73	6.01	6.01
TB12M	696.59	6.04	6.04
	529,146.65		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	63,200.00	5.50	6.20	5.87
TB6M	27,485.00	5.50	6.25	5.87
TB12M	19,750.00	5.65	5.90	5.83
	110,435.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB5Y	500.00	5.75	5.75	5.75
PIB10Y	2,600.00	5.75	5.85	5.79
	3,100.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

1W	268,550.00	5.77
	268,550.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

1W	43,500.00	5.77
	43,500.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB3M	10,500.00	6.25
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Among Banks and Primary Dealers

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	Amount (Rs. MN)	Rate
TB6M	7,000.00	6.25
	17,500.00	

SBP OverNight REPO Facility

SBP (Bai Muajjal- Outright Purchase on Deferred Payment Basis)

GOP (Bai Muajjal- Outright Purchase on Deferred Payment Basis)