Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value)
Maturity-wise Trading Volume Report

Value Date As on March 31, 2017

	ther than with SBP)			
Market Treasury Bills-(MTB)		(Yi	elds % PA)	
Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(A) Upto 14 Days	6,001.00	5.88	5.98	5.89
(B) 15-91 Days	4,804.00	5.92	5.98	5.93
(C) 92-182 Days	8,440.00	5.97	6.02	5.98
(D) 183-364 Days	1.00	6.03	6.03	6.03
	19,246.00			
Pakistan Invesment Bonds-(PIB)		(Yi	elds % PA)	
Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2017	8,222.00	5.95	5.98	5.96
2018	39,800.00	5.97	6.03	5.98
2019	350.00	6.30	6.34	6.33
2021	1,150.00	6.97	7.00	6.99
2022	1,100.00	7.22	7.25	7.22
2031	2,500.00	10.25	10.25	10.25
	53,122.00			
SUK-(SUKUK)		(Yi	elds % PA)	
Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2019	1,065.00	4.81	4.81	4.81
	1,065.00			
Issuance by Govt. of Pakistan REPO Lending Transaction (Other t	than with SBP)			
Marriage Transporter Dilla (1977)				
Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
Market Treasury Bills-(MTB) TB3M	Amount (Rs. MN) 46,150.00	Minimum 5.75	Maximum 6.00	_
				5.90
TB3M	46,150.00	5.75	6.00	5.90 5.81
TB3M TB6M	46,150.00 16,925.00	5.75 5.50	6.00 5.90	Wt. Avg. 5.90 5.81 5.87
TB3M TB6M	46,150.00 16,925.00 25,800.00	5.75 5.50	6.00 5.90	5.90 5.81 5.87
TB3M TB6M TB12M	46,150.00 16,925.00 25,800.00 88,875.00	5.75 5.50 5.75	6.00 5.90 6.25	5.90 5.81 5.87 Wt. Avg.
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB)	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN)	5.75 5.50 5.75 Minimum	6.00 5.90 6.25 Maximum	5.90 5.81 5.87 Wt. Avg. 5.92
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00	5.75 5.50 5.75 Minimum 5.90	6.00 5.90 6.25 Maximum 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00	5.75 5.50 5.75 Minimum 5.90 5.95	6.00 5.90 6.25 Maximum 5.95 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00 1,300.00	5.75 5.50 5.75 Minimum 5.90 5.95	6.00 5.90 6.25 Maximum 5.95 5.95	5.90 5.81 5.87
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00 1,300.00	5.75 5.50 5.75 Minimum 5.90 5.95	6.00 5.90 6.25 Maximum 5.95 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection)	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00 1,300.00 5,800.00	5.75 5.50 5.75 Minimum 5.90 5.95 5.95	6.00 5.90 6.25 Maximum 5.95 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp)	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00 1,300.00 5,800.00	5.75 5.50 5.75 Minimum 5.90 5.95 5.95	6.00 5.90 6.25 Maximum 5.95 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB)	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00 1,300.00 5,800.00	5.75 5.50 5.75 Minimum 5.90 5.95 5.95	6.00 5.90 6.25 Maximum 5.95 5.95 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB)	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00 1,300.00 5,800.00 Amount (Rs. MN)	5.75 5.50 5.75 Minimum 5.90 5.95 5.95	6.00 5.90 6.25 Maximum 5.95 5.95 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB) 1W	46,150.00 16,925.00 25,800.00 88,875.00 Amount (Rs. MN) 4,100.00 400.00 1,300.00 5,800.00 Amount (Rs. MN) 603,532.00 603,532.00	5.75 5.50 5.75 Minimum 5.90 5.95 5.95	6.00 5.90 6.25 Maximum 5.95 5.95 5.95	5.90 5.81 5.87 Wt. Avg. 5.92 5.95

SBP OverNight Reverse REPO Facility to Banks / PDs

SBP OverNight REPO Facility

Page 1 of 2

Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value)
Maturity-wise Trading Volume Report

Value Date As on March 31, 2017

Market Treasury Bills-(MTB) Amount (Rs. MN) Rate

TB6M 12,800.00 4.25

12,800.00

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

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