

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on July 31, 2018

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 | 5,500.00 | 7.25 | 7.25 | 7.25 |
| (B) 15-91 Days | 32,825.00 | 7.60 | 7.67 | 7.65 |
| | 38,325.00 | | | |

Pakistan Investment Bonds-(PIB)

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|-----------------|---------|---------|---------|
| 2019 | 7,000.00 | 7.80 | 7.90 | 7.87 |
| 2020 | 750.00 | 8.60 | 8.60 | 8.60 |
| 2022 | 700.00 | 8.92 | 9.00 | 8.95 |
| 2028 | 100.00 | 7.30 | 7.32 | 7.31 |
| | 8,550.00 | | | |

SUK-(SUKUK)

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|-----------------|---------|---------|---------|
| 2019 | 3,200.00 | 6.99 | 7.00 | 6.99 |
| | 3,200.00 | | | |

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|------|------------------|------|------|------|
| TB3M | 53,845.00 | 6.75 | 7.95 | 7.38 |
| TB6M | 500.00 | 7.25 | 7.25 | 7.25 |
| | 54,345.00 | | | |

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|--------|------------------|------|------|------|
| PIB3Y | 5,000.00 | 7.50 | 7.50 | 7.50 |
| PIB5Y | 12,000.00 | 7.30 | 7.80 | 7.56 |
| PIB10Y | 500.00 | 7.50 | 7.50 | 7.50 |
| | 17,500.00 | | | |

SBP OMO (MopUp)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

| | | |
|-------|------------------|------|
| 3-DAY | 34,800.00 | 7.43 |
| | 34,800.00 | |

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

SBP OverNight REPO Facility

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Value Date As on July 31, 2018

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

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