

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on March 30, 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	62,357.00	6.00	6.20	6.09
(B) 15-91 Days	37,019.50	6.15	6.35	6.19
	99,376.50			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2019	1,425.40	6.70	7.00	6.74
2021	100.00	8.36	8.36	8.36
2022	3,100.00	8.34	8.39	8.36
	4,625.40			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	363,750.00	5.00	6.25	5.94
TB6M	63,500.00	5.00	5.90	5.56
TB12M	2,000.00	6.02	6.02	6.02
	429,250.00			

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	62,400.00	5.75	6.10	6.00
PIB5Y	19,435.00	5.50	6.40	5.98
PIB10Y	5,950.00	5.90	6.02	6.00
	87,785.00			

SBP OMO (MopUp)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

1W	36,000.00	5.98
	36,000.00	

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Rate

PIB3Y	15,000.00	6.50
PIB5Y	2,000.00	6.50
	17,000.00	

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB3M	47,500.00	4.50
	47,500.00	

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

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