

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on May 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
(B) 15-91 Days	8,950.00	6.49	6.50	6.50
	8,950.00			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2018	150.00	6.75	6.75	6.75
2022	4.50	8.52	8.52	8.52
2028	16,850.00	6.80	7.00	6.86
	17,004.50			

Issuance by Govt. of Pakistan

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

PIB10Y	27,976.50	6.85	6.85
	27,976.50		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	139,127.00	6.15	6.80	6.38
	139,127.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	24,500.00	6.15	6.70	6.50
PIB5Y	250.00	6.00	6.45	6.18
PIB10Y	2,500.00	6.00	6.25	6.08
	27,250.00			

SBP OMO (MopUp)

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB3M	6,500.00	7.00
	6,500.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Rate

PIB5Y	39,500.00	7.00
PIB10Y	25,000.00	7.00
	64,500.00	

SBP OverNight REPO Facility

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

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