

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on February 28, 2020

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	7,412.00	13.28	13.40	13.32
(C) 92-182 Days	1,000.00	13.24	13.24	13.24
(D) 183-364 Days	24,081.04	13.02	13.38	13.14
	32,493.04			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	19,265.00	12.45	12.80	12.71
2022	7,350.00	11.85	12.25	11.97
2024	7,600.00	11.20	11.56	11.50
2029	2,700.00	11.25	11.25	11.25
	36,915.00			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	13,000.00	6.52	6.61	6.55
	13,000.00			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	76,600.00	13.10	13.50	13.33
TB6M	15,500.00	13.26	13.40	13.31
TB12M	98,000.00	13.25	13.45	13.31
	190,100.00			

Pakistan Invesment Bonds-(PIB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	11,100.00	13.20	13.35	13.29
PIB5Y	3,850.00	13.20	13.70	13.34
PIB10Y	8,000.00	13.20	13.30	13.28
	22,950.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Cutoff Yield
1W	688,000.00	13.28
	688,000.00	

Pakistan Invesment Bonds-(PIB)

	Amount (Rs. MN)	Cutoff Yield
1W	52,500.00	13.28
	52,500.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Rate
TB12M	10,500.00	13.75
	10,500.00	

SBP OverNight REPO Facility

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(Face Value)

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

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