Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on Janua

January 9, 2020

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)		(Yie	lds % PA)	
Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(B) 15-91 Days	17,470.00	13.33	13.40	13.39
(C) 92-182 Days	2.50	13.23	13.23	13.23
(D) 183-364 Days	6,822.32	13.09	13.16	13.15
(D) 103 301 Days	24,294.82	13.05	13.10	10.10
Pakistan Invesment Bonds-(PIB)	21,251102	(Yie	lds % PA)	
Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2022	12,450.00	11.60	11.75	11.72
2024	31,000.00	11.00	13.19	11.18
2029	19,800.00	10.99	14.32	13.50
	63,250.00			
SUK-(SUKUK)	,	(Yie	lds % PA)	
Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	43,150.00	7.24	7.47	7.39
2020	43,150.00			
Issuance by Govt. of Pakistan				
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Cutoff Yi	eld Wt.	Avg.
PIB3Y	28,061.60	11	.75 11	.72
PIB5Y	55,470.00	11	.19 11	.09
PIB10Y	20,346.00	10	.90 10	.88
PIB10Y	20,346.00 103,877.60	10	.90 10	.88
	103,877.60	10	.90 10).88
REPO Lending Transaction (Other t)	103,877.60	10 Minimum	.90 10 Maximum	0.88 Wt. Avg.
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB)	103,877.60 man with SBP)			Wt. Avg.
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M	103,877.60 nan with SBP) Amount (Rs. MN)	Minimum	Maximum	Wt. Avg. 13.43
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M	103,877.60 man with SBP) Amount (Rs. MN) 20,450.00	Minimum 13.30	Maximum 13.70	Wt. Avg. 13.43 13.45
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M	103,877.60 Anount (Rs. MN) 20,450.00 26,000.00	Minimum 13.30 13.23	Maximum 13.70 13.75	Wt. Avg. 13.43 13.45
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M	103,877.60 Amount (Rs. MN) 20,450.00 26,000.00 13,450.00	Minimum 13.30 13.23	Maximum 13.70 13.75	Wt. Avg. 13.43 13.45 13.35
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB)	103,877.60 nan with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00	Minimum 13.30 13.23 13.15	Maximum 13.70 13.75 13.75	Wt. Avg. 13.43 13.45 13.35 Wt. Avg.
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y	103,877.60 Man with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN)	Minimum 13.30 13.23 13.15 Minimum	Maximum 13.70 13.75 13.75 Maximum	Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y	103,877.60 han with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00	Minimum 13.30 13.23 13.15 Minimum 13.40	Maximum 13.70 13.75 13.75 Maximum 13.40	Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y	103,877.60 nan with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20	<pre>Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10</pre>
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y	103,877.60 Man with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00 8,800.00	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20	<pre>Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10</pre>
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp)	103,877.60 Man with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00 8,800.00	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20	Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection)	103,877.60 Man with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00 8,800.00 13,945.00	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75 13.35	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20 13.40	<pre>Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10</pre>
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB)	103,877.60 han with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00 8,800.00 13,945.00 Amount (Rs. MN)	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75 13.35	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20 13.40	<pre>Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10</pre>
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB)	103,877.60 Man with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00 8,800.00 13,945.00	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75 13.35	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20 13.40	Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10
REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB) O/N	103,877.60 han with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00 13,945.00 13,945.00 Amount (Rs. MN) 85,000.00	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75 13.35	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20 13.40	Wt. Avg. 13.43 13.45 13.35 Wt. Avg. 13.40 13.10
PIBIOY REPO Lending Transaction (Other t) Market Treasury Bills-(MTB) TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB) O/N Pakistan Invesment Bonds-(PIB)	103,877.60 han with SBP) Amount (Rs. MN) 20,450.00 26,000.00 13,450.00 59,900.00 Amount (Rs. MN) 645.00 4,500.00 8,800.00 13,945.00 Amount (Rs. MN) 85,000.00 85,000.00	Minimum 13.30 13.23 13.15 Minimum 13.40 12.75 13.35 C 13	Maximum 13.70 13.75 13.75 Maximum 13.40 13.20 13.40 13.40	

SBP OverNight Reverse REPO Facility to Banks / PDs

Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on January 9, 2020

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
твзм	2,300.00	13.75
тв6м	16,000.00	13.75
TB12M	3,700.00	13.75
	22,000.00	
Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB10Y	9,000.00	13.75
	9,000.00	

SBP OverNight REPO Facility

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

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