

**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**

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	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
	24,294.82			

Pakistan Investment Bonds-(PIB)

(Yields % 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)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	43,150.00	7.24	7.47	7.39
	43,150.00			

Issuance by Govt. of Pakistan

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

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
	103,877.60		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	20,450.00	13.30	13.70	13.43
TB6M	26,000.00	13.23	13.75	13.45
TB12M	13,450.00	13.15	13.75	13.35
	59,900.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	645.00	13.40	13.40	13.40
PIB5Y	4,500.00	12.75	13.20	13.10
PIB10Y	8,800.00	13.35	13.40	13.38
	13,945.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

O/N	85,000.00	13.26
	85,000.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

O/N	30,000.00	13.26
	30,000.00	

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
TB3M	2,300.00	13.75
TB6M	16,000.00	13.75
TB12M	3,700.00	13.75
	22,000.00	
Pakistan Investment 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)