Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value) Maturity-wise Trading Volume Report

Value Date As on September 4, 2020

| OUTRIGHT Purchase Transactions (Other | er than with SBP) | | | |
|---|---|---|---|--|
| Market Treasury Bills-(MTB) | | (Yie | elds % PA) | |
| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| (A) Upto 14 Days | 21,000.00 | 7.00 | 7.10 | 7.10 |
| (B) 15-91 Days | 30,000.00 | 7.00 | 7.05 | 7.03 |
| | 51,000.00 | | | |
| Pakistan Invesment Bonds-(PIB) | | (Yie | elds % PA) | |
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2021 | 5,860.90 | 7.32 | 7.32 | 7.32 |
| 2024 | 1,500.00 | 8.88 | 8.90 | 8.89 |
| 2028 | 700.00 | 8.75 | 8.75 | 8.75 |
| 2029 | 2,140.00 | 7.82 | 7.82 | 7.82 |
| | 10,200.90 | | | |
| SUK-(SUKUK) | | (Yie | elds % PA) | |
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2025 | 2,500.00 | 7.57 | 7.57 | 7.57 |
| | 0 500 00 | | | |
| Issuance by Govt. of Pakistan | 2,500.00 | | | |
| REPO Lending Transaction (Other tha | an with SBP) | | | |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) | an with SBP) Amount (Rs. MN) | Minimum | Maximum | Wt. Avg. |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M | Amount (Rs. MN) 22,500.00 | 6.98 | 7.02 | 7.01 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) | Amount (Rs. MN) 22,500.00 48,200.00 | | | 7.01 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 | 6.98 6.80 | 7.02 7.15 | 7.01 6.98 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) | 6.98 6.80 Minimum | 7.02 7.15 Maximum | 7.01 6.98 Wt. Avg. |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 | 6.98 6.80 Minimum 6.95 | 7.02 7.15 Maximum 7.15 | 7.01 6.98 Wt. Avg. 7.02 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 | 6.98 6.80 Minimum 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 | 6.98 6.80 Minimum 6.95 | 7.02 7.15 Maximum 7.15 | 7.01 6.98 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 | 6.98 6.80 Minimum 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 | 6.98 6.80 Minimum 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 | 6.98 6.80 Minimum 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 | 6.98 6.80 Minimum 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 26,190.00 | 6.98 6.80 Minimum 6.95 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 7.10 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB) | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 26,190.00 Amount (Rs. MN) | 6.98 6.80 Minimum 6.95 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 7.10 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB) | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 26,190.00 Amount (Rs. MN) | 6.98 6.80 Minimum 6.95 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 7.10 | 7.01 6.98 Wt. Avg. 7.02 7.09 |
| REPO Lending Transaction (Other that Market Treasury Bills-(MTB) TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) Market Treasury Bills-(MTB) 1W | Amount (Rs. MN) 22,500.00 48,200.00 70,700.00 Amount (Rs. MN) 12,890.00 10,800.00 2,500.00 26,190.00 Amount (Rs. MN) 674,500.00 674,500.00 | 6.98 6.80 Minimum 6.95 6.95 6.95 | 7.02 7.15 Maximum 7.15 7.15 7.10 | 7.01 6.98 Wt. Avg. 7.02 7.09 |

SBP OverNight REPO Facility

Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value)
Maturity-wise Trading Volume Report

Value Date As on September 4, 2020

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

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