

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **September 17, 2020**

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

(Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(A) Upto 14 Days	4,836.00	6.80	7.00	6.88
(B) 15-91 Days	1,000.00	7.01	7.01	7.01
(D) 183-364 Days	6,000.00	7.24	7.25	7.25
	11,836.00			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	1,000.00	7.21	7.21	7.21
2023	3,200.00	8.10	8.33	8.22
2024	11,802.50	8.45	9.10	8.95
2026	2,500.00	9.40	9.40	9.40
2029	1.00	8.99	8.99	8.99
	18,503.50			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2025	10,675.00	6.36	7.59	7.56
	10,675.00			

Issuance by Govt. of Pakistan

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

PIB3Y	2,330.00	8.20	8.20
PIB5Y	112.50	8.45	8.45
PIB10Y	2.00	8.99	8.99
PIB20Y	1,000.00	10.55	10.55
	3,444.50		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	3,250.00	6.00	7.20	7.03
TB6M	9,500.00	6.00	6.80	6.67
TB12M	18,900.00	6.00	6.90	6.40
	31,650.00			

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	1,500.00	6.20	6.20	6.20
PIB5Y	1,620.00	6.20	7.00	6.51
PIB10Y	3,400.00	6.20	6.90	6.59
	6,520.00			

SBP OMO (MopUp)

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

O/N	88,000.00	6.95
	88,000.00	

SBP OMO (Injection)

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SBP OverNight Reverse REPO Facility to Banks / PDs

SBP OverNight REPO Facility

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB10Y	22,950.00	6.00
	22,950.00	

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

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