

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on September 18, 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 | 16,415.00 | 7.00 | 7.03 | 7.01 |
| (B) 15-91 Days | 7,060.00 | 6.95 | 7.15 | 6.95 |
| (C) 92-182 Days | 5,020.00 | 7.10 | 7.19 | 7.17 |
| (D) 183-364 Days | 867.50 | 7.20 | 7.20 | 7.20 |
| | 29,362.50 | | | |

Pakistan Investment Bonds-(PIB)

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|------------------|---------|---------|---------|
| 2021 | 13,349.00 | 7.20 | 7.26 | 7.24 |
| 2023 | 1,000.00 | 8.12 | 8.12 | 8.12 |
| | 14,349.00 | | | |

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|-------|------------------|------|------|------|
| TB3M | 7,500.00 | 6.80 | 6.90 | 6.84 |
| TB6M | 25,000.00 | 6.50 | 7.05 | 6.97 |
| TB12M | 66,830.00 | 6.50 | 7.10 | 6.98 |
| | 99,330.00 | | | |

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|--------|------------------|------|------|------|
| PIB3Y | 12,000.00 | 6.95 | 7.05 | 7.02 |
| PIB5Y | 500.00 | 7.05 | 7.05 | 7.05 |
| PIB10Y | 4,000.00 | 7.03 | 7.03 | 7.03 |
| | 16,500.00 | | | |

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

| | | |
|----|-------------------|------|
| 1W | 580,850.00 | 7.02 |
| | 580,850.00 | |

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

| | | |
|----|-------------------|------|
| 1W | 369,150.00 | 7.02 |
| | 369,150.00 | |

SBP OverNight Reverse REPO Facility to Banks / PDS

SBP OverNight REPO Facility

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

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