

6.1 Government of Pakistan Treasury Bills

Million Rupees

	Jun-19	Jun-20	2019		2020				
			Jun	Jul	Mar	Apr	May	Jun	Jul
			3 Months Treasury Bills						
Issue	134,468	54,548	134,468	2,111,839	400,012	395,882	225,466	54,548	214,220
Discount Allowed	3,793	1,001	3,793	66,168	10,839	8,698	4,204	1,001	3,273
Discharged	25,520	400,012	25,520	1,066,820	610,371	694,009	335,619	400,012	544,337
Discount Paid	619	10,839	619	26,933	18,892	21,410	10,343	10,839	11,463
Outstanding Balance	4,927,527	675,896	4,927,527	5,972,546	1,429,640	1,131,514	1,021,360	675,896	345,779
6 Months Treasury Bills									
Issue	-	50,720	-	135,227	261,172	294,007	204,633	50,720	121,785
Discount Allowed	-	1,947	-	9,337	15,272	13,375	7,979	1,947	4,069
Discharged	668	22,744	668	-	96,002	211,319	240,526	22,744	50,439
Discount Paid	34	1,506	34	-	6,645	13,988	15,848	1,506	3,327
Outstanding Balance	3,687	867,569	3,687	138,914	792,797	875,485	839,592	867,569	938,915
12 Months Treasury Bills									
Issue	443	133,185	443	98,903	247,378	312,327	187,264	133,185	148,773
Discount Allowed	57	10,027	57	13,825	27,553	26,406	14,087	10,027	10,051
Discharged	-	443	-	-	-	-	-	443	144,852
Discount Paid	-	57	-	-	-	-	-	57	20,311
Outstanding Balance	443	4,133,139	443	99,346	3,500,805	3,813,132	4,000,396	4,133,139	4,137,061

Source: Domestic Markets & Monetary Management Department SBP

Note: Six months Government of Pakistan Treasury Bills restarted w. e. f. June 1998 and 3 & 12 Months Government of Pakistan Treasury Bills restarted w.e.f July 1998.

6.2 Sale / Purchase of Treasury Bills under Open Market Operation by SBP with Banks

SALE

(Billion Rupees)

PERIODS	2016-17		2017-18		2018-19		2019-20		2020-21	
	Bid Amount		Bid Amount		Bid Amount		Bid Amount		Bid Amount	
	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted
July	-	-	-	-	1,330.5	1,272.5	310.8	308.8	-	-
August	138.0	109.0	-	-	894.3	894.3	-	-	-	-
September	-	-	63.0	38.0	235.3	235.3	-	-	-	-
October	179.7	95.5	113.8	105.0	2,478.3	2,225.7	935.1	824.1	-	-
November	-	-	91.5	84.5	6,659.7	6,630.6	-	-	-	-
December	178.7	150.0	-	-	2,319.5	2,319.5	-	-	-	-
January	-	-	343.0	305.1	9,265.4	8,929.1	11.2	11.2	-	-
February	59.0	20.9	-	-	5,226.9	5,200.8	-	-	-	-
March	-	-	786.8	641.5	3,359.3	3,354.3	38.5	35.0	-	-
April	-	-	165.9	123.3	3,257.3	3,163.8	598.1	392.3	-	-
May	-	-	136.5	100.0	5,781.2	5,777.6	-	-	-	-
June	51.6	40.0	-	-	111.0	105.0	-	-	-	-
Average										
per month	50.6	34.6	141.7	116.4	3,409.9	3,342.4	172.1	142.8	-	-
per day	1.7	1.2	4.7	3.9	113.7	111.4	5.7	4.8	-	-

PURCHASE

PERIODS	2016-17		2017-18		2018-19		2019-20		2020-21	
	Amount		Amount		Amount		Amount		Amount	
	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected
July	6,965.6	6,655.1	6,181.3	5,797.7	3,608.3	2,906.8	4,687.7	4,374.4	4,337.1	4,062.4
August	3,951.0	3,873.5	6,066.4	5,940.3	8,370.5	8,249.2	8,269.7	7,999.3	-	-
September	6,206.9	5,870.9	7,881.6	7,733.5	1,959.3	1,670.0	7,450.5	7,317.3	-	-
October	4,024.4	3,960.4	6,245.0	5,968.4	99.5	71.0	5,288.7	5,241.3	-	-
November	3,242.3	3,096.9	6,454.0	6,252.5	-	-	3,423.6	3,123.3	-	-
December	4,551.0	4,234.6	8,943.3	8,590.5	6,569.7	5,555.1	4,196.8	3,954.6	-	-
January	4,099.7	3,878.5	4,612.4	4,390.3	-	-	4,528.5	4,345.5	-	-
February	4,127.9	3,953.7	5,946.7	5,522.7	3,257.4	3,066.0	3,769.0	3,508.9	-	-
March	5,537.5	5,373.8	4,140.8	3,906.9	563.7	484.0	5,049.1	5,023.6	-	-
April	5,270.7	5,195.4	3,523.0	3,105.1	548.5	442.0	5,087.5	5,042.0	-	-
May	5,374.6	5,278.7	3,198.2	2,741.0	1,535.2	1,464.4	5,568.1	5,458.1	-	-
June	7,385.0	7,049.8	7,129.4	6,586.2	3,977.5	3,399.7	5,508.8	5,264.1	-	-
Average										
per month	5,061.4	4,868.4	5,860.2	5,544.6	2,540.8	2,275.7	5,235.6	5,054.3	4,337.1	4,062.4
per day	168.7	162.3	195.3	184.8	84.7	75.9	174.5	168.5	144.6	135.4

Source: Domestic Markets & Monetary Management Department, SBP

6.3 SBP Overnight Repo/ Reverse Repo Facilities

Cash Accommodation

(Million Rupees)

PERIODS	2016-17		2017-18		2018-19		2019-20		2020-21	
	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)
July	164,950	6,650	7,800	-	167,100	107,000	99,550	355,750	32,900	-
August	269,000	5,200	37,200	-	46,900	39,500	186,000	-	-	-
September	70,500	-	40,800	3,500	277,900	-	167,150	93,400	-	-
October	28,100	6,000	67,000	13,500	265,300	82,500	76,400	214,450	-	-
November	800	25,650	45,900	-	54,600	-	25,400	29,700	-	-
December	36,650	11,700	150,400	38,500	276,800	-	44,400	30,600	-	-
January	110,100	-	-	12,400	49,900	162,000	77,750	51,100	-	-
February	11,600	33,900	12,400	-	109,400	4,700	47,300	-	-	-
March	39,100	22,800	47,000	47,800	57,275	16,150	50,900	30,000	-	-
April	45,000	61,800	95,000	-	692,600	201,900	56,700	70,500	-	-
May	25,000	173,000	92,900	63,800	205,100	115,200	114,850	107,300	-	-
June	134,850	18,650	242,500	-	257,000	104,200	89,900	205,500	-	-
Average										
per month	77,971	30,446	69,908	14,958	204,990	69,429	86,358	99,025	32,900	-
per day	2,599	1,015	2,330	499	6,833	2,314	2,879	3,301	1,097	-

SBP Overnight Repo/ Reverse Repo Rates

(Percent per annum)

PERIODS	2016-17		2017-18		2018-19		2019-20		2020-21	
	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)
July	6.25	4.25	6.25	4.25	8.00	6.00	13.75	11.75	8.00	6.00
August	6.25	4.25	6.25	4.25	8.00	6.00	13.75	11.75	-	-
September	6.25	4.25	6.25	4.25	8.00	6.00	13.75	11.75	-	-
October	6.25	4.25	6.25	4.25	9.00	7.00	13.75	11.75	-	-
November	6.25	4.25	6.25	4.25	9.00	7.00	13.75	11.75	-	-
December	6.25	4.25	6.25	4.25	10.50	8.50	13.75	11.75	-	-
January	6.25	4.25	6.50	4.50	10.50	8.50	13.75	11.75	-	-
February	6.25	4.25	6.50	4.50	10.75	8.75	13.75	11.75	-	-
March	6.25	4.25	6.50	4.50	10.75	8.75	12.00	10.00	-	-
April	6.25	4.25	6.50	4.50	11.25	9.25	10.00	8.00	-	-
May	6.25	4.25	7.00	5.00	12.75	10.75	9.00	7.00	-	-
June	6.25	4.25	7.00	5.00	12.75	10.75	8.00	6.00	-	-

Source: Domestic Markets & Monetary Management Department, SBP

NOTE:1. SBP 3-day repo rate was renamed as SBP reverse repo rate w.e.f. August 17, 2009. SBP reverse repo rate (also known as policy rate or discount rate) is the rate at which banks borrow from SBP on an overnight basis.

2.SBP Repo rate (introduced w.e.f. August 17, 2009) is the rate at which banks deposit their end-of-day excess cash with SBP on an overnight basis.

6.4 Auction of Government of Pakistan Market Treasury Bills

(Million Rupees)

AUCTION SETTLEMENT DATE	3 Months Treasury Bills				6 Months Treasury Bills				12 Months Treasury Bills			
	Amount Offered	Amount Accepted	Cut-off Yield (%)	Weighted Average (%)	Amount Offered	Amount Accepted	Cut-off Yield (%)	Weighted Average (%)	Amount Offered	Amount Accepted	Cut-off Yield (%)	Weighted Average (%)
2019												
04-Jul-19	239,120	114,120	12.7495	12.7421	**	**	**	**	1,000	*	*	*
18-Jul-19	2,077,612	2,063,887	13.7499	13.6628	147,314	144,564	13.9500	13.8479	125,178	112,728	14.1000	14.0167
01-Aug-19	857,768	822,109	13.7499	13.7457	45,737	34,537	13.9500	13.9498	55,235	52,435	14.2400	14.1557
16-Aug-19	1,247,240	1,174,340	13.7499	13.7483	36,566	5,866	13.9500	13.9389	188,493	96,618	14.2499	14.2169
29-Aug-19	260,296	173,996	13.7499	13.7490	7,877	2,377	13.9399	13.9399	710,643	604,568	14.2400	14.1880
12-Sep-19	123,469	74,916	13.7397	13.7361	97,996	70,496	13.9291	13.9064	1,473,175	367,357	13.9300	13.8312
26-Sep-19	130,708	125,508	13.7300	13.7179	83,576	32,151	13.8390	13.8290	994,722	410,095	13.8499	13.7651
10-Oct-19	538,968	345,945	13.6898	13.6391	127,576	20,776	13.5549	13.5549	1,967,839	516,828	13.4699	13.4272
24-Oct-19	929,302	199,366	13.2981	13.2504	290,162	204,532	13.2999	13.2468	882,403	266,720	12.7900	12.7405
07-Nov-19	928,738	531,213	13.2902	13.1703	335,702	238,797	13.2899	13.2097	313,499	117,789	12.7900	12.7127
21-Nov-19	235,844	191,844	13.5899	13.4608	110,117	17,577	13.2899	13.2766	188,606	46,606	13.2499	13.0365
05-Dec-19	453,957	203,315	13.5391	13.5121	121,761	9,561	13.2899	13.2888	623,912	185,568	13.1400	13.0645
19-Dec-19	462,584	234,722	13.4897	13.4549	54,039	14,689	13.2899	13.2678	322,261	234,811	13.1340	13.0220
2020												
02-Jan-20	650,761	394,541	13.4851	13.4462	22,363	6,527	13.2899	13.2875	232,997	90,947	13.1340	13.1068
16-Jan-20	739,589	214,553	13.4694	13.4438	149,572	23,822	13.2890	13.2051	276,131	88,729	13.1340	13.0795
30-Jan-20	978,493	500,866	13.4296	13.3885	65,916	23,416	13.2890	13.2351	182,792	109,292	13.1340	13.1158
13-Feb-20	794,533	158,357	13.4149	13.4022	131,487	3,287	13.2999	13.2999	153,620	131,520	13.5199	13.3950
27-Feb-20	307,164	187,605	13.3899	13.3811	5,748	3,748	13.3401	13.3401	1,129,896	258,905	13.3300	13.2898
12-Mar-20	483,840	155,683	12.7288	12.6887	369,046	115,622	12.5050	12.4788	833,222	105,454	12.0000	11.9786
26-Mar-20	350,730	255,168	11.2985	11.2174	218,321	160,821	11.2989	11.1895	811,419	169,477	10.8699	10.6706
09-Apr-20	519,651	208,731	10.8995	10.8049	605,554	161,455	10.3000	10.2570	876,379	176,145	9.6490	9.5674
23-Apr-20	487,233	195,850	8.3996	8.2140	438,276	145,926	7.9997	7.8829	594,246	162,588	7.4750	7.3216
07-May-20	287,470	151,220	8.3879	8.0931	244,376	157,876	7.9997	7.8447	169,276	109,276	7.7500	7.4292
21-May-20	375,462	78,450	8.1496	8.1207	274,862	54,736	7.8050	7.7465	510,466	92,075	7.7499	7.6795
04-Jun-20	285,925	44,875	8.1298	8.0377	153,504	34,504	7.9757	7.8170	390,256	93,152	7.7101	7.6898
18-Jun-20	167,250	10,673	7.7999	7.6897	208,148	18,163	7.4847	7.4786	203,263	50,060	7.3600	7.2892
02-Jul-20	290,673	32,952	6.8488	6.8488	161,923	4,768	6.6599	6.6599	155,925	16,150	6.8500	6.8500
16-Jul-20	183,140	112,502	6.5598	6.4267	163,931	68,881	6.5700	6.4666	150,010	87,210	6.6001	6.5475
30-Jul-20	256,431	72,039	6.9501	6.8734	184,554	52,204	7.0995	7.0134	222,463	55,463	7.1400	7.1054

Source: Domestic Markets & Monetary Management Department, SBP

* = Bids Rejected
**= No Bids Received

6.5 Auction of Pakistan Investment Bonds (PIBs)

Fixed Rate								Floating Rate				
(Million Rupees)												
Auction Settlement Date	Tenure	Coupon Rate (%)	Amount Offered	Amount Accepted	Price Accepted = Rs.100	Cut-off Yield Accepted (%)	Weighted Average Yield Accepted (%)	Auction Settlement Date	Tenure	Amount Offered ¹	Amount Accepted ²	Cutoff Margin ³ (bps)
14-Nov-19	3-Years	9.00	113,039.30	59,166.90	93.3663	11.7999	11.7640	14-Nov-19	10-Years	128,100.00	54,500.00	101.7734
	5-Years	9.50	116,628.00	52,215.00	92.8700	11.4500	11.3903					
	10-Years	10.00	40,167.00	22,554.00	92.0875	11.3500	11.2800					
	20-Years	11.00	1,500.00	*								
12-Dec-19	3-Years	9.00	115,708.20	58,637.20	93.6238	11.7500	11.6954	12-Dec-19	10-Years	142,450.00	72,200.00	101.7689
	5-Years	9.50	138,656.40	56,046.00	93.8369	11.1939	11.1511					
	10-Years	10.00	82,400.00	36,760.00	94.0876	10.9968	10.9453					
	20-Years	11.00	1,500.00	*								
9-Jan-20	3-Years	9.00	77,560.00	28,061.60	93.7757	11.7500	11.7226	9-Jan-20	10-Years	87,050.00	58,050.00	101.8543
	5-Years	9.50	81,500.00	55,470.00	93.9145	11.1938	11.0899					
	10-Years	10.00	24,240.00	20,346.00	94.6633	10.9000	10.8825					
	20-Years	11.00	1,500.00	*	-	-	-					
6-Feb-20	3-Years	9.00	41,451.50	20,024.20	93.3037	12.0500	11.9582	6-Feb-20	10-Years	82,411.60	60,536.60	101.2532
	5-Years	9.50	49,220.00	30,256.50	93.3011	11.4000	11.3371					
	10-Years	10.00	34,660.00	10,370.00	94.1319	11.0000	10.9600					
	20-Years	11.00	1,500.00	*	-	-	-					
5-Mar-20	3-Years	9.00	243,735.40	49,714.50	94.4350	11.5888	11.5351	5-Mar-20	10-Years	251,852.50	60,750.00	102.5295
	5-Years	9.50	105,675.00	41,455.50	94.7760	10.9900	10.9350					
	10-Years	10.00	74,491.50	39,581.50	95.0160	10.8500	10.7519					
	20-Years	11.00	1,000.00	1,000.00	93.9315	11.7999	11.7999					
16-Apr-20	3-Years	9.00	243,745.00	46,717.30	100.9330	8.5600	8.5315	16-Apr-20	10-Years	109,500.00	50,325.00	102.5594
	5-Years	9.50	63,762.50	36,442.20	102.3973	8.8300	8.7085					
	10-Years	10.00	21,840.80	14,329.20	106.2502	9.0000	8.9725					
	15-Years	10.50	13,275.00	10,275.00	100.0748	10.4900	10.4540					
	20-Years	11.00	6,275.00	5,012.80	102.4152	10.7000	10.7000					
29-May-20	3-Years	9.00	142,350.00	82,690.90	102.8076	7.6400	7.5239	29-May-20	10-Years	80,300.00	66,300.00	101.5366
	5-Years	9.50	63,900.00	59,546.50	105.1685	8.0500	7.8740					
	10-Years	10.00	29,500.00	27,087.50	108.2196	8.6900	8.4767					
	15-Years	10.50	3,500.00	2,525.00	104.0444	9.9699	9.6640					
	20-Years	11.00	1,000.00	-	-	-	-					
26-Jun-20	3-Years	9.00	118,657.00	72,685.00	102.0482	7.9700	7.8223	2-Jul-20	03- Year	179,215.00	50,758.60	100.2074
	5-Years	9.50	33,101.00	21,961.70	103.6844	8.4400	8.3542		05- Year	35,000.00	25,075.00	100.0341
	10-Years	10.00	18,594.00	16,197.50	106.2194	8.9900	8.8710		10- Year	57,000.00	18,000.00	100.1264
	15-Years	10.50	6,100.00	4,000.00	104.5817	9.9000	9.8675					
	20-Years	11.00	100.00	100.00	103.9771	10.5100	10.5100					
22-Jul-20	3-Years	9.00	128,500.00	98,188.00	103.1834	7.3700	7.2359	16-Jul-20	03- Year	233,000.00	150,031.80	100.3736
	5-Years	9.50	84,451.00	57,741.00	103.8810	8.3700	8.2139		05- Year	190,450.00	76,710.20	100.3877
	10-Years	10.00	36,028.00	29,943.00	106.1905	8.9900	8.8570		10- Year	96,025.00	46,073.50	100.6525
	15-Years	10.50	10,000.00	10,000.00	105.7695	9.7500	9.7020					
	20-Years	11.00	5,000.00	5,000.00	104.9119	10.4000	10.3400		30-Jul-20	03- Year	219,021.80	61,555.10
								05- Year	93,000.00	58,000.00	100.4611	
								10- Year	63,800.00	10,700.20	101.0536	

*= Bid Rejected
SBP

1-Amount offered only includes Competitive bids.

2-Amount accepted also includes Non-Competitive bids and Short selling. Securities will be issued at Face Value (Rs. 100)

3-This cut-off margin will be applicable to all accepted bids.

Source: Domestic Markets & Monetary Management Department,

6.6 KIBOR

(Percent per annum)

PERIODS	1 Week		2 Weeks		1Month		3 Months		6 Months		9 Months		12 Months		
	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	
	2019 Jun	Month Average	12.24	12.74	12.27	12.77	12.32	12.82	12.68	12.93	12.81	13.06	12.92	13.42	13.06
	End-Month	12.27	12.77	12.32	12.82	12.37	12.87	12.72	12.97	12.86	13.11	12.97	13.47	13.13	13.63
Jul	Month Average	12.69	13.19	12.75	13.25	12.83	13.33	13.18	13.43	13.31	13.56	13.38	13.88	13.47	13.97
	End-Month	13.21	13.71	13.26	13.76	13.30	13.80	13.65	13.90	13.76	14.01	13.81	14.31	13.83	14.33
Aug	Month Average	13.21	13.71	13.27	13.77	13.31	13.81	13.66	13.91	13.82	14.07	13.88	14.38	13.94	14.44
	End-Month	13.21	13.71	13.26	13.76	13.31	13.81	13.68	13.93	13.83	14.08	13.89	14.39	13.95	14.45
Sep	Month Average	13.18	13.68	13.23	13.73	13.30	13.80	13.62	13.87	13.71	13.96	13.69	14.19	13.62	14.12
	End-Month	13.20	13.70	13.25	13.75	13.31	13.81	13.60	13.85	13.65	13.90	13.63	14.13	13.55	14.05
Oct	Month Average	13.09	13.59	13.14	13.64	13.19	13.69	13.32	13.58	13.37	13.62	13.23	13.73	13.09	13.59
	End-Month	12.95	13.45	13.00	13.50	13.02	13.52	13.07	13.32	13.08	13.33	12.86	13.36	12.78	13.28
Nov	Month Average	13.05	13.55	13.07	13.57	13.09	13.59	13.24	13.49	13.24	13.49	12.97	13.47	12.92	13.42
	End-Month	13.07	13.57	13.09	13.59	13.14	13.64	13.39	13.64	13.36	13.61	13.11	13.61	13.06	13.56
Dec	Month Average	13.08	13.58	13.11	13.61	13.15	13.65	13.30	13.55	13.25	13.50	13.03	13.53	12.93	13.43
	End-Month	13.12	13.62	13.14	13.64	13.18	13.68	13.30	13.55	13.24	13.49	13.01	13.51	12.94	13.44
2020 Jan	Month Average	13.06	13.56	13.10	13.60	13.14	13.64	13.28	13.53	13.23	13.48	13.08	13.58	13.00	13.50
	End-Month	13.05	13.55	13.10	13.60	13.12	13.62	13.24	13.49	13.19	13.44	13.08	13.58	12.99	13.49
Feb	Month Average	13.06	13.56	13.10	13.60	13.14	13.64	13.27	13.52	13.24	13.49	13.15	13.65	13.13	13.63
	End-Month	13.06	13.56	13.10	13.60	13.14	13.64	13.21	13.46	13.20	13.45	13.13	13.63	13.06	13.56
Mar	Month Average	12.35	12.85	12.32	12.82	12.25	12.75	12.20	12.45	12.09	12.34	11.82	12.32	11.69	12.19
	End-Month	10.86	11.36	10.90	11.40	10.92	11.42	10.97	11.22	10.91	11.16	10.57	11.07	10.41	10.91
Apr	Month Average	9.96	10.46	9.96	10.46	9.89	10.39	9.59	9.84	9.24	9.49	8.90	9.40	8.73	9.23
	End-Month	8.78	9.28	8.72	9.22	8.59	9.09	7.92	8.17	7.44	7.69	7.14	7.64	6.99	7.49
May	Month Average	8.43	8.93	8.37	8.87	8.23	8.73	7.96	8.21	7.73	7.98	7.48	7.98	7.40	7.90
	End-Month	7.88	8.38	7.89	8.39	7.86	8.36	7.90	8.15	7.63	7.88	7.51	8.01	7.47	7.97
Jun	Month Average	7.77	8.27	7.76	8.26	7.71	8.21	7.71	7.96	7.52	7.77	7.35	7.85	7.30	7.80
	End-Month	6.95	7.45	6.95	7.45	6.94	7.44	7.01	7.26	6.99	7.24	6.89	7.39	6.85	7.35
Jul	Month Average	6.85	7.35	6.83	7.33	6.72	7.22	6.57	6.82	6.54	6.79	6.50	7.00	6.49	6.99
	End-Month	6.88	7.38	6.87	7.37	6.82	7.32	6.82	7.07	6.84	7.09	6.80	7.30	6.80	7.30

KIBOR :Karachi Interbank Offered Rate

Source: Reuters

Archive Link: http://www.sbp.org.pk/ecodata/kibor_index.asp

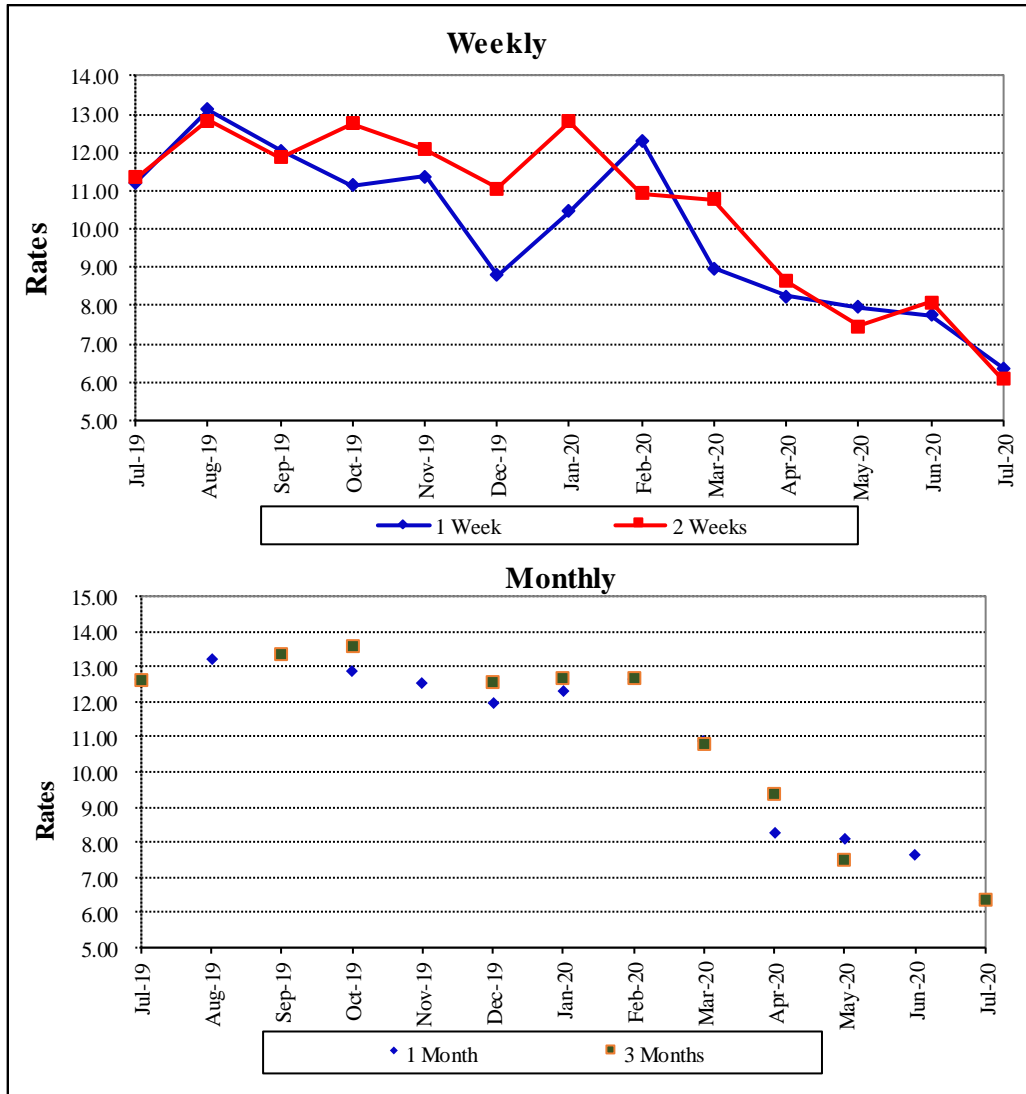
6.7 Inter-Bank Weighted Average Call Rates

		(Per Annum)					
PERIODS		Overnight	1 Week	2 Weeks	1 Month	3 Months	6 Months
2019	Jun	11.47	10.71	12.12	12.03	13.18	-
	Jul	12.10	11.20	11.35	12.65	12.62	12.96
	Aug	13.19	13.13	12.84	13.23	-	13.61
	Sep	12.59	12.05	11.88	13.34	13.35	13.58
	Oct	12.62	11.13	12.74	12.86	13.60	13.38
	Nov	12.65	11.37	12.08	12.52	-	-
	Dec	12.53	8.79	11.07	11.96	12.59	12.65
2020	Jan	12.65	10.46	12.81	12.30	12.65	12.50
	Feb	12.67	12.31	10.93	12.67	12.70	12.74
	Mar	10.20	8.99	10.77	10.88	10.81	11.95
	Apr	9.13	8.23	8.64	8.25	9.38	-
	May	8.28	7.96	7.47	8.12	7.50	-
	Jun	7.97	7.76	8.07	7.63	-	7.15
	Jul	6.70	6.38	6.07	6.33	6.37	6.30

Source: Domestic Markets & Monetary Management Department, SBP

Note: Weighted Average Call Rates of all the call deals executed during the month.

Inter- Bank Weighted Average Call Rates



6.8 SBP Mark to Market Rates Major Currencies

Date	US Dollar			Euro			Japanese Yen			UK Pound Sterling		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
2-Jul-20	166.8894	167.0790	167.6834	188.5433	188.7855	189.5676	1.5542	1.5561	1.5622	208.9956	209.2404	210.0298
3-Jul-20	166.2110	166.3897	166.9824	186.6300	186.8588	187.6235	1.5461	1.5479	1.5538	206.9991	207.2293	208.0001
6-Jul-20	166.7205	166.8606	167.3492	188.1607	188.3479	189.0083	1.5497	1.5511	1.5561	208.1922	208.3754	209.0196
7-Jul-20	166.9549	167.1213	167.6431	188.2918	188.5088	189.2037	1.5507	1.5524	1.5577	208.3264	208.5428	209.2269
8-Jul-20	166.7641	166.9781	167.5833	188.1850	188.4561	189.2414	1.5511	1.5532	1.5594	209.0055	209.2830	210.0749
9-Jul-20	166.5839	166.8049	167.4250	188.8395	189.1182	189.9195	1.5533	1.5555	1.5617	210.5288	210.8159	211.6272
10-Jul-20	166.3525	166.5857	167.2099	187.4626	187.7542	188.5559	1.5572	1.5596	1.5659	209.3712	209.6734	210.4874
13-Jul-20	166.6309	166.8597	167.4892	188.3846	188.6812	189.5093	1.5562	1.5586	1.5650	210.1216	210.4259	211.2648
14-Jul-20	166.6794	166.9074	167.6286	189.0227	189.3136	190.2382	1.5535	1.5558	1.5630	208.4825	208.7810	209.7194
15-Jul-20	166.6742	166.9017	167.6093	190.6586	190.9467	191.8556	1.5581	1.5604	1.5674	210.3261	210.6212	211.5445
16-Jul-20	166.9921	167.2173	167.9040	190.3627	190.6467	191.5297	1.5605	1.5627	1.5695	209.3748	209.6634	210.5540
17-Jul-20	167.3310	167.5584	168.2277	190.5482	190.8354	191.6980	1.5622	1.5644	1.5711	209.8917	210.1827	211.0526
20-Jul-20	168.3000	168.5261	169.2013	192.9055	193.1946	194.0806	1.5703	1.5725	1.5793	211.7635	212.0568	212.9408
21-Jul-20	167.9034	168.1344	168.8189	192.1402	192.4344	193.3250	1.5653	1.5676	1.5744	213.0358	213.3377	214.2383
22-Jul-20	167.6356	167.8740	168.6376	193.0659	193.3681	194.3477	1.5672	1.5696	1.5771	212.1093	212.4178	213.4136
23-Jul-20	167.6250	167.8615	168.6209	194.2271	194.5300	195.5104	1.5643	1.5667	1.5742	213.0011	213.3092	214.3017
24-Jul-20	167.2606	167.5926	168.2350	194.2648	194.6794	195.5257	1.5749	1.5781	1.5846	213.0649	213.4961	214.3419
27-Jul-20	166.8757	167.1091	167.8611	195.3947	195.6972	196.6877	1.5820	1.5843	1.5919	214.1265	214.4350	215.4282
28-Jul-20	166.4598	166.6955	167.4511	195.0160	195.3218	196.3125	1.5771	1.5794	1.5870	214.1006	214.4136	215.4148
29-Jul-20	166.7852	167.0292	167.8499	196.0393	196.3557	197.4216	1.5905	1.5929	1.6012	216.1953	216.5209	217.6144
30-Jul-20	166.9815	167.2233	168.0396	196.2784	196.5910	197.6500	1.5892	1.5916	1.5998	216.8923	217.2136	218.3030

Source: Domestic Markets & Monetary Management Department, SBP

6.8 SBP Mark to Market Rates Major Currencies

Date	Swiss Frank			Australian Dollar			Saudi Arabian Riyal			Kuwaiti Dinar		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
2-Jul-20	176.9396	177.1763	177.9416	115.7461	115.8822	116.3128	44.4920	44.5366	44.6798	542.2888	542.8381	544.5684
3-Jul-20	175.5502	175.7742	176.5239	115.1842	115.3121	115.7328	44.3135	44.3570	44.5019	539.9967	540.5216	542.2142
6-Jul-20	176.8167	177.0009	177.6541	116.1458	116.2477	116.6005	44.4469	44.4801	44.5973	541.8721	542.2869	543.6241
7-Jul-20	176.9247	177.1366	177.8189	115.8083	115.9285	116.3038	44.5095	44.5478	44.6691	542.8988	543.4102	544.9341
8-Jul-20	177.1542	177.4178	178.1859	115.7510	115.9039	116.3376	44.4586	44.5097	44.6555	541.5656	542.2561	544.1201
9-Jul-20	177.6990	177.9703	178.7532	116.4755	116.6333	117.0780	44.4129	44.4659	44.6134	540.8575	541.5601	543.4672
10-Jul-20	176.5013	176.7836	177.5676	115.4320	115.5973	116.0417	44.3518	44.4092	44.5602	540.5445	541.2700	543.1572
13-Jul-20	176.9282	177.2108	178.0196	115.9668	116.1311	116.5843	44.4254	44.4817	44.6328	541.6608	542.3459	544.1911
14-Jul-20	177.2054	177.4860	178.3809	115.6338	115.7962	116.3093	44.4383	44.4932	44.6676	541.8183	542.4884	544.5831
15-Jul-20	177.6910	177.9669	178.8438	116.7886	116.9509	117.4577	44.4370	44.4917	44.6589	541.9951	542.6524	544.7084
16-Jul-20	176.8329	177.1066	177.9551	116.6190	116.7785	117.2681	44.5253	44.5794	44.7434	542.5000	543.1445	545.1194
17-Jul-20	177.0605	177.3370	178.1651	116.8640	117.0252	117.5027	44.6157	44.6703	44.8296	543.8130	544.4709	546.3786
20-Jul-20	179.0902	179.3672	180.2217	117.7343	117.8955	118.3802	44.8740	44.9283	45.0891	547.5671	548.2173	550.1158
21-Jul-20	178.8775	179.1595	180.0178	118.4642	118.6303	119.1253	44.7718	44.8275	44.9908	546.6494	547.3011	549.2254
22-Jul-20	179.5679	179.8583	180.7977	119.3901	119.5633	120.1204	44.7004	44.7581	44.9425	545.5829	546.2690	548.3882
23-Jul-20	180.5623	180.8522	181.7922	119.8603	120.0329	120.5873	44.6976	44.7547	44.9380	546.3215	547.0014	549.1821
24-Jul-20	180.8418	181.2364	182.0532	118.4874	118.7253	119.1920	44.5951	44.6794	44.8322	545.7300	546.7243	548.5240
27-Jul-20	181.6334	181.9236	182.8755	118.9907	119.1593	119.7063	44.4966	44.5529	44.7385	545.0788	545.7552	547.9022
28-Jul-20	180.7479	181.0399	181.9883	118.7358	118.9059	119.4555	44.3798	44.4397	44.6316	543.6849	544.3741	546.5559
29-Jul-20	182.3487	182.6518	183.6751	119.7601	119.9379	120.5390	44.4713	44.5304	44.7385	545.3177	546.0311	548.4047
30-Jul-20	182.6631	182.9634	183.9798	119.2164	119.3915	119.9861	44.5189	44.5804	44.7885	545.9773	546.6884	549.0099

Source: Domestic Markets & Monetary Management Department, SBP

Archive Link: <http://www.sbp.org.pk/ecodata/rates/m2m/M2M-History.asp>

6.9 Secondary Market Transactions in Government Securities

(Billion Rupees)

SECURITIES / TRANSACTIONS	2019						2020							
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	
PIBs														
Purchases	750.8	1,142.8	1,271.8	982.7	1,495.5	1,737.4	1,468.3	1,700.4	2,364.3	2,511.3	2,342.0	2,761.6	2,701.1	
Non Banks	Repo	27.5	0.6	10.2	20.4	19.0	1.4	12.3	10.3	14.8	7.2	15.4	33.6	37.7
	outright	138.9	93.2	124.3	129.6	160.0	71.5	157.0	304.7	144.6	73.0	59.8	98.5	335.7
Banks/PDs	Repo	268.6	265.2	319.4	306.5	388.7	306.4	366.9	312.3	298.3	316.4	389.8	357.1	421.4
	outright	190.1	310.4	398.0	280.2	369.5	391.7	325.7	531.9	661.3	490.5	266.1	444.1	686.0
SBP	Repo	125.7	473.4	419.9	246.1	558.2	966.4	606.4	541.1	1,245.3	1,624.2	1,610.9	1,828.3	1,220.3
Sales		750.8	1,142.8	1,271.8	982.7	1,495.5	1,737.4	1,468.3	1,700.4	2,364.3	2,511.3	2,342.0	2,761.6	2,701.1
Non Banks	Repo	73.1	54.3	56.0	110.6	143.7	65.1	107.0	78.7	61.6	127.8	148.4	120.6	122.9
	outright	43.2	49.9	95.5	54.6	69.3	76.3	69.6	251.7	163.2	184.7	35.5	96.7	210.2
Banks/PDs	Repo	348.7	684.9	693.5	462.3	822.2	1,209.1	878.5	785.0	1,496.9	1,820.0	1,867.6	2,098.3	1,556.5
	outright	285.7	353.7	426.8	355.2	460.3	386.8	413.2	584.9	642.7	378.8	290.4	445.8	811.5
SBP	Repo	-	-	-	-	-	-	-	-	-	-	-	-	-
Net Position		-	-	-	-	-	-	-	-	-	-	-	-	-
Treasury Bills														
Purchases		10,196.6	12,450.6	12,310.5	11,030.7	7,530.5	7,656.6	9,267.6	7,177.5	9,323.8	8,644.6	7,393.2	7,407.4	7,427.3
Non Banks	Repo	184.2	108.7	82.1	83.8	112.5	147.0	67.9	138.3	157.0	48.1	36.7	89.0	109.9
	outright	561.2	1,036.5	892.2	814.0	492.0	442.8	1,030.0	532.9	526.9	647.3	389.8	347.2	829.6
Banks/PDs	Repo	3,891.5	2,294.6	2,129.6	3,329.6	3,286.0	2,961.3	3,100.8	2,523.4	2,652.1	2,703.7	2,170.7	2,550.2	2,589.0
	outright	1,310.9	1,628.9	2,155.3	1,731.8	1,049.6	1,072.9	1,252.0	968.0	2,250.6	1,770.9	1,256.8	895.4	1,023.6
SBP	Repo	4,248.8	7,382.0	7,051.2	5,071.6	2,590.5	3,032.6	3,816.9	3,015.1	3,737.2	3,474.5	3,539.2	3,525.7	2,875.0
Sales		10,196.6	12,450.6	12,310.5	11,030.7	7,530.5	7,656.6	9,267.6	7,177.5	9,323.8	8,644.6	7,393.2	7,407.4	7,427.3
Non Banks	Repo	31.0	46.5	154.2	263.1	239.9	133.9	222.1	192.4	147.3	94.1	66.5	97.3	98.3
	outright	257.8	499.0	927.4	588.2	279.2	393.5	351.2	314.5	770.8	433.2	317.3	418.4	496.6
Banks/PDs	Repo	7,540.9	9,738.7	9,072.7	7,194.2	5,719.3	5,976.4	6,701.3	5,484.2	6,369.0	5,669.5	5,572.9	5,862.0	5,475.7
	outright	1,614.3	2,166.4	2,120.1	1,957.6	1,262.4	1,122.2	1,930.7	1,186.3	2,006.7	1,985.1	1,329.3	824.2	1,356.7
SBP	Repo	752.7	-	36.1	1,027.6	29.7	30.6	62.3	-	30.0	462.8	107.3	205.5	-
Net Position		-	-	-	-	-	-	-	-	-	-	-	-	-

PDs: Primary Dealers

Source: Domestic Markets & Monetary Management Department, SBP

Note: Month-wise volume of repo/outright transactions during the month.