Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on August 26, 2019

| Market Treasury Bills-(MTB) | | (Yields % PA) | | | |
|---|--|---|---|---|--|
| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg | |
| (A) Upto 14 Days | 2,786.52 | 13.10 | 13.10 | 13.10 | |
| (B) 15-91 Days | 10,977.10 | 13.59 | 13.70 | 13.60 | |
| | 13,763.62 | | | | |
| Pakistan Invesment Bonds-(PIB) | | (Yie | (Yields % PA) | | |
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg | |
| 2021 | 15,899.00 | 13.95 | 14.04 | 14.00 | |
| 2023 | 125.00 | 13.23 | 13.25 | 13.23 | |
| | 16,024.00 | | | | |
| SUK-(SUKUK) | | (Yie | lds % PA) | | |
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg | |
| 2020 | 7,514.90 | 11.58 | 11.61 | 11.60 | |
| | 7,514.90 | | | | |
| | 7,314.90 | | | | |
| Taguango by Court of Dalrigton | 7,514.90 | | | | |
| Issuance by Govt. of Pakistan | | | | | |
| Issuance by Govt. of Pakistan REPO Lending Transaction (Other | | | | | |
| | | Minimum | Maximum | Wt. Avg. | |
| REPO Lending Transaction (Other | than with SBP) | Minimum 12.00 | Maximum 12.75 | _ | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) | than with SBP) Amount (Rs. MN) | | | 12.31 | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) TB3M | than with SBP) Amount (Rs. MN) 52,514.00 | 12.00 | 12.75 | 12.31 | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) TB3M | than with SBP) Amount (Rs. MN) 52,514.00 4,000.00 | 12.00 | 12.75 | 12.31 12.41 | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) TB3M TB6M | Than with SBP) Amount (Rs. MN) 52,514.00 4,000.00 56,514.00 | 12.00 | 12.75 12.50 | 12.31 12.41 Wt. Avg. | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) TB3M TB6M Pakistan Invesment Bonds-(PIB) | than with SBP) Amount (Rs. MN) 52,514.00 4,000.00 56,514.00 Amount (Rs. MN) | 12.00 12.35 Minimum | 12.75 12.50 Maximum | 12.31 12.41 Wt. Avg. 12.53 | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) TB3M TB6M Pakistan Invesment Bonds-(PIB) PIB5Y | than with SBP) Amount (Rs. MN) 52,514.00 4,000.00 56,514.00 Amount (Rs. MN) 1,505.00 | 12.00 12.35 Minimum 12.30 | 12.75 12.50 Maximum 13.00 | Wt. Avg. 12.31 12.41 Wt. Avg. 12.53 13.00 | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) TB3M TB6M Pakistan Invesment Bonds-(PIB) PIB5Y PIB10Y | Than with SBP) Amount (Rs. MN) 52,514.00 4,000.00 56,514.00 Amount (Rs. MN) 1,505.00 500.00 | 12.00 12.35 Minimum 12.30 | 12.75 12.50 Maximum 13.00 | 12.31 12.41 Wt. Avg. 12.53 | |
| REPO Lending Transaction (Other Market Treasury Bills-(MTB) TB3M TB6M Pakistan Invesment Bonds-(PIB) PIB5Y | Than with SBP) Amount (Rs. MN) 52,514.00 4,000.00 56,514.00 Amount (Rs. MN) 1,505.00 500.00 | 12.00 12.35 Minimum 12.30 | 12.75 12.50 Maximum 13.00 | 12.31 12.41 Wt. Avg. 12.53 | |

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

SBP OverNight Reverse REPO Facility to Banks / PDs

SBP OverNight REPO Facility

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