

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on August 6, 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	744.50	7.00	7.00	7.00
(B) 15-91 Days	2,000.00	7.00	7.00	7.00
(C) 92-182 Days	377.40	7.30	7.30	7.30
(D) 183-364 Days	4,687.20	7.25	7.30	7.27
	7,809.10			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2022	1,870.00	7.65	7.77	7.67
2024	3,136.00	8.83	8.89	8.87
2030	500.00	8.45	8.45	8.45
	5,506.00			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	5,500.00	6.85	6.85	6.85
TB6M	19,400.00	7.00	7.95	7.19
TB12M	81,000.00	6.70	7.90	7.01
	105,900.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	21,500.00	6.90	7.05	7.02
PIB5Y	7,100.00	7.00	7.60	7.23
	28,600.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

O/N	20,000.00	6.89
	20,000.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Rate

PIB3Y	2,000.00	8.00
PIB10Y	7,600.00	8.00
	9,600.00	

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)