

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **August 20, 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	500.00	6.83	6.83	6.83
(B) 15-91 Days	1,005.20	6.85	6.92	6.92
(C) 92-182 Days	1,770.00	7.03	7.03	7.03
(D) 183-364 Days	8,500.00	7.15	7.15	7.15
	11,775.20			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2022	950.00	7.78	7.80	7.79
2023	7,800.00	8.20	8.25	8.23
2024	10,450.00	8.67	8.92	8.86
	19,200.00			

Issuance by Govt. of Pakistan

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

PIB3Y	16,600.00	8.20	8.19
PIB5Y	187.00	8.45	8.45
PIB10Y	55.00	8.99	8.94
PIB15Y	12,000.00	9.98	9.91
PIB20Y	10,000.00	10.55	10.43
	38,842.00		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB6M	36,950.00	6.35	7.75	6.90
TB12M	56,275.00	6.15	7.70	7.15
	93,225.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB5Y	6,000.00	6.75	7.40	7.07
	6,000.00			

SBP OMO (MopUp)

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

O/N	27,500.00	6.89
	27,500.00	

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB12M	5,500.00	8.00
	5,500.00	

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)