

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on July 16, 2020

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

(Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(B) 15-91 Days	17,320.70	6.42	6.65	6.50
(C) 92-182 Days	16,075.00	6.35	6.57	6.51
(D) 183-364 Days	65,535.00	6.40	6.60	6.57
	98,930.70			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2022	2,650.00	7.10	7.12	7.11
2023	29,400.00	8.02	8.12	8.11
2024	6,350.00	8.05	8.10	8.07
2025	10,000.00	8.21	8.21	8.21
2029	92.00	8.90	8.90	8.90
2030	10,135.00	8.42	8.42	8.42
	58,627.00			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2025	12,000.00	6.99	7.00	6.99
	12,000.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	112,501.91	6.56	6.43
TB6M	68,881.36	6.57	6.47
TB12M	87,210.27	6.60	6.55
	268,593.54		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	12,500.00	7.05	7.05	7.05
TB6M	17,300.00	7.00	7.15	7.09
TB12M	83,900.00	6.95	7.25	7.11
	113,700.00			

Pakistan Invesment Bonds-(PIB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	24,350.00	6.95	7.10	7.02
PIB10Y	6,500.00	7.15	7.20	7.18
	30,850.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Cutoff Yield
1W	98,000.00	7.01
	98,000.00	

Pakistan Invesment Bonds-(PIB)

	Amount (Rs. MN)	Cutoff Yield
1W	45,000.00	7.01
	45,000.00	

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SBP OverNight Reverse REPO Facility to Banks / PDs

Pakistan Invesment Bonds-(PIB)	Amount (Rs. MN)	Rate
PIB3Y	12,000.00	8.00
	12,000.00	

SBP OverNight REPO Facility

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

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