

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on June 18, 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	11,250.00	8.00	8.20	8.00
(B) 15-91 Days	14,270.00	7.90	8.05	7.98
(C) 92-182 Days	21,880.00	7.47	7.85	7.71
(D) 183-364 Days	12,950.00	7.24	7.35	7.33
	60,350.00			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2022	1,000.00	7.65	7.70	7.66
2023	10,300.00	8.17	8.27	8.26
2024	500.00	8.07	8.07	8.07
2025	6,500.00	8.31	8.31	8.31
2030	7,500.00	8.52	8.52	8.52
	25,800.00			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	15,800.00	5.26	9.57	8.48
	15,800.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
TB3M	10,672.98	7.80	7.69
TB6M	18,163.48	7.48	7.48
TB12M	50,060.39	7.36	7.29
	78,896.85		

Pakistan Investment Bonds-(PIB)

	Amount (Rs. MN)	Cutoff Yield	Wt. Avg.
PIB3Y	60,552.00	8.27	8.27
PIB5Y	34,500.00	8.31	8.31
PIB10Y	29,500.00	8.52	8.52
	124,552.00		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	5,600.00	8.05	8.25	8.07
TB6M	5,000.00	8.10	8.10	8.10
TB12M	99,925.00	7.90	8.25	8.09
	110,525.00			

Pakistan Investment Bonds-(PIB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	500.00	7.95	7.95	7.95
PIB10Y	7,700.00	8.10	8.10	8.10
	8,200.00			

SBP OMO (MopUp)

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

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SBP OverNight REPO Facility

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

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