

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on June 26, 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   | 17,415.42        | 7.13    | 8.10    | 7.66    |
| (C) 92-182 Days  | 29,343.73        | 7.07    | 7.76    | 7.22    |
| (D) 183-364 Days | 7,798.16         | 7.00    | 7.15    | 7.02    |
|                  | <b>54,557.30</b> |         |         |         |

**Pakistan Investment Bonds-(PIB)**

(Yields % PA)

| Maturing in the year | Amount (Rs. MN)  | Minimum | Maximum | Wt. Avg |
|----------------------|------------------|---------|---------|---------|
| 2022                 | 3,456.00         | 7.40    | 7.84    | 7.44    |
| 2024                 | 10,400.00        | 7.85    | 8.40    | 8.06    |
| 2028                 | 250.00           | 8.90    | 8.90    | 8.90    |
| 2029                 | 6,000.00         | 13.85   | 13.85   | 13.85   |
|                      | <b>20,106.00</b> |         |         |         |

**Issuance by Govt. of Pakistan**

**REPO Lending Transaction (Other than with SBP)**

**Market Treasury Bills-(MTB)**

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

|       |                   |      |      |      |
|-------|-------------------|------|------|------|
| TB3M  | 13,000.00         | 6.95 | 7.20 | 7.13 |
| TB6M  | 43,200.00         | 7.02 | 7.90 | 7.28 |
| TB12M | 117,500.00        | 6.90 | 8.00 | 7.47 |
|       | <b>173,700.00</b> |      |      |      |

**Pakistan Investment Bonds-(PIB)**

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

|        |                  |      |      |      |
|--------|------------------|------|------|------|
| PIB3Y  | 14,000.00        | 7.07 | 7.30 | 7.18 |
| PIB5Y  | 7,400.00         | 7.07 | 8.00 | 7.25 |
| PIB10Y | 7,100.00         | 7.15 | 7.40 | 7.36 |
|        | <b>28,500.00</b> |      |      |      |

**SBP OMO (MopUp)**

**SBP OMO (Injection)**

**Market Treasury Bills-(MTB)**

Amount (Rs. MN)

Cutoff Yield

|    |                   |      |
|----|-------------------|------|
| 1W | 602,059.00        | 7.03 |
|    | <b>602,059.00</b> |      |

**Pakistan Investment Bonds-(PIB)**

Amount (Rs. MN)

Cutoff Yield

|    |                   |      |
|----|-------------------|------|
| 1W | 322,941.00        | 7.03 |
|    | <b>322,941.00</b> |      |

**SBP OverNight Reverse REPO Facility to Banks / PDs**

**Market Treasury Bills-(MTB)**

Amount (Rs. MN)

Rate

|       |                  |      |
|-------|------------------|------|
| TB6M  | 16,000.00        | 8.00 |
| TB12M | 45,000.00        | 8.00 |
|       | <b>61,000.00</b> |      |

**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)

|       | Issue    | Tenure | Amount (Rs. MN) | Deferred Price |
|-------|----------|--------|-----------------|----------------|
| SUKUK | 26062020 | 3Y     | 23,200.00       | 126.99         |
|       |          |        | 23,200.00       |                |