

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on March 12, 2020

OUTRIGHT Purchase Transactions (Other than with SBP)

GoP Ijara Sukuk-(SUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	25,440.00	6.66	6.76	6.75
	25,440.00			

Market Treasury Bills-(MTB)

(Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(B) 15-91 Days	44,636.60	12.50	13.10	12.97
(C) 92-182 Days	33,239.00	12.43	12.75	12.51
(D) 183-364 Days	56,903.60	11.90	12.65	12.08
	134,779.20			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	8,900.00	11.55	11.75	11.69
2022	1,000.00	11.10	12.35	11.60
2024	1,050.00	10.50	11.75	11.45
2029	500.00	10.40	10.40	10.40
	11,450.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

TB3M	155,682.56	12.73	12.69
TB6M	115,622.34	12.51	12.48
TB12M	105,453.56	12.00	11.98
	376,758.46		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	66,200.00	13.00	13.35	13.25
TB6M	16,000.00	13.20	13.30	13.26
TB12M	63,300.00	12.90	13.32	13.19
	145,500.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	9,000.00	13.25	13.30	13.28
	9,000.00			

SBP OMO (MopUp)

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

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)