

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on March 26, 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	17,186.00	5.82	5.94	5.91
	17,186.00			

Market Treasury Bills-(MTB)

(Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(A) Upto 14 Days	12,041.10	11.00	12.60	11.94
(B) 15-91 Days	69,161.10	11.06	12.70	11.42
(C) 92-182 Days	14,071.00	11.17	11.30	11.23
(D) 183-364 Days	8,484.64	10.67	12.10	11.65
	103,757.84			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	31,000.00	10.75	11.00	10.76
2022	800.00	11.09	11.09	11.09
	31,800.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

TB3M	255,168.17	11.30	11.22
TB6M	160,821.31	11.30	11.19
TB12M	169,477.24	10.87	10.67
	585,466.72		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	15,100.00	10.25	10.75	10.61
TB6M	25,300.00	10.25	10.85	10.68
TB12M	94,200.00	10.00	11.25	10.57
	134,600.00			

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	7,300.00	10.50	10.60	10.53
PIB5Y	3,500.00	10.50	10.50	10.50
PIB10Y	6,200.00	10.50	10.75	10.65
	17,000.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

2-DAY	56,000.00	11.01
	56,000.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB12M	9,000.00	12.00
	9,000.00	

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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)