

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

(Face Value)
Maturity-wise Trading Volume Report

Value Date As on **May 7, 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 | 94,300.00 | 7.83 | 8.45 | 8.04 |
| (C) 92-182 Days | 90,726.00 | 7.53 | 8.20 | 7.84 |
| (D) 183-364 Days | 83,076.00 | 7.22 | 7.80 | 7.38 |
| | 268,102.00 | | | |

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|-----------------|---------|---------|---------|
| 2021 | 102.00 | 7.50 | 7.50 | 7.50 |
| 2022 | 1,110.00 | 7.30 | 7.35 | 7.31 |
| 2024 | 4,275.00 | 7.70 | 8.00 | 7.89 |
| 2028 | 3,000.00 | 8.40 | 8.40 | 8.40 |
| 2029 | 50.00 | 8.35 | 8.35 | 8.35 |
| | 8,537.00 | | | |

SUK-(SUKUK)

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|------------------|---------|---------|---------|
| 2020 | 40,000.00 | 5.15 | 6.63 | 5.83 |
| 2025 | 6,000.00 | 6.63 | 6.72 | 6.68 |
| | 46,000.00 | | | |

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

| | Amount (Rs. MN) | Cutoff Yield | Wt. Avg. |
|-------|-------------------|--------------|----------|
| TB3M | 151,219.88 | 8.39 | 8.09 |
| TB6M | 157,875.56 | 8.00 | 7.84 |
| TB12M | 109,276.25 | 7.75 | 7.43 |
| | 418,371.68 | | |

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg. |
|-------|-------------------|---------|---------|----------|
| TB3M | 36,900.00 | 9.00 | 9.80 | 9.56 |
| TB6M | 26,500.00 | 9.05 | 9.90 | 9.50 |
| TB12M | 121,600.00 | 9.00 | 9.90 | 9.32 |
| | 185,000.00 | | | |

Pakistan Invesment Bonds-(PIB)

| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg. |
|--------|-----------------|---------|---------|----------|
| PIB3Y | 3,440.00 | 9.75 | 9.90 | 9.76 |
| PIB5Y | 3,175.00 | 9.50 | 9.75 | 9.64 |
| PIB10Y | 2,000.00 | 9.40 | 9.40 | 9.40 |
| | 8,615.00 | | | |

SBP OMO (MopUp)

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

| | Amount (Rs. MN) | Rate |
|------|-----------------|-------|
| TB6M | 5,000.00 | 10.00 |
| | 5,000.00 | |

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| Pakistan Investment Bonds-(PIB) | Amount (Rs. MN) | Rate |
|---------------------------------|-----------------|-------|
| PIB10Y | 13,000.00 | 10.00 |
| | 13,000.00 | |

SBP OverNight REPO Facility

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

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