

**Secondary Market Transactions in Government Securities
of Banks/PDs with Non-Banks**

**(Face Value)
Maturity-wise Trading Volume Report**

Value Date As on March 11, 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 | 5,000.00 | 6.51 | 6.74 | 6.63 |
| | 5,000.00 | | | |

| Market Treasury Bills-(MTB) | | (Yields % PA) | | |
|------------------------------------|------------------------|----------------------|----------------|----------------|
| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| (A) Upto 14 Days | 385.71 | 13.00 | 13.40 | 13.38 |
| (B) 15-91 Days | 47,641.90 | 12.90 | 13.60 | 13.29 |
| (C) 92-182 Days | 875.33 | 13.10 | 13.10 | 13.10 |
| (D) 183-364 Days | 659.03 | 12.10 | 12.80 | 12.73 |
| | 49,561.96 | | | |

| Pakistan Invesment Bonds-(PIB) | | (Yields % PA) | | |
|---------------------------------------|------------------------|----------------------|----------------|----------------|
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2020 | 26.00 | 12.90 | 13.20 | 13.07 |
| 2021 | 5,293.40 | 11.96 | 14.16 | 12.20 |
| 2022 | 706.00 | 11.07 | 11.20 | 11.12 |
| 2024 | 2,200.00 | 10.25 | 10.65 | 10.53 |
| | 8,225.40 | | | |

OUTRIGHT Sell Transactions (Other than with SBP)

| GoP Ijara Sukuk-(SUK) | | (Yields % PA) | | |
|------------------------------|------------------------|----------------------|----------------|----------------|
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2020 | 5,000.00 | 6.61 | 6.74 | 6.68 |
| | 5,000.00 | | | |

| Market Treasury Bills-(MTB) | | (Yields % PA) | | |
|------------------------------------|------------------------|----------------------|----------------|----------------|
| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| (B) 15-91 Days | 10,467.18 | 12.65 | 13.31 | 13.26 |
| (C) 92-182 Days | 901.95 | 13.10 | 13.10 | 13.10 |
| (D) 183-364 Days | 29.51 | 12.18 | 12.18 | 12.18 |
| | 11,398.64 | | | |

| Pakistan Invesment Bonds-(PIB) | | (Yields % PA) | | |
|---------------------------------------|------------------------|----------------------|----------------|----------------|
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2021 | 3,359.00 | 9.99 | 12.00 | 12.00 |
| 2022 | 626.00 | 9.83 | 11.45 | 11.40 |
| 2024 | 1,910.80 | 9.77 | 10.60 | 10.56 |
| 2025 | 10.00 | 10.27 | 10.27 | 10.27 |
| 2029 | 1,147.70 | 13.69 | 13.84 | 13.70 |
| | 7,053.50 | | | |

REPO Lending Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|------------------------------------|------------------------|----------------|----------------|----------------|
|------------------------------------|------------------------|----------------|----------------|----------------|

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| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-------|------------------|---------|---------|---------|
| TB3M | 1,000.00 | 13.15 | 13.15 | 13.15 |
| TB6M | 2,000.00 | 13.15 | 13.15 | 13.15 |
| TB12M | 8,080.00 | 13.15 | 13.25 | 13.19 |
| | 11,080.00 | | | |

| Pakistan Investment Bonds-(PIB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|---------------------------------|-----------------|---------|---------|---------|
| PIB3Y | 1,000.00 | 13.15 | 13.15 | 13.15 |
| PIB5Y | 1,000.00 | 13.15 | 13.15 | 13.15 |
| PIB10Y | 1,100.00 | 13.15 | 13.15 | 13.15 |
| | 3,100.00 | | | |

REPO Borrowing Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|-----------------|---------|---------|---------|
| TB3M | 4,305.00 | 13.00 | 13.20 | 13.11 |
| TB6M | 1,088.00 | 13.10 | 13.10 | 13.10 |
| TB12M | 3,717.00 | 13.00 | 13.35 | 13.05 |
| | 9,110.00 | | | |

SBP OverNight Reverse REPO Facility to Non Banks