

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

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

Value Date As on **March 27, 2020**

OUTRIGHT Purchase Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | (Yields % PA) | | | |
|------------------------------------|------------------------|----------------|----------------|----------------|
| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| (A) Upto 14 Days | 938.50 | 11.18 | 11.25 | 11.21 |
| (B) 15-91 Days | 23,943.40 | 11.10 | 11.50 | 11.21 |
| (C) 92-182 Days | 5,432.19 | 11.00 | 11.20 | 11.13 |
| (D) 183-364 Days | 13,253.23 | 10.60 | 12.40 | 11.98 |
| | 43,567.32 | | | |

| Pakistan Investment Bonds-(PIB) | (Yields % PA) | | | |
|--|------------------------|----------------|----------------|----------------|
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2021 | 2,659.90 | 10.50 | 12.34 | 12.13 |
| 2022 | 4,225.00 | 9.85 | 10.40 | 10.14 |
| 2024 | 496.00 | 9.75 | 10.98 | 10.48 |
| 2028 | 577.00 | 10.25 | 10.25 | 10.25 |
| 2029 | 900.00 | 10.25 | 10.25 | 10.25 |
| | 8,857.90 | | | |

OUTRIGHT Sell Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | (Yields % PA) | | | |
|------------------------------------|------------------------|----------------|----------------|----------------|
| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| (A) Upto 14 Days | 882.85 | 11.05 | 11.15 | 11.07 |
| (B) 15-91 Days | 8,220.42 | 10.95 | 12.69 | 11.12 |
| (C) 92-182 Days | 2,750.32 | 10.96 | 11.19 | 11.12 |
| (D) 183-364 Days | 8,344.50 | 10.30 | 11.05 | 10.81 |
| | 20,198.08 | | | |

| Pakistan Investment Bonds-(PIB) | (Yields % PA) | | | |
|--|------------------------|----------------|----------------|----------------|
| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| 2021 | 354.30 | 9.08 | 11.75 | 11.73 |
| 2022 | 3,951.20 | 9.71 | 10.40 | 10.04 |
| 2024 | 1,384.20 | 8.62 | 10.98 | 9.71 |
| 2028 | 577.00 | 10.25 | 10.25 | 10.25 |
| 2029 | 900.00 | 10.25 | 10.25 | 10.25 |
| | 7,166.70 | | | |

REPO Lending Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--|------------------------|----------------|----------------|----------------|
| TB3M | 1,100.00 | 11.50 | 11.50 | 11.50 |
| TB6M | 7,225.00 | 11.00 | 11.50 | 11.17 |
| TB12M | 15,484.00 | 11.05 | 11.40 | 11.19 |
| | 23,809.00 | | | |
| Pakistan Investment Bonds-(PIB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| PIB3Y | 3,760.00 | 11.20 | 13.00 | 11.33 |

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| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|--------|-----------------|---------|---------|---------|
| PIB5Y | 3,900.00 | 11.20 | 11.25 | 11.22 |
| PIB10Y | 8,710.00 | 11.20 | 13.00 | 12.05 |
| | 16,370.00 | | | |

REPO Borrowing Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|---------------------------------|-----------------|---------|---------|---------|
| TB12M | 2,065.00 | 11.00 | 11.00 | 11.00 |
| | 2,065.00 | | | |
| Pakistan Investment Bonds-(PIB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
| PIB10Y | 464.40 | 10.50 | 11.00 | 10.82 |
| | 464.40 | | | |

SBP OverNight Reverse REPO Facility to Non Banks