

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **August 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	39,500.00	7.03	7.10	7.08
(B) 15-91 Days	21,875.90	6.95	7.14	7.07
(C) 92-182 Days	47,863.00	6.96	7.18	7.12
(D) 183-364 Days	10,000.00	7.15	7.15	7.15
	119,238.90			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2023	28,540.00	8.10	8.12	8.11
2025	5,000.00	8.19	8.19	8.19
2030	5,000.00	8.36	8.36	8.36
	38,540.00			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2025	12,000.00	7.51	7.52	7.52
	12,000.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

TB3M	273,547.81	7.15	7.09
TB6M	209,205.71	7.18	7.16
TB12M	65,054.25	7.30	7.26
	547,807.77		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	5,000.00	7.50	7.50	7.50
TB6M	23,250.00	7.05	7.95	7.38
TB12M	204,900.00	6.90	7.75	7.29
	233,150.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	1,000.00	7.00	7.00	7.00
PIB5Y	23,800.00	7.10	7.75	7.24
PIB10Y	12,000.00	7.10	7.15	7.13
	36,800.00			

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)