

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **January 3, 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	500.00	13.30	13.30	13.30
(B) 15-91 Days	5,184.00	13.38	13.41	13.41
(C) 92-182 Days	260.00	13.42	13.43	13.42
(D) 183-364 Days	54,070.00	12.96	13.45	13.15
	60,014.00			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	17,000.00	12.15	12.41	12.27
2024	200.00	10.97	10.97	10.97
	17,200.00			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	34,700.00	7.29	7.34	7.32
	34,700.00			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	69,228.00	13.00	13.50	13.28
TB6M	67,950.00	13.00	13.35	13.30
TB12M	87,200.00	13.00	13.40	13.28
	224,378.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	15,900.00	13.20	13.45	13.37
PIB5Y	7,500.00	13.28	13.45	13.38
PIB10Y	6,050.00	13.20	13.50	13.42
	29,450.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

1W	702,150.00	13.30
	702,150.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

1W	87,750.00	13.30
	87,750.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB12M	8,000.00	11.75
	8,000.00	

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(Face Value)

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Value Date As on January 3, 2020

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

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