

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on July 23, 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	200.00	6.50	6.50	6.50
(C) 92-182 Days	100.00	6.70	6.70	6.70
(D) 183-364 Days	475.00	6.70	6.70	6.70
	775.00			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2022	2,400.00	7.23	7.28	7.25
2024	5,600.00	8.08	8.28	8.23
	8,000.00			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	4,900.00	6.75	7.25	7.06
TB6M	4,000.00	7.05	7.05	7.05
TB12M	118,820.00	6.50	7.50	7.14
	127,720.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	5,000.00	7.10	7.20	7.18
PIB5Y	7,300.00	7.10	7.25	7.24
	12,300.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

O/N	98,400.00	7.10
	98,400.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

O/N	26,600.00	7.10
	26,600.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB3M	1,000.00	8.00
	1,000.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Rate

PIB10Y	500.00	8.00
	500.00	

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)