

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

(Face Value)
Maturity-wise Trading Volume Report
Value Date As on June 25, 2020

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

| Maturity in Days | Amount (Rs. MN) | (Yields % PA) | | Wt. Avg |
|------------------|-----------------|---------------|---------|---------|
| | | Minimum | Maximum | |
| (A) Upto 14 Days | 1,250.00 | 8.00 | 8.00 | 8.00 |
| (B) 15-91 Days | 2,132.50 | 7.84 | 9.05 | 7.91 |
| | 3,382.50 | | | |

Pakistan Invesment Bonds-(PIB)

| Maturing in the year | Amount (Rs. MN) | (Yields % PA) | | Wt. Avg |
|----------------------|------------------|---------------|---------|---------|
| | | Minimum | Maximum | |
| 2021 | 60.00 | 7.30 | 7.30 | 7.30 |
| 2022 | 17,650.00 | 7.63 | 7.97 | 7.72 |
| 2024 | 25,725.00 | 7.91 | 8.42 | 8.16 |
| 2028 | 250.00 | 8.90 | 8.90 | 8.90 |
| 2029 | 7,704.00 | 8.60 | 8.95 | 8.71 |
| | 51,389.00 | | | |

SUK-(SUKUK)

| Maturing in the year | Amount (Rs. MN) | (Yields % PA) | | Wt. Avg |
|----------------------|-----------------|---------------|---------|---------|
| | | Minimum | Maximum | |
| 2025 | 900.00 | 7.67 | 7.67 | 7.67 |
| | 900.00 | | | |

Issuance by Govt. of Pakistan

Pakistan Invesment Bonds-(PIB)

| | Amount (Rs. MN) | Cutoff Yield | Wt. Avg. |
|--------|-------------------|--------------|----------|
| PIB3Y | 72,685.00 | 7.97 | 7.82 |
| PIB5Y | 21,961.70 | 8.44 | 8.35 |
| PIB10Y | 16,197.50 | 8.99 | 8.87 |
| PIB15Y | 4,000.00 | 9.90 | 9.87 |
| PIB20Y | 100.00 | 10.51 | 10.51 |
| | 114,944.20 | | |

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg. |
|-------|------------------|---------|---------|----------|
| TB3M | 23,600.00 | 7.90 | 8.40 | 8.13 |
| TB6M | 8,500.00 | 7.90 | 8.00 | 7.91 |
| TB12M | 45,750.00 | 7.00 | 8.35 | 8.01 |
| | 77,850.00 | | | |

Pakistan Invesment Bonds-(PIB)

| | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg. |
|--------|------------------|---------|---------|----------|
| PIB3Y | 7,611.00 | 8.00 | 8.15 | 8.11 |
| PIB5Y | 4,750.00 | 8.00 | 8.50 | 8.05 |
| PIB10Y | 4,000.00 | 8.15 | 8.20 | 8.18 |
| | 16,361.00 | | | |

SBP OMO (MopUp)

Pakistan Invesment Bonds-(PIB)

| | Amount (Rs. MN) | Cutoff Yield |
|-----|-----------------|--------------|
| O/N | 2,500.00 | 7.95 |
| | 2,500.00 | |

SBP OMO (Injection)

Secondary Market Transactions in Government Securities
Among Banks and Primary Dealers

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on June 25, 2020

SBP OverNight Reverse REPO Facility to Banks / PDs

| Pakistan Invesment Bonds-(PIB) | Amount (Rs. MN) | Rate |
|--------------------------------|-----------------|------|
| PIB10Y | 6,600.00 | 9.00 |
| | 6,600.00 | |

SBP OverNight REPO Facility

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

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