

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on May 28, 2020

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

(Yields % PA)

| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|------------------|-----------------|---------|---------|---------|
| (D) 183-364 Days | 500.00 | 7.60 | 7.60 | 7.60 |
| | 500.00 | | | |

Pakistan Investment Bonds-(PIB)

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|-----------------|---------|---------|---------|
| 2022 | 950.00 | 7.50 | 7.52 | 7.51 |
| 2024 | 2,950.00 | 7.70 | 7.80 | 7.73 |
| 2028 | 750.00 | 8.25 | 8.25 | 8.25 |
| 2029 | 4,200.00 | 8.30 | 13.60 | 13.35 |
| | 8,850.00 | | | |

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|-------|-------------------|------|------|------|
| TB3M | 4,000.00 | 8.50 | 8.90 | 8.60 |
| TB6M | 13,850.00 | 8.00 | 8.95 | 8.43 |
| TB12M | 105,585.00 | 7.90 | 8.95 | 8.06 |
| | 123,435.00 | | | |

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|--------|------------------|------|------|------|
| PIB3Y | 3,000.00 | 8.20 | 8.50 | 8.30 |
| PIB5Y | 4,350.00 | 8.00 | 8.75 | 8.41 |
| PIB10Y | 6,500.00 | 8.15 | 8.90 | 8.58 |
| | 13,850.00 | | | |

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

| | | |
|----|-------------------|------|
| 1W | 585,350.00 | 8.02 |
| | 585,350.00 | |

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

| | | |
|----|-------------------|------|
| 1W | 501,950.00 | 8.02 |
| | 501,950.00 | |

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

| | | |
|-------|------------------|------|
| TB3M | 10,000.00 | 9.00 |
| TB6M | 10,000.00 | 9.00 |
| TB12M | 47,050.00 | 9.00 |
| | 67,050.00 | |

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Rate

| | | |
|--------|-----------------|------|
| PIB10Y | 8,000.00 | 9.00 |
| | 8,000.00 | |

SBP OverNight REPO Facility

Secondary Market Transactions in Government Securities
Among Banks and Primary Dealers

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on May 28, 2020

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

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