Secondary Market Transactions in Government Securities
Among Banks and Primary Dealers

(Face Value)
Maturity-wise Trading Volume Report

Value Date As on   October 9, 2020

OUTRIGHT Purchase Transactions (Other than with SBP)

GoP Ijara Sukuk-(SUK) (Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2025	11,500.00	6.35	7.61	7.30
	11,500.00			

Market Treasury Bills-(MTB) (Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(C) 92-182 Days	21,700.00	6.70	7.17	6.78
	21,700.00			

Pakistan Invesment Bonds-(PIB) (Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	4,500.00	7.40	7.45	7.44
2022	13,150.00	7.90	8.31	8.14
2024	26,452.90	8.90	9.30	9.11
	44,102.90			

Issuance by Govt. of Pakistan

REPO   Lending   Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
TB3M	29,350.00	6.05	7.45	6.79
TB6M	20,200.00	6.00	7.10	6.59
TB12M	87,350.00	6.10	7.10	6.89
	136,900.00			

Pakistan Invesment Bonds-(PIB)

	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.
PIB3Y	13,500.00	7.00	7.10	7.04
PIB5Y	10,600.00	6.05	7.95	7.16
	24,100.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

	Amount (Rs. MN)	Cutoff Yield
1W	493,420.00	7.06
	493,420.00	

Pakistan Invesment Bonds-(PIB)

	Amount (Rs. MN)	Cutoff Yield
1W	309,030.00	7.06
	309,030.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

SBP OverNight REPO Facility

Pakistan Invesment Bonds-(PIB)

	Amount (Rs. MN)	Rate
PIB10Y	5,000.00	6.00
	5,000.00	

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

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