

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **October 15, 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 | 2,500.00 | 7.60 | 7.60 | 7.60 |
| | 2,500.00 | | | |

Market Treasury Bills-(MTB)

(Yields % PA)

| Maturity in Days | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|------------------|------------------|---------|---------|---------|
| (A) Upto 14 Days | 8,442.00 | 7.05 | 7.05 | 7.05 |
| (B) 15-91 Days | 2,000.00 | 7.05 | 7.05 | 7.05 |
| | 10,442.00 | | | |

Pakistan Investment Bonds-(PIB)

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|-----------------|---------|---------|---------|
| 2021 | 2,000.00 | 7.43 | 7.45 | 7.44 |
| 2023 | 500.00 | 8.35 | 8.35 | 8.35 |
| 2024 | 2,500.00 | 9.30 | 9.30 | 9.30 |
| 2025 | 250.00 | 9.20 | 9.20 | 9.20 |
| | 5,250.00 | | | |

Issuance by Govt. of Pakistan

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

| | | | |
|--------|------------------|-------|-------|
| PIB3Y | 50.00 | 8.24 | 8.24 |
| PIB15Y | 8,000.00 | 10.00 | 9.99 |
| PIB20Y | 5,000.00 | 10.55 | 10.55 |
| | 13,050.00 | | |

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|-------|------------------|------|------|------|
| TB3M | 9,690.00 | 6.80 | 7.40 | 7.03 |
| TB6M | 46,200.00 | 6.25 | 7.50 | 6.93 |
| TB12M | 12,900.00 | 6.50 | 7.75 | 7.02 |
| | 68,790.00 | | | |

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

| | | | | |
|--------|------------------|------|------|------|
| PIB3Y | 5,000.00 | 7.30 | 7.70 | 7.49 |
| PIB5Y | 7,400.00 | 7.00 | 7.25 | 7.20 |
| PIB10Y | 1,500.00 | 7.10 | 7.10 | 7.10 |
| | 13,900.00 | | | |

SBP OMO (MopUp)

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

| | | |
|-----|------------------|------|
| O/N | 57,400.00 | 6.92 |
| | 57,400.00 | |

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDS

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Rate

| | | |
|--------|----------|------|
| PIB10Y | 5,500.00 | 8.00 |
|--------|----------|------|

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| | Amount (Rs. MN) | Rate |
|-----------------------------|-----------------|------|
| SBP OverNight REPO Facility | 5,500.00 | |

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

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