

**Secondary Market Transactions in Government Securities  
of Banks/PDs with Non-Banks**

**(Face Value)  
Maturity-wise Trading Volume Report**

Value Date As on March 16, 2020

**OUTRIGHT Purchase Transactions (Other than with SBP)**

| <b>GoP Ijara Sukuk-(SUK)</b> |                        | <b>(Yields % PA)</b> |                |                |
|------------------------------|------------------------|----------------------|----------------|----------------|
| <b>Maturing in the year</b>  | <b>Amount (Rs. MN)</b> | <b>Minimum</b>       | <b>Maximum</b> | <b>Wt. Avg</b> |
| 2020                         | 4,000.00               | 6.64                 | 6.67           | 6.66           |
|                              | <b>4,000.00</b>        |                      |                |                |

| <b>Market Treasury Bills-(MTB)</b> |                        | <b>(Yields % PA)</b> |                |                |
|------------------------------------|------------------------|----------------------|----------------|----------------|
| <b>Maturity in Days</b>            | <b>Amount (Rs. MN)</b> | <b>Minimum</b>       | <b>Maximum</b> | <b>Wt. Avg</b> |
| (A) Upto 14 Days                   | 7,082.64               | 12.80                | 13.50          | 13.40          |
| (B) 15-91 Days                     | 15,136.15              | 12.49                | 13.44          | 13.01          |
| (C) 92-182 Days                    | 4,368.04               | 12.10                | 12.80          | 12.72          |
| (D) 183-364 Days                   | 3,365.00               | 11.72                | 12.40          | 12.16          |
|                                    | <b>29,951.83</b>       |                      |                |                |

| <b>Pakistan Invesment Bonds-(PIB)</b> |                        | <b>(Yields % PA)</b> |                |                |
|---------------------------------------|------------------------|----------------------|----------------|----------------|
| <b>Maturing in the year</b>           | <b>Amount (Rs. MN)</b> | <b>Minimum</b>       | <b>Maximum</b> | <b>Wt. Avg</b> |
| 2020                                  | 24.40                  | 12.80                | 13.25          | 13.07          |
| 2021                                  | 5,252.90               | 11.80                | 14.24          | 12.24          |
| 2028                                  | 1.60                   | 13.50                | 13.50          | 13.50          |
| 2029                                  | 1,998.00               | 13.69                | 14.40          | 14.02          |
|                                       | <b>7,276.90</b>        |                      |                |                |

**OUTRIGHT Sell Transactions (Other than with SBP)**

| <b>GoP Ijara Sukuk-(SUK)</b> |                        | <b>(Yields % PA)</b> |                |                |
|------------------------------|------------------------|----------------------|----------------|----------------|
| <b>Maturing in the year</b>  | <b>Amount (Rs. MN)</b> | <b>Minimum</b>       | <b>Maximum</b> | <b>Wt. Avg</b> |
| 2020                         | 4,000.00               | 6.50                 | 6.64           | 6.55           |
|                              | <b>4,000.00</b>        |                      |                |                |

| <b>Market Treasury Bills-(MTB)</b> |                        | <b>(Yields % PA)</b> |                |                |
|------------------------------------|------------------------|----------------------|----------------|----------------|
| <b>Maturity in Days</b>            | <b>Amount (Rs. MN)</b> | <b>Minimum</b>       | <b>Maximum</b> | <b>Wt. Avg</b> |
| (A) Upto 14 Days                   | 2,749.59               | 12.60                | 13.10          | 12.92          |
| (B) 15-91 Days                     | 16,668.08              | 12.10                | 13.25          | 13.09          |
| (C) 92-182 Days                    | 2,587.32               | 12.00                | 12.45          | 12.16          |
| (D) 183-364 Days                   | 2,603.00               | 11.50                | 12.05          | 11.98          |
|                                    | <b>24,607.98</b>       |                      |                |                |

| <b>Pakistan Invesment Bonds-(PIB)</b> |                        | <b>(Yields % PA)</b> |                |                |
|---------------------------------------|------------------------|----------------------|----------------|----------------|
| <b>Maturing in the year</b>           | <b>Amount (Rs. MN)</b> | <b>Minimum</b>       | <b>Maximum</b> | <b>Wt. Avg</b> |
| 2020                                  | 1,279.80               | 12.40                | 12.40          | 12.40          |
| 2021                                  | 3,448.90               | 8.95                 | 12.00          | 11.93          |
| 2028                                  | 80.00                  | 13.69                | 13.69          | 13.69          |
| 2029                                  | 1,069.60               | 13.69                | 13.69          | 13.69          |
|                                       | <b>5,878.30</b>        |                      |                |                |

**REPO Lending Transactions (Other than with SBP)**

| <b>Market Treasury Bills-(MTB)</b> | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
|------------------------------------|------------------------|----------------|----------------|----------------|
|------------------------------------|------------------------|----------------|----------------|----------------|

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|       | Amount (Rs. MN)  | Minimum | Maximum | Wt. Avg |
|-------|------------------|---------|---------|---------|
| TB3M  | 4,950.00         | 12.80   | 13.30   | 13.21   |
| TB6M  | 2,000.00         | 13.15   | 13.15   | 13.15   |
| TB12M | 14,300.00        | 12.90   | 13.25   | 13.17   |
|       | <b>21,250.00</b> |         |         |         |

| Pakistan Investment Bonds-(PIB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|---------------------------------|-----------------|---------|---------|---------|
| PIB10Y                          | 1,060.00        | 13.15   | 13.15   | 13.15   |
|                                 | <b>1,060.00</b> |         |         |         |

REPO Borrowing Transactions (Other than with SBP)

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|-----------------------------|-----------------|---------|---------|---------|
| TB3M                        | 1,597.00        | 12.50   | 12.50   | 12.50   |
| TB12M                       | 2,701.00        | 12.25   | 13.00   | 12.81   |
|                             | <b>4,298.00</b> |         |         |         |

SBP OverNight Reverse REPO Facility to Non Banks