

6.1 Government of Pakistan Treasury Bills

Million Rupees

	Jun-18	Jun-19	2019		2020				
			Apr	May	Jan	Feb	Mar	Apr	May
			3 Months Treasury Bills						
Issue	1,368,012	134,468	1,066,820	3,726,239	1,076,708	335,619	400,012	395,882	225,466
Discount Allowed	21,164	3,793	26,933	105,703	33,253	10,343	10,839	8,698	4,204
Discharged	73,207	25,520	384,877	2,614,650	1,044,469	383,263	610,371	694,009	335,619
Discount Paid	1,054	619	9,124	63,373	32,055	11,896	18,892	21,410	10,343
Outstanding Balance	5,179,920	4,927,527	3,706,990	4,818,579	1,687,643	1,639,999	1,429,640	1,131,514	1,021,360
6 Months Treasury Bills									
Issue	2,262	-	593	1,669	50,439	6,597	261,172	294,007	204,633
Discount Allowed	77	-	33	106	3,327	438	15,272	13,375	7,979
Discharged	77,954	668	3,113	-	167,518	7,709	96,002	211,319	240,526
Discount Paid	2,336	34	137	-	11,583	534	6,645	13,988	15,848
Outstanding Balance	70,472	3,687	2,685	4,355	628,739	627,627	792,797	875,485	839,592
12 Months Treasury Bills									
Issue	-	443	-	-	255,575	344,629	247,378	312,327	187,264
Discount Allowed	-	57	-	-	33,393	45,797	27,553	26,406	14,087
Discharged	5,653	-	-	-	-	-	-	-	-
Discount Paid	341	-	-	-	-	-	-	-	-
Outstanding Balance	44,979	443	-	-	2,908,799	3,253,427	3,500,805	3,813,132	4,000,396

Source: Domestic Markets & Monetary Management Department SBP

Note: Six months Government of Pakistan Treasury Bills restarted w. e. f. June 1998 and 3 & 12 Months Government of Pakistan Treasury Bills restarted w.e.f July 1998.

6.2 Sale / Purchase of Treasury Bills under Open Market Operation by SBP with Banks

SALE

(Billion Rupees)

PERIODS	2015-16		2016-17		2017-18		2018-19		2019-20	
	Bid Amount		Bid Amount		Bid Amount		Bid Amount		Bid Amount	
	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted	Offered	Accepted
July	169.5	169.5	-	-	-	-	1,330.5	1,272.5	310.8	308.8
August	-	-	138.0	109.0	-	-	894.3	894.3	-	-
September	54.5	21.0	-	-	63.0	38.0	235.3	235.3	-	-
October	41.5	28.0	179.7	95.5	113.8	105.0	2,478.3	2,225.7	935.1	824.1
November	-	-	-	-	91.5	84.5	6,659.7	6,630.6	-	-
December	63.3	43.0	178.7	150.0	-	-	2,319.5	2,319.5	-	-
January	-	-	-	-	343.0	305.1	9,265.4	8,929.1	11.2	11.2
February	-	-	59.0	20.9	-	-	5,226.9	5,200.8	-	-
March	121.0	95.1	-	-	786.8	641.5	3,359.3	3,354.3	38.5	35.0
April	116.9	61.9	-	-	165.9	123.3	3,257.3	3,163.8	598.1	392.3
May	120.5	83.6	-	-	136.5	100.0	5,781.2	5,777.6	-	-
June	66.8	44.3	51.6	40.0	-	-	111.0	105.0	-	-
Average										
per month	62.8	45.5	50.6	34.6	141.7	116.4	3,409.9	3,342.4	210.4	174.6
per day	2.1	1.5	1.7	1.2	4.7	3.9	113.7	111.4	7.0	5.8

PURCHASE

PERIODS	2015-16		2016-17		2017-18		2018-19		2019-20	
	Amount		Amount		Amount		Amount		Amount	
	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected	Offered	Injected
July	4,335.1	4,200.5	6,965.6	6,655.1	6,181.3	5,797.7	3,608.3	2,906.8	4,687.7	4,374.4
August	4,637.3	4,553.5	3,951.0	3,873.5	6,066.4	5,940.3	8,370.5	8,249.2	8,269.7	7,999.3
September	6,602.8	5,818.4	6,206.9	5,870.9	7,881.6	7,733.5	1,959.3	1,670.0	7,450.5	7,317.3
October	7,058.8	6,668.1	4,024.4	3,960.4	6,245.0	5,968.4	99.5	71.0	5,288.7	5,241.3
November	5,432.5	5,318.9	3,242.3	3,096.9	6,454.0	6,252.5	-	-	3,423.6	3,123.3
December	6,465.0	6,121.8	4,551.0	4,234.6	8,943.3	8,590.5	6,569.7	5,555.1	4,196.8	3,954.6
January	4,863.4	4,598.6	4,099.7	3,878.5	4,612.4	4,390.3	-	-	4,528.5	4,345.5
February	5,585.2	5,253.8	4,127.9	3,953.7	5,946.7	5,522.7	3,257.4	3,066.0	3,769.0	3,508.9
March	7,165.9	6,908.0	5,537.5	5,373.8	4,140.8	3,906.9	563.7	484.0	5,049.1	5,023.6
April	6,258.7	6,108.9	5,270.7	5,195.4	3,523.0	3,105.1	548.5	442.0	5,087.5	5,042.0
May	5,158.8	5,105.8	5,374.6	5,278.7	3,198.2	2,741.0	1,535.2	1,464.4	5,568.1	5,458.1
June	7,564.2	6,943.7	7,385.0	7,049.8	7,129.4	6,586.2	3,977.5	3,399.7	-	-
Average										
per month	5,927.3	5,633.3	5,061.4	4,868.4	5,860.2	5,544.6	2,540.8	2,275.7	5,210.8	5,035.3
per day	197.6	187.8	168.7	162.3	195.3	184.8	84.7	75.9	173.7	167.8

Source: Domestic Markets & Monetary Management Department, SBP

6.3 SBP Overnight Repo/ Reverse Repo Facilities

Cash Accommodation

(Million Rupees)

PERIODS	2015-16		2016-17		2017-18		2018-19		2019-20	
	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)	SBP Overnight Reverse Repo (Ceiling)	SBP Overnight Repo (Floor)
July	244,850	6,400	164,950	6,650	7,800	-	167,100	107,000	99,550	355,750
August	137,300	1,000	269,000	5,200	37,200	-	46,900	39,500	186,000	-
September	540,000	81,850	70,500	-	40,800	3,500	277,900	-	167,150	93,400
October	204,100	7,700	28,100	6,000	67,000	13,500	265,300	82,500	76,400	214,450
November	76,600	2,000	800	25,650	45,900	-	54,600	-	25,400	29,700
December	298,100	61,650	36,650	11,700	150,400	38,500	276,800	-	44,400	30,600
January	121,600	-	110,100	-	-	12,400	49,900	162,000	77,750	51,100
February	96,200	18,350	11,600	33,900	12,400	-	109,400	4,700	47,300	-
March	288,600	92,400	39,100	22,800	47,000	47,800	57,275	16,150	50,900	30,000
April	77,900	-	45,000	61,800	95,000	-	692,600	201,900	56,700	70,500
May	44,000	4,000	25,000	173,000	92,900	63,800	205,100	115,200	114,850	107,300
June	625,500	255,000	134,850	18,650	242,500	-	257,000	104,200		
Average										
per month	229,563	44,196	77,971	30,446	69,908	14,958	204,990	69,429	86,036	89,345
per day	7,652	1,473	2,599	1,015	2,330	499	6,833	2,314	2,868	2,978

SBP Overnight Repo/ Reverse Repo Rates

(Percent per annum)

PERIODS	2015-16		2016-17		2017-18		2018-19		2019-20	
	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)	SBP Reverse Repo Rate ¹ (Ceiling)	SBP Repo Rate ² (Floor)
July	7.00	5.00	6.25	4.25	6.25	4.25	8.00	6.00	13.75	11.75
August	7.00	5.00	6.25	4.25	6.25	4.25	8.00	6.00	13.75	11.75
September	6.50	4.50	6.25	4.25	6.25	4.25	8.00	6.00	13.75	11.75
October	6.50	4.50	6.25	4.25	6.25	4.25	9.00	7.00	13.75	11.75
November	6.50	4.50	6.25	4.25	6.25	4.25	9.00	7.00	13.75	11.75
December	6.50	4.50	6.25	4.25	6.25	4.25	10.50	8.50	13.75	11.75
January	6.50	4.50	6.25	4.25	6.50	4.50	10.50	8.50	13.75	11.75
February	6.50	4.50	6.25	4.25	6.50	4.50	10.75	8.75	13.75	11.75
March	6.50	4.50	6.25	4.25	6.50	4.50	10.75	8.75	11.00	10.00
April	6.50	4.50	6.25	4.25	6.50	4.50	11.25	9.25	10.00	8.00
May	6.25	4.25	6.25	4.25	7.00	5.00	12.75	10.75	9.00	7.00
June	6.25	4.25	6.25	4.25	7.00	5.00	12.75	10.75		

Source: Domestic Markets & Monetary Management Department, SBP

NOTE:1. SBP 3-day repo rate was renamed as SBP reverse repo rate w.e.f. August 17, 2009. SBP reverse repo rate (also known as policy rate or discount rate) is the rate at which banks borrow from SBP on an overnight basis.

2. SBP Repo rate (introduced w.e.f. August 17, 2009) is the rate at which banks deposit their end-of-day excess cash with SBP on an overnight basis.

6.4 Auction of Government of Pakistan Market Treasury Bills

(Million Rupees)

AUCTION SETTLEMENT DATE	3 Months Treasury Bills				6 Months Treasury Bills				12 Months Treasury Bills			
	Amount Offered	Amount Accepted	Cut-off Yield ()	Weighted Average ()	Amount Offered	Amount Accepted	Cut-off Yield ()	Weighted Average ()	Amount Offered	Amount Accepted	Cut-off Yield ()	Weighted Average ()
2019												
09-May-19	603,286	603,286	11.2491	11.0011	**	**	**	**	**	**	**	**
23-May-19	3,306,756	3,228,656	12.7495	12.5747	1,775	1,775	12.8010	12.6958	**	**	**	**
10-Jun-19	211,354	110,854	12.7493	12.7453	**	**	**	**	2,500	500	13.1500	13.1500
20-Jun-19	48,408	27,408	12.7491	12.7381	5,245	*	*	*	15,468	*	*	*
04-Jul-19	239,120	114,120	12.7495	12.7421	**	**	**	**	1,000	*	*	*
18-Jul-19	2,077,612	2,063,887	13.7499	13.6628	147,314	144,564	13.9500	13.8479	125,178	112,728	14.1000	14.0167
01-Aug-19	857,768	822,109	13.7499	13.7457	45,737	34,537	13.9500	13.9498	55,235	52,435	14.2400	14.1557
16-Aug-19	1,247,240	1,174,340	13.7499	13.7483	36,566	5,866	13.9500	13.9389	188,493	96,618	14.2499	14.2169
29-Aug-19	260,296	173,996	13.7499	13.7490	7,877	2,377	13.9399	13.9399	710,643	604,568	14.2400	14.1880
12-Sep-19	123,469	74,916	13.7397	13.7361	97,996	70,496	13.9291	13.9064	1,473,175	367,357	13.9300	13.8312
26-Sep-19	130,708	125,508	13.7300	13.7179	83,576	32,151	13.8390	13.8290	994,722	410,095	13.8499	13.7651
10-Oct-19	538,968	345,945	13.6898	13.6391	127,576	20,776	13.5549	13.5549	1,967,839	516,828	13.4699	13.4272
24-Oct-19	929,302	199,366	13.2981	13.2504	290,162	204,532	13.2999	13.2468	882,403	266,720	12.7900	12.7405
07-Nov-19	928,738	531,213	13.2902	13.1703	335,702	238,797	13.2899	13.2097	313,499	117,789	12.7900	12.7127
21-Nov-19	235,844	191,844	13.5899	13.4608	110,117	17,577	13.2899	13.2766	188,606	46,606	13.2499	13.0365
05-Dec-19	453,957	203,315	13.5391	13.5121	121,761	9,561	13.2899	13.2888	623,912	185,568	13.1400	13.0645
19-Dec-19	462,584	234,722	13.4897	13.4549	54,039	14,689	13.2899	13.2678	322,261	234,811	13.1340	13.0220
2020												
02-Jan-20	650,761	394,541	13.4851	13.4462	22,363	6,527	13.2899	13.2875	232,997	90,947	13.1340	13.1068
16-Jan-20	739,589	214,553	13.4694	13.4438	149,572	23,822	13.2890	13.2051	276,131	88,729	13.1340	13.0795
30-Jan-20	978,493	500,866	13.4296	13.3885	65,916	23,416	13.2890	13.2351	182,792	109,292	13.1340	13.1158
13-Feb-20	794,533	158,357	13.4149	13.4022	131,487	3,287	13.2999	13.2999	153,620	131,520	13.5199	13.3950
27-Feb-20	307,164	187,605	13.3899	13.3811	5,748	3,748	13.3401	13.3401	1,129,896	258,905	13.3300	13.2898
12-Mar-20	483,840	155,683	12.7288	12.6887	369,046	115,622	12.5050	12.4788	833,222	105,454	12.0000	11.9786
26-Mar-20	350,730	255,168	11.2985	11.2174	218,321	160,821	11.2989	11.1895	811,419	169,477	10.8699	10.6706
09-Apr-20	519,651	208,731	10.8995	10.8049	605,554	161,455	10.3000	10.2570	876,379	176,145	9.6490	9.5674
23-Apr-20	487,233	195,850	8.3996	8.2140	438,276	145,926	7.9997	7.8829	594,246	162,588	7.4750	7.3216
07-May-20	287,470	151,220	8.3879	8.0931	244,376	157,876	7.9997	7.8447	169,276	109,276	7.7500	7.4292
21-May-20	375,462	78,450	8.1496	8.1207	274,862	54,736	7.8050	7.7465	510,466	92,075	7.7499	7.6795

Source: Domestic Markets & Monetary Management Department, SBP

* = Bids Rejected
**= No Bids Received

6.5 Auction of Pakistan Investment Bonds (PIBs)

Fixed Rate

(Million Rupees)

AUCTION SETTLEMENT DATE	Tenure	Coupon Rate (%)	Amount Offered	Amount Accepted	Price Accepted = Rs.100	Cut-off Yield Accepted (%)	Weighted Yield Average Accepted (%)
12-Dec-19	3-Years	9.00	115,708.20	58,637.20	93.6238	11.7500	11.6954
	5-Years	9.50	138,656.40	56,046.00	93.8369	11.1939	11.1511
	10-Years	10.00	82,400.00	36,760.00	94.0876	10.9968	10.9453
	20-Years	11.00	1,500.00	*	-	-	-
9-Jan-20	3-Years	9.00	77,560.00	28,061.60	93.7757	11.7500	11.7226
	5-Years	9.50	81,500.00	55,470.00	93.9145	11.1938	11.0899
	10-Years	10.00	24,240.00	20,346.00	94.6633	10.9000	10.8825
	20-Years	11.00	1,500.00	*	-	-	-
6-Feb-20	3-Years	9.00	41,451.50	20,024.20	93.3037	12.0500	11.9582
	5-Years	9.50	49,220.00	30,256.50	93.3011	11.4000	11.3371
	10-Years	10.00	34,660.00	10,370.00	94.1319	11.0000	10.9600
	20-Years	11.00	1,500.00	*	-	-	-
5-Mar-20	3-Years	9.00	243,735.40	49,714.50	94.4350	11.5888	11.5351
	5-Years	9.50	105,675.00	41,455.50	94.7760	10.9900	10.9350
	10-Years	10.00	74,491.50	39,581.50	95.0160	10.8500	10.7519
	20-Years	11.00	1,000.00	1,000.00	93.9315	11.7999	11.7999
16-Apr-20	3-Years	9.00	243,745.00	46,717.30	100.9330	8.5600	8.5315
	5-Years	9.50	63,762.50	36,442.20	102.3973	8.8300	8.7085
	10-Years	10.00	21,840.80	14,329.20	106.2502	9.0000	8.9725
	15-Years	10.50	13,275.00	10,275.00	100.0748	10.4900	10.4540
	20-Years	11.00	6,275.00	5,012.80	102.4152	10.7000	10.7000
29-May-20	3-Years	9.00	142,350.00	82,690.90	102.8076	7.6400	7.5239
	5-Years	9.50	63,900.00	59,546.50	105.1685	8.0500	7.8740
	10-Years	10.00	29,500.00	27,087.50	108.2196	8.6900	8.4767
	15-Years	10.50	3,500.00	2,525.00	104.0444	9.9699	9.6640
	20-Years	11.00	1,000.00	-	-	-	-

Floating Rate

Face Value

SETTLEMENT DATE	Tenure	Amount Offered ¹	Amount Accepted ²	Cutoff Margin ³ (bps)
30-Jun-19	10-Year	56,000.00	15,010.50	75
25-Jul-19	10-Year	128,150.00	84,150.00	75
22-Aug-19	10-Year	47,500.00	41,550.00	75
19-Sep-19	10-Year	158,500.00	93,705.00	100.4829
31-Oct-19	10-Year	198,157.20	51,850.00	102.2282
14-Nov-19	10-Year	128,100.00	54,500.00	101.7734
12-Dec-19	10-Year	142,450.00	72,200.00	101.7689
9-Jan-20	10-Year	87,050.00	58,050.00	101.8543
6-Feb-20	10-Year	82,411.60	60,536.60	101.2532
5-Mar-20	10-Year	251,852.50	60,750.00	102.5295
16-Apr-20	10-Year	109,500.00	50,325.00	102.5594
29-May-20	10-Year	80,300.00	66,300.00	101.5366

*= Bid Rejected

Source: Domestic Markets & Monetary Management Department, SBP

1-Amount offered only includes Competitive bids.

2-Amount accepted also includes Non-Competitive bids and Short selling. Securities will be issued at Face Value (Rs. 100)

3-This cut-off margin will be applicable to all accepted bids.

6.6 KIBOR

(Percent per annum)

PERIODS	1 Week		2 Weeks		1Month		3 Months		6 Months		9 Months		12 Months		
	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	Bid	Offer	
2019 Apr	Month Average	10.48	10.98	10.52	11.02	10.58	11.08	10.87	11.12	11.00	11.25	11.09	11.59	11.15	11.66
	End-Month	10.49	10.99	10.53	11.03	10.58	11.08	10.85	11.10	11.00	11.25	11.09	11.59	11.15	11.65
May	Month Average	11.20	11.70	11.26	11.76	11.37	11.87	11.79	12.04	11.92	12.17	12.02	12.52	12.14	12.64
	End-Month	12.20	12.70	12.23	12.73	12.29	12.79	12.63	12.88	12.76	13.01	12.86	13.36	12.97	13.47
Jun	Month Average	12.24	12.74	12.27	12.77	12.32	12.82	12.68	12.93	12.81	13.06	12.92	13.42	13.06	13.56
	End-Month	12.27	12.77	12.32	12.82	12.37	12.87	12.72	12.97	12.86	13.11	12.97	13.47	13.13	13.63
Jul	Month Average	12.69	13.19	12.75	13.25	12.83	13.33	13.18	13.43	13.31	13.56	13.38	13.88	13.47	13.97
	End-Month	13.21	13.71	13.26	13.76	13.30	13.80	13.65	13.90	13.76	14.01	13.81	14.31	13.83	14.33
Aug	Month Average	13.21	13.71	13.27	13.77	13.31	13.81	13.66	13.91	13.82	14.07	13.88	14.38	13.94	14.44
	End-Month	13.21	13.71	13.26	13.76	13.31	13.81	13.68	13.93	13.83	14.08	13.89	14.39	13.95	14.45
Sep	Month Average	13.18	13.68	13.23	13.73	13.30	13.80	13.62	13.87	13.71	13.96	13.69	14.19	13.62	14.12
	End-Month	13.20	13.70	13.25	13.75	13.31	13.81	13.60	13.85	13.65	13.90	13.63	14.13	13.55	14.05
Oct	Month Average	13.09	13.59	13.14	13.64	13.19	13.69	13.32	13.58	13.37	13.62	13.23	13.73	13.09	13.59
	End-Month	12.95	13.45	13.00	13.50	13.02	13.52	13.07	13.32	13.08	13.33	12.86	13.36	12.78	13.28
Nov	Month Average	13.05	13.55	13.07	13.57	13.09	13.59	13.24	13.49	13.24	13.49	12.97	13.47	12.92	13.42
	End-Month	13.07	13.57	13.09	13.59	13.14	13.64	13.39	13.64	13.36	13.61	13.11	13.61	13.06	13.56
Dec	Month Average	13.08	13.58	13.11	13.61	13.15	13.65	13.30	13.55	13.25	13.50	13.03	13.53	12.93	13.43
	End-Month	13.12	13.62	13.14	13.64	13.18	13.68	13.30	13.55	13.24	13.49	13.01	13.51	12.94	13.44
2020 Jan	Month Average	13.06	13.56	13.10	13.60	13.14	13.64	13.28	13.53	13.23	13.48	13.08	13.58	13.00	13.50
	End-Month	13.05	13.55	13.10	13.60	13.12	13.62	13.24	13.49	13.19	13.44	13.08	13.58	12.99	13.49
Feb	Month Average	13.06	13.56	13.10	13.60	13.14	13.64	13.27	13.52	13.24	13.49	13.15	13.65	13.13	13.63
	End-Month	13.06	13.56	13.10	13.60	13.14	13.64	13.21	13.46	13.20	13.45	13.13	13.63	13.06	13.56
Mar	Month Average	12.35	12.85	12.32	12.82	12.25	12.75	12.20	12.45	12.09	12.34	11.82	12.32	11.69	12.19
	End-Month	10.86	11.36	10.90	11.40	10.92	11.42	10.97	11.22	10.91	11.16	10.57	11.07	10.41	10.91
Apr	Month Average	9.96	10.46	9.96	10.46	9.89	10.39	9.59	9.84	9.24	9.49	8.90	9.40	8.73	9.23
	End-Month	8.78	9.28	8.72	9.22	8.59	9.09	7.92	8.17	7.44	7.69	7.14	7.64	6.99	7.49
May	Month Average	8.43	8.93	8.37	8.87	8.23	8.73	7.96	8.21	7.73	7.98	7.48	7.98	7.40	7.90
	End-Month	7.88	8.38	7.89	8.39	7.86	8.36	7.90	8.15	7.63	7.88	7.51	8.01	7.47	7.97

KIBOR :Karachi Interbank Offered Rate

Source: Reuters

Archive Link: http://www.sbp.org.pk/ecodata/kibor_index.asp

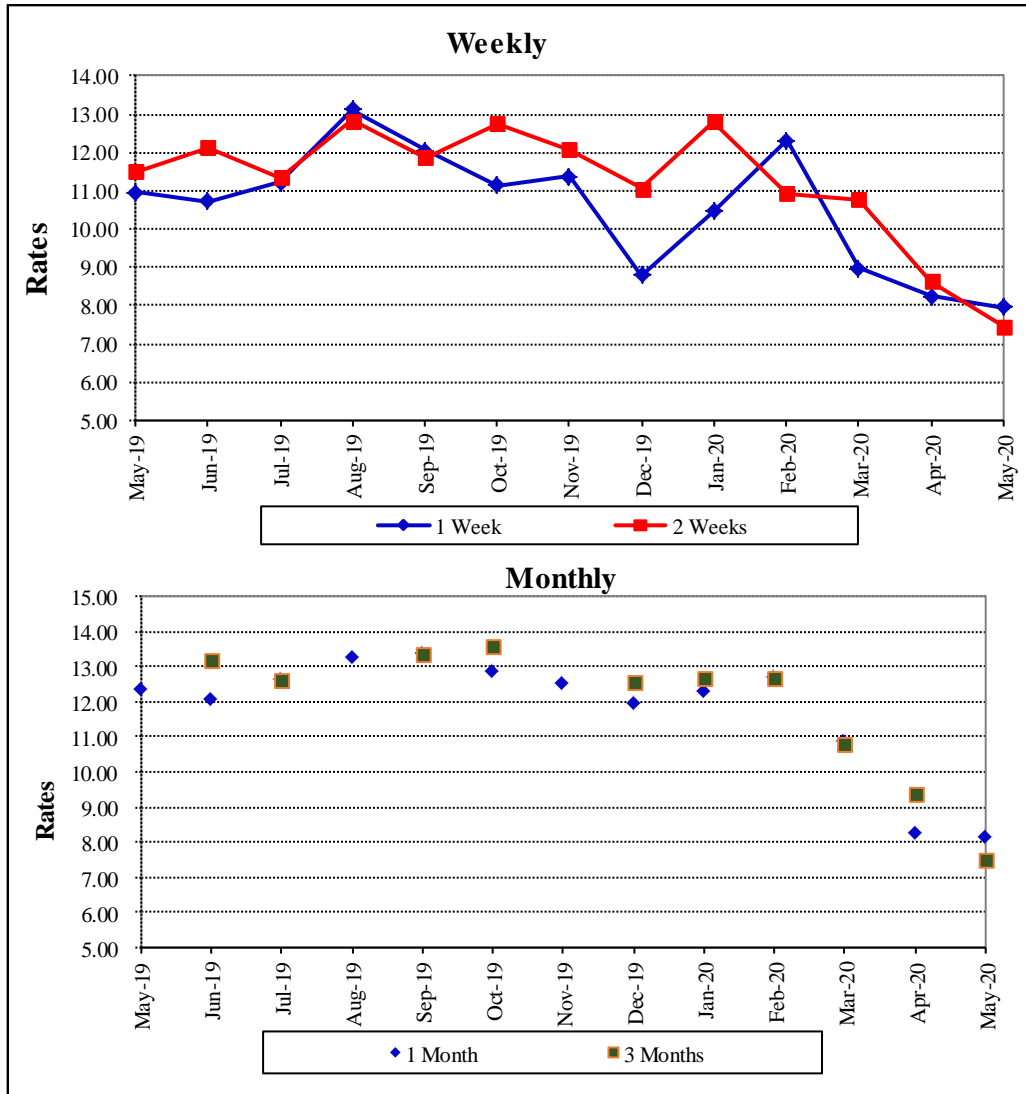
6.7 Inter-Bank Weighted Average Call Rates

		(Per Annum)						
PERIODS		Overnight	1 Week	2 Weeks	1 Month	3 Months	6 Months	
2019	Apr	10.29	9.50	9.86	10.19	10.87	-	
	May	10.96	10.96	11.50	12.33	-	10.92	
	Jun	11.47	10.71	12.12	12.03	13.18	-	
	Jul	12.10	11.20	11.35	12.65	12.62	12.96	
	Aug	13.19	13.13	12.84	13.23	-	13.61	
	Sep	12.59	12.05	11.88	13.34	13.35	13.58	
	Oct	12.62	11.13	12.74	12.86	13.60	13.38	
	Nov	12.65	11.37	12.08	12.52	-	-	
	Dec	12.53	8.79	11.07	11.96	12.59	12.65	
	2020	Jan	12.65	10.46	12.81	12.30	12.65	12.50
		Feb	12.67	12.31	10.93	12.67	12.70	12.74
		Mar	10.20	8.99	10.77	10.88	10.81	11.95
Apr		9.13	8.23	8.64	8.25	9.38	-	
May		8.28	7.96	7.47	8.12	7.50	-	

Source: Domestic Markets & Monetary Management Department, SBP

Note: Weighted Average Call Rates of all the call deals executed during the month.

Inter- Bank Weighted Average Call Rates



6.8 SBP Mark to Market Rates Major Currencies

Date	US Dollar			Euro			Japanese Yen			UK Pound Sterling		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
4-May-20	159.9130	160.0595	160.4511	174.9289	175.1112	175.6298	1.4982	1.4997	1.5039	199.0278	199.2137	199.7223
5-May-20	159.6548	159.8265	160.2356	174.1355	174.3443	174.8768	1.4959	1.4977	1.5020	198.9938	199.2107	199.7419
6-May-20	160.0574	160.2307	160.6969	172.7500	172.9586	173.5473	1.5045	1.5063	1.5112	197.9911	198.2091	198.8061
7-May-20	160.2261	160.4120	160.8706	173.0843	173.3064	173.8858	1.5061	1.5080	1.5128	198.1837	198.4166	199.0050
8-May-20	159.9660	160.1691	160.6397	173.1552	173.3963	173.9879	1.5038	1.5058	1.5107	198.1339	198.3887	198.9936
11-May-20	160.0780	160.2927	160.8472	173.2204	173.4747	174.1611	1.4936	1.4957	1.5014	197.7924	198.0616	198.7681
12-May-20	160.4569	160.6677	161.2430	173.6465	173.8963	174.6036	1.4927	1.4947	1.5005	197.8915	198.1546	198.8828
13-May-20	160.9478	161.1642	161.7592	174.4755	174.7320	175.4598	1.5043	1.5064	1.5124	197.5393	197.8082	198.5562
14-May-20	160.1042	160.3256	160.8744	173.1446	173.4092	174.0812	1.4985	1.5007	1.5062	195.4712	195.7449	196.4312
15-May-20	160.0979	160.3192	160.8817	173.1379	173.3987	174.0872	1.4948	1.4969	1.5026	195.5356	195.8086	196.5115
18-May-20	160.3700	160.6597	161.1010	173.2878	173.6224	174.1867	1.4947	1.4975	1.5021	194.0477	194.4010	194.9507
19-May-20	160.7454	161.0400	161.5107	175.5822	175.9259	176.5241	1.4957	1.4985	1.5034	196.6077	196.9714	197.5636
20-May-20	160.7701	161.0283	161.5789	175.9388	176.2426	176.9248	1.4937	1.4961	1.5017	196.7505	197.0691	197.7598
21-May-20	160.9217	161.1370	161.7075	176.5311	176.7889	177.4946	1.4938	1.4959	1.5016	196.3889	196.6542	197.3643
28-May-20	161.9870	162.2117	162.7643	178.1534	178.4231	179.1162	1.5020	1.5042	1.5099	198.4665	198.7442	199.4422
29-May-20	163.1022	163.3362	163.8955	180.9782	181.2607	181.9673	1.5213	1.5235	1.5293	200.7462	201.0369	201.7470

Source: Domestic Markets & Monetary Management Department, SBP

6.8 SBP Mark to Market Rates Major Currencies

Date	Swiss Frank			Australian Dollar			Saudi Arabian Riyal			Kuwaiti Dinar		
	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month	Ready	1Week	1 Month
4-May-20	165.8677	166.0490	166.5730	102.5203	102.6157	102.8741	42.5640	42.6024	42.7084	517.4361	517.7989	518.6939
5-May-20	165.3940	165.6009	166.1348	102.9375	103.0500	103.3212	42.5179	42.5631	42.6726	516.3831	516.8226	517.7666
6-May-20	164.0437	164.2495	164.8360	102.8049	102.9183	103.2255	42.6195	42.6650	42.7897	517.0500	517.4896	518.5911
7-May-20	164.2924	164.5117	165.0904	103.4901	103.6127	103.9169	42.6587	42.7048	42.8269	518.1639	518.6405	519.6893
8-May-20	164.4388	164.6766	165.2672	104.3138	104.4480	104.7620	42.5895	42.6401	42.7643	517.5895	518.1169	519.1749
11-May-20	164.6046	164.8546	165.5401	104.3148	104.4554	104.8227	42.6051	42.6600	42.8007	517.9517	518.5142	519.8319
12-May-20	165.0792	165.3296	166.0297	104.1285	104.2660	104.6456	42.7145	42.7672	42.9192	519.0602	519.5991	520.9998
13-May-20	165.9000	166.1537	166.8744	104.4149	104.5559	104.9474	42.8452	42.9005	43.0520	520.5652	521.1265	522.5874
14-May-20	164.5808	164.8417	165.5096	103.1071	103.2503	103.6089	42.6092	42.6648	42.8034	517.5686	518.1467	519.4607
15-May-20	164.6336	164.8902	165.5752	103.5754	103.7185	104.0871	42.6019	42.6574	42.7996	517.6976	518.2857	519.6745
18-May-20	164.8710	165.1985	165.7726	103.2542	103.4415	103.7305	42.6913	42.7650	42.8745	518.6282	519.4489	520.4492
19-May-20	165.3079	165.6404	166.2332	105.1275	105.3212	105.6349	42.7713	42.8463	42.9630	520.4815	521.3140	522.4204
20-May-20	166.0420	166.3389	167.0152	105.2482	105.4181	105.7836	42.8093	42.8746	43.0120	520.5617	521.2751	522.6530
21-May-20	166.5167	166.7698	167.4678	105.6129	105.7544	106.1319	42.8553	42.9092	43.0520	521.0357	521.6197	523.0345
28-May-20	166.9625	167.2238	167.9055	106.9114	107.0584	107.4246	43.1333	43.1897	43.3299	524.6886	525.2908	526.6166
29-May-20	169.3688	169.6422	170.3367	108.4793	108.6334	109.0052	43.4244	43.4833	43.6258	528.9522	529.5862	530.9546

Source: Domestic Markets & Monetary Management Department, SBP

Archive Link: <http://www.sbp.org.pk/ecodata/rates/m2m/M2M-History.asp>

6.9 Secondary Market Transactions in Government Securities

(Billion Rupees)

SECURITIES / TRANSACTIONS	2019								2020					
	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	
PIBs														
Purchases	1,077.9	841.8	750.8	1,142.8	1,271.8	982.7	1,495.5	1,737.4	1,468.3	1,700.4	2,364.3	2,511.3	2,342.0	
Non Banks	Repo	33.2	4.1	27.5	0.6	10.2	20.4	19.0	1.4	12.3	10.3	14.8	7.2	15.4
	outright	122.9	130.0	138.9	93.2	124.3	129.6	160.0	71.5	157.0	304.7	144.6	73.0	59.8
Banks/PDs	Repo	537.0	333.7	268.6	265.2	319.4	306.5	388.7	306.4	366.9	312.3	298.3	316.4	389.8
	outright	284.0	202.8	190.1	310.4	398.0	280.2	369.5	391.7	325.7	531.9	661.3	490.5	266.1
SBP	Repo	100.9	171.2	125.7	473.4	419.9	246.1	558.2	966.4	606.4	541.1	1,245.3	1,624.2	1,610.9
Sales	1,077.9	841.8	750.8	1,142.8	1,271.8	982.7	1,495.5	1,737.4	1,468.3	1,700.4	2,364.3	2,511.3	2,342.0	
Non Banks	Repo	112.4	129.2	73.1	54.3	56.0	110.6	143.7	65.1	107.0	78.7	61.6	127.8	148.4
	outright	57.7	45.8	43.2	49.9	95.5	54.6	69.3	76.3	69.6	251.7	163.2	184.7	35.5
Banks/PDs	Repo	558.7	379.8	348.7	684.9	693.5	462.3	822.2	1,209.1	878.5	785.0	1,496.9	1,820.0	1,867.6
	outright	349.2	287.0	285.7	353.7	426.8	355.2	460.3	386.8	413.2	584.9	642.7	378.8	290.4
SBP	Repo	-	-	-	-	-	-	-	-	-	-	-	-	-
Net Position	-	-	-	-	-	-	-	-	-	-	-	-	-	
Treasury Bills														
Purchases	12,755.6	7,200.1	10,196.6	12,450.6	12,310.5	11,030.7	7,530.5	7,656.6	9,267.6	7,177.5	9,323.8	8,644.6	7,393.2	
Non Banks	Repo	208.6	99.6	184.2	108.7	82.1	83.8	112.5	147.0	67.9	138.3	157.0	48.1	36.7
	outright	885.6	340.1	561.2	1,036.5	892.2	814.0	492.0	442.8	1,030.0	532.9	526.9	647.3	389.8
Banks/PDs	Repo	7,936.7	2,496.7	3,891.5	2,294.6	2,129.6	3,329.6	3,286.0	2,961.3	3,100.8	2,523.4	2,652.1	2,703.7	2,170.7
	outright	2,128.2	871.8	1,310.9	1,628.9	2,155.3	1,731.8	1,049.6	1,072.9	1,252.0	968.0	2,250.6	1,770.9	1,256.8
SBP	Repo	1,596.6	3,392.0	4,248.8	7,382.0	7,051.2	5,071.6	2,590.5	3,032.6	3,816.9	3,015.1	3,737.2	3,474.5	3,539.2
Sales	12,755.6	7,200.1	10,196.6	12,450.6	12,310.5	11,030.7	7,530.5	7,656.6	9,267.6	7,177.5	9,323.8	8,644.6	7,393.2	
Non Banks	Repo	10.6	12.2	31.0	46.5	154.2	263.1	239.9	133.9	222.1	192.4	147.3	94.1	66.5
	outright	513.0	446.7	257.8	499.0	927.4	588.2	279.2	393.5	351.2	314.5	770.8	433.2	317.3
Banks/PDs	Repo	3,838.5	5,766.8	7,540.9	9,738.7	9,072.7	7,194.2	5,719.3	5,976.4	6,701.3	5,484.2	6,369.0	5,669.5	5,572.9
	outright	2,500.8	765.2	1,614.3	2,166.4	2,120.1	1,957.6	1,262.4	1,122.2	1,930.7	1,186.3	2,006.7	1,985.1	1,329.3
SBP	Repo	5,892.8	209.2	752.7	-	36.1	1,027.6	29.7	30.6	62.3	-	30.0	462.8	107.3
Net Position	-	-	-	-	-	-	-	-	-	-	-	-	-	

PDs: Primary Dealers

Source: Domestic Markets & Monetary Management Department, SBP

Note: Month-wise volume of repo/outright transactions during the month.