



DOMESTIC MARKETS & MONETARY MANAGEMENT DEPARTMENT
STATE BANK OF PAKISTAN

Government of Pakistan Market Treasury Bills (MTBs) Auction Result

Tenders for the sale of 03-Month, 06-Month & 12-Month Government of Pakistan Market Treasury Bills were invited by State Bank of Pakistan through Primary Dealers on February 06, 2024 with settlement date of February 07, 2024. The bids were received as follows:

(all amounts in PKR million)

Tenor	Realized Value	Face Value
03-Month	459,739.900	482,657.600
06-Month	72,468.961	80,289.800
12-Month	487,812.907	589,880.835
Total	1,020,021.768	1,152,828.235

The result is as under:

Tenor	Realized Value	Face Value	Cut-Off Yield	Weighted Average Yield
<i>(% per annum basis)</i>				
03-Month	16,728.717	17,525.000	20.4399%	20.4399%
06-Month	0.998	1.100	20.3951%	20.3951%
12-Month	4,169.204	5,002.835	20.0800%	19.9950%
Total	20,898.919	22,528.935		

In addition to above Non-Competitive Bids accepted are as under:

Tenor	Realized Value	Face Value	Price
03-Month	17,051.006	17,862.630	95.4563
06-Month	8,132.927	8,964.560	90.7231
12-Month	12,074.315	14,488.575	83.3368
Total	37,258.247	41,315.765	

Total acceptance in Auction inclusive of Non-Competitive Bids is as follows:-

Tenor	Realized Value	Face Value
03-Month	33,779.723	35,387.630
06-Month	8,133.925	8,965.660
12-Month	16,243.519	19,491.410
Total	58,157.166	63,844.700