Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value) Maturity-wise Trading Volume Report

Value Date As on October 29, 2019

OUTRIGHT Purchase Transactions (Other	than with SBP)				
Market Treasury Bills-(MTB)		(Yie	lds % PA)		
Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg	
(A) Upto 14 Days	17,000.00	13.00	13.05	13.01	
(B) 15-91 Days	5,559.10	13.18	13.30	13.20	
(C) 92-182 Days	4,500.00	13.20	13.20	13.20	
(D) 183-364 Days	761.00	12.86	13.10	12.90	
	27,820.10				
Pakistan Invesment Bonds-(PIB)		(Yields % PA)			
Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg	
2021	525.50	12.15	12.15	12.15	
2023	500.00	11.65	11.65	11.65	
2028	750.00	11.65	11.65	11.65	
	1,775.50				
SUK-(SUKUK)		(Yields % PA)			
Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg	
2020	3,000.00	8.98	9.05	9.01	
	3,000.00				
Issuance by Govt. of Pakistan REPO Lending Transaction (Other than	with SBP)				
Market Treasury Bills-(MTB)	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg.	
Market Treasury Bills-(MTB) TB3M	Amount (Rs. MN) 37,456.00	Minimum 11.75	Maximum 12.50	Wt. Avg. 11.90	
				_	
TB3M	37,456.00	11.75	12.50	11.90	
TB3M TB6M	37,456.00 14,000.00	11.75 12.30	12.50 12.50	11.90 12.46	
TB3M TB6M	37,456.00 14,000.00 7,500.00	11.75 12.30	12.50 12.50	11.90 12.46	
TB3M TB6M TB12M	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00	11.75 12.30 11.80	12.50 12.50 12.10	11.90 12.46 11.93	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB)	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00	11.75 12.30 11.80 Minimum	12.50 12.50 12.10 Maximum	11.90 12.46 11.93	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00 1,500.00	11.75 12.30 11.80 Minimum 11.85	12.50 12.50 12.10 Maximum 13.30	11.90 12.46 11.93 Wt. Avg. 12.09	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00	11.75 12.30 11.80 Minimum 11.85 12.25	12.50 12.50 12.10 Maximum 13.30 12.90	11.90 12.46 11.93 Wt. Avg. 12.09 12.84	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00 1,500.00	11.75 12.30 11.80 Minimum 11.85 12.25	12.50 12.50 12.10 Maximum 13.30 12.90	11.90 12.46 11.93 Wt. Avg. 12.09 12.84	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00 1,500.00	11.75 12.30 11.80 Minimum 11.85 12.25	12.50 12.50 12.10 Maximum 13.30 12.90	11.90 12.46 11.93 Wt. Avg. 12.09 12.84	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp)	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00 1,500.00 7,400.00	11.75 12.30 11.80 Minimum 11.85 12.25	12.50 12.50 12.10 Maximum 13.30 12.90	11.90 12.46 11.93 Wt. Avg. 12.09 12.84	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection)	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00 1,500.00 7,400.00	11.75 12.30 11.80 Minimum 11.85 12.25	12.50 12.50 12.10 Maximum 13.30 12.90	11.90 12.46 11.93 Wt. Avg. 12.09 12.84	
TB3M TB6M TB12M Pakistan Invesment Bonds-(PIB) PIB3Y PIB5Y PIB10Y SBP OMO (MopUp) SBP OMO (Injection) SBP OverNight Reverse REPO Facility to	37,456.00 14,000.00 7,500.00 58,956.00 Amount (Rs. MN) 4,800.00 1,100.00 1,500.00 7,400.00	11.75 12.30 11.80 Minimum 11.85 12.25	12.50 12.50 12.10 Maximum 13.30 12.90	11.90 12.46 11.93 Wt. Avg. 12.09 12.84	

23,700.00

Secondary Market Transactions in Government Securities Among Banks and Primary Dealers

(Face Value)
Maturity-wise Trading Volume Report

Value Date As on October 29, 2019

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

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