

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **September 30, 2019**

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

(Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(A) Upto 14 Days	10,517.10	13.87	13.95	13.93
(B) 15-91 Days	850.00	13.82	13.87	13.86
(C) 92-182 Days	2,550.00	13.80	13.80	13.80
(D) 183-364 Days	11,706.00	13.55	13.78	13.65
	25,623.10			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	1,210.00	12.80	12.90	12.80
2022	1,658.60	12.60	12.64	12.62
2023	5.70	12.45	12.45	12.45
2024	945.00	12.35	12.35	12.35
2028	900.00	12.20	12.20	12.20
2029	200.00	12.20	12.20	12.20
	4,919.30			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	6,604.00	9.37	10.15	9.51
	6,604.00			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	76,445.00	13.50	13.75	13.72
TB6M	500.00	13.60	13.60	13.60
TB12M	500.00	13.60	13.60	13.60
	77,445.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	20.00	13.00	13.00	13.00
	20.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

4-DAY	160,000.00	13.36
	160,000.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

4-DAY	5,000.00	13.36
	5,000.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB3M	122,100.00	13.75
	122,100.00	

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SBP OverNight REPO Facility

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

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