

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **December 5, 2019**

OUTRIGHT Purchase Transactions (Other than with SBP)

Market Treasury Bills-(MTB)

(Yields % PA)

Maturity in Days	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
(B) 15-91 Days	6,304.50	13.30	13.51	13.34
(C) 92-182 Days	7,500.00	13.30	13.50	13.43
(D) 183-364 Days	32,000.00	12.93	13.20	13.08
	45,804.50			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	13,250.00	12.20	12.80	12.36
2022	250.00	11.65	11.65	11.65
2023	21.30	11.52	11.52	11.52
2024	100.00	11.20	11.20	11.20
	13,621.30			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	8,625.00	7.06	7.10	7.07
	8,625.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

TB3M	203,315.30	13.54	13.51
TB6M	9,560.52	13.29	13.29
TB12M	185,567.99	13.14	13.06
	398,443.81		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	59,550.00	12.90	13.35	13.32
TB6M	3,200.00	13.00	13.30	13.13
TB12M	115,104.00	12.50	13.35	13.22
	177,854.00			

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	1,000.00	13.35	13.35	13.35
PIB10Y	1,000.00	13.35	13.35	13.35
	2,000.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

1W	223,200.00	13.31
	223,200.00	

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

1W	81,600.00	13.31
	81,600.00	

SBP OverNight Reverse REPO Facility to Banks / PDS

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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)