

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **December 27, 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	4,126.10	13.38	13.50	13.47
(C) 92-182 Days	1,000.00	13.32	13.46	13.42
(D) 183-364 Days	5,100.00	13.05	13.07	13.06
	10,226.10			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	500.00	11.93	11.93	11.93
2022	2,100.00	11.58	11.58	11.58
2023	650.00	11.20	11.30	11.21
2024	16.50	11.27	11.27	11.27
2029	2,500.00	11.00	11.00	11.00
	5,766.50			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	63,625.00	13.20	13.75	13.46
TB6M	59,250.00	13.25	13.75	13.61
TB12M	31,355.00	13.27	13.75	13.51
	154,230.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	10,700.00	13.35	13.75	13.62
PIB5Y	340.00	13.75	13.75	13.75
PIB10Y	2,050.00	13.20	13.55	13.37
	13,090.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

1W	745,800.00	13.31
	745,800.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

1W	229,200.00	13.31
	229,200.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB3M	13,200.00	13.75
TB12M	13,500.00	13.75
	26,700.00	

SBP OverNight REPO Facility

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

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