

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **November 14, 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	18,156.00	13.10	13.35	13.20
(B) 15-91 Days	23,500.00	13.20	13.35	13.26
(C) 92-182 Days	1,000.00	13.30	13.30	13.30
	42,656.00			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	1,000.00	12.46	12.50	12.48
2022	35,740.00	11.50	11.80	11.70
2024	48,620.00	11.25	11.68	11.41
2029	23,125.00	11.23	14.33	12.75
	108,485.00			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	9,000.00	7.38	7.74	7.48
	9,000.00			

Issuance by Govt. of Pakistan

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

PIB3Y	59,166.90	11.80	11.76
PIB5Y	52,215.00	11.45	11.39
PIB10Y	22,554.50	11.35	11.28
	133,936.40		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	50,700.00	11.75	13.50	13.20
TB6M	4,367.00	11.75	13.50	12.72
TB12M	19,350.00	11.75	13.50	13.33
	74,417.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	5,300.00	11.75	13.20	12.84
PIB5Y	1,000.00	13.20	13.20	13.20
PIB10Y	6,000.00	13.40	13.50	13.44
	12,300.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

O/N	225,000.00	13.30
	225,000.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

O/N	75,000.00	13.30
	75,000.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

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(Face Value)

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SBP OverNight REPO Facility

Market Treasury Bills-(MTB)	Amount (Rs. MN)	Rate
TB6M	20,700.00	11.75
	20,700.00	

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

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