

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **November 21, 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	29,700.00	13.15	13.50	13.38
(C) 92-182 Days	11,195.00	13.28	13.47	13.43
(D) 183-364 Days	28,000.00	12.90	13.25	13.13
	68,895.00			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	2,500.00	12.48	12.55	12.52
2022	725.00	11.84	11.85	11.85
2024	7,700.00	11.40	11.50	11.47
	10,925.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

TB3M	191,844.16	13.59	13.46
TB6M	17,577.10	13.29	13.28
TB12M	46,605.81	13.25	13.04
	256,027.06		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	56,260.00	13.30	13.70	13.56
TB6M	5,500.00	13.20	13.20	13.20
TB12M	81,300.00	13.22	13.65	13.40
	143,060.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	3,200.00	13.20	13.30	13.25
PIB5Y	1,800.00	13.70	13.70	13.70
PIB10Y	4,800.00	13.30	13.30	13.30
	9,800.00			

SBP OMO (MopUp)

SBP OMO (Injection)

SBP OverNight Reverse REPO Facility to Banks / PDs

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB3M	21,000.00	13.75
	21,000.00	

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)