

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **November 28, 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	11,265.00	13.50	13.53	13.51
(C) 92-182 Days	3,250.00	13.50	13.51	13.51
(D) 183-364 Days	8,581.89	13.00	13.50	13.08
	23,096.89			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2019	37.80	13.50	13.50	13.50
2021	1,000.00	12.50	12.50	12.50
2024	500.00	11.41	11.42	11.42
	1,537.80			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	34,498.00	12.25	13.30	13.11
TB6M	19,900.00	12.50	13.26	13.02
TB12M	134,199.00	12.80	13.35	13.19
	188,597.00			

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	4,000.00	13.20	13.20	13.20
PIB10Y	2,200.00	13.00	13.30	13.03
	6,200.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

O/N	50,000.00	13.34
	50,000.00	

SBP OverNight Reverse REPO Facility to Banks / PDS

SBP OverNight REPO Facility

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Rate

TB6M	9,000.00	11.75
	9,000.00	

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

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