

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

(Face Value)

**Maturity-wise Trading Volume Report**

Value Date As on **October 31, 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 | 6,000.00         | 13.20   | 13.30   | 13.22   |
| (B) 15-91 Days   | 35,000.00        | 13.06   | 13.18   | 13.09   |
| (C) 92-182 Days  | 5,500.00         | 13.16   | 13.17   | 13.17   |
|                  | <b>46,500.00</b> |         |         |         |

**Pakistan Invesment Bonds-(PIB)**

(Yields % PA)

| Maturing in the year | Amount (Rs. MN)  | Minimum | Maximum | Wt. Avg |
|----------------------|------------------|---------|---------|---------|
| 2021                 | 1,500.00         | 12.00   | 12.05   | 12.03   |
| 2022                 | 38,800.00        | 11.55   | 12.40   | 11.80   |
| 2023                 | 160.00           | 11.75   | 11.75   | 11.75   |
| 2024                 | 11,100.00        | 11.55   | 11.74   | 11.64   |
| 2029                 | 11,900.00        | 11.26   | 14.34   | 13.13   |
|                      | <b>63,460.00</b> |         |         |         |

**SUK-(SUKUK)**

(Yields % PA)

| Maturing in the year | Amount (Rs. MN) | Minimum | Maximum | Wt. Avg |
|----------------------|-----------------|---------|---------|---------|
| 2020                 | 2,000.00        | 9.22    | 9.29    | 9.26    |
|                      | <b>2,000.00</b> |         |         |         |

**Issuance by Govt. of Pakistan**

**Pakistan Invesment Bonds-(PIB)**

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

|        |                   |       |       |
|--------|-------------------|-------|-------|
| PIB3Y  | 52,513.10         | 11.80 | 11.71 |
| PIB5Y  | 37,705.00         | 11.60 | 11.52 |
| PIB10Y | 35,802.20         | 11.35 | 11.26 |
|        | <b>126,020.30</b> |       |       |

**REPO Lending Transaction (Other than with SBP)**

**Market Treasury Bills-(MTB)**

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

|       |                   |       |       |       |
|-------|-------------------|-------|-------|-------|
| TB3M  | 75,471.00         | 12.00 | 13.40 | 13.05 |
| TB6M  | 14,000.00         | 13.25 | 13.30 | 13.29 |
| TB12M | 13,400.00         | 13.10 | 13.40 | 13.27 |
|       | <b>102,871.00</b> |       |       |       |

**Pakistan Invesment Bonds-(PIB)**

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

|        |                  |       |       |       |
|--------|------------------|-------|-------|-------|
| PIB3Y  | 11,500.00        | 13.00 | 13.30 | 13.24 |
| PIB5Y  | 2,000.00         | 13.00 | 13.00 | 13.00 |
| PIB10Y | 2,100.00         | 13.35 | 13.35 | 13.35 |
|        | <b>15,600.00</b> |       |       |       |

**SBP OMO (MopUp)**

**Market Treasury Bills-(MTB)**

Amount (Rs. MN)

Cutoff Yield

|     |                  |       |
|-----|------------------|-------|
| O/N | 26,000.00        | 13.19 |
|     | <b>26,000.00</b> |       |

**SBP OMO (Injection)**

**SBP OverNight Reverse REPO Facility to Banks / PDs**

Secondary Market Transactions in Government Securities  
Among Banks and Primary Dealers

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on October 31, 2019

| Market Treasury Bills-(MTB) | Amount (Rs. MN) | Rate  |
|-----------------------------|-----------------|-------|
| TB3M                        | 22,000.00       | 13.75 |
| TB6M                        | 17,100.00       | 13.75 |
|                             | 39,100.00       |       |

SBP OverNight REPO Facility

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

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