

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **September 26, 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	21,645.00	13.60	13.88	13.82
(B) 15-91 Days	13,215.10	13.65	13.73	13.73
(D) 183-364 Days	227,709.50	12.82	13.92	13.65
	262,569.60			

Pakistan Invesment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	51.50	13.50	13.50	13.50
2022	2,600.00	12.60	12.64	12.61
2023	40.00	12.35	12.35	12.35
2024	400.00	12.09	12.30	12.15
	3,091.50			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	6,580.00	9.51	9.55	9.53
	6,580.00			

Issuance by Govt. of Pakistan

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

Wt. Avg.

TB3M	125,508.26	13.73	13.72
TB6M	32,150.89	13.84	13.83
TB12M	410,094.85	13.85	13.77
	567,753.99		

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	89,065.00	13.25	13.70	13.43
TB12M	4,625.00	13.25	13.70	13.57
	93,690.00			

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	7,000.00	13.35	13.45	13.41
PIB10Y	3,800.00	13.55	13.70	13.63
	10,800.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

4-DAY	334,600.00	13.26
	334,600.00	

Pakistan Invesment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

4-DAY	13,500.00	13.26
	13,500.00	

SBP OverNight Reverse REPO Facility to Banks / PDS

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)