

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

(Face Value)

Maturity-wise Trading Volume Report

Value Date As on **September 27, 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	19,203.76	13.78	13.87	13.86
(B) 15-91 Days	37,360.00	13.63	13.90	13.87
(C) 92-182 Days	2,835.90	13.78	13.82	13.80
(D) 183-364 Days	15,720.00	13.64	13.79	13.76
	75,119.66			

Pakistan Investment Bonds-(PIB)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2021	14,465.50	12.70	13.00	12.73
2022	1,224.20	12.60	12.65	12.61
2024	850.00	12.25	12.30	12.29
	16,539.70			

SUK-(SUKUK)

(Yields % PA)

Maturing in the year	Amount (Rs. MN)	Minimum	Maximum	Wt. Avg
2020	5,845.00	9.41	9.45	9.43
	5,845.00			

Issuance by Govt. of Pakistan

REPO Lending Transaction (Other than with SBP)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

TB3M	117,004.00	13.20	13.70	13.40
TB6M	55,150.00	13.31	13.50	13.32
TB12M	4,546.00	13.50	13.60	13.53
	176,700.00			

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Minimum

Maximum

Wt. Avg.

PIB3Y	18,250.00	13.25	13.55	13.40
PIB5Y	5,000.00	13.25	13.70	13.30
PIB10Y	9,400.00	13.25	13.60	13.45
	32,650.00			

SBP OMO (MopUp)

SBP OMO (Injection)

Market Treasury Bills-(MTB)

Amount (Rs. MN)

Cutoff Yield

1W	1,544,350.00	13.29
	1,544,350.00	

Pakistan Investment Bonds-(PIB)

Amount (Rs. MN)

Cutoff Yield

1W	261,400.00	13.29
	261,400.00	

SBP OverNight Reverse REPO Facility to Banks / PDs

SBP OverNight REPO Facility

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(Face Value)

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Value Date As on September 27, 2019

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

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