

**Secondary Market Transactions in Government Securities  
of Banks/PDs with Non-Banks**

**(Face Value)  
Maturity-wise Trading Volume Report**

Value Date As on November 14, 2019

**OUTRIGHT Purchase Transactions (Other than with SBP)**

| <b>Market Treasury Bills-(MTB)</b> |                  | <b>(Yields % PA)</b> |         |         |
|------------------------------------|------------------|----------------------|---------|---------|
| Maturity in Days                   | Amount (Rs. MN)  | Minimum              | Maximum | Wt. Avg |
| (A) Upto 14 Days                   | 14,215.43        | 13.17                | 13.25   | 13.24   |
| (B) 15-91 Days                     | 16,728.86        | 13.02                | 13.45   | 13.38   |
| (C) 92-182 Days                    | 5,138.65         | 13.28                | 13.40   | 13.30   |
| (D) 183-364 Days                   | 602.24           | 13.15                | 13.30   | 13.18   |
|                                    | <b>36,685.18</b> |                      |         |         |

| <b>Pakistan Investment Bonds-(PIB)</b> |                 | <b>(Yields % PA)</b> |         |         |
|----------------------------------------|-----------------|----------------------|---------|---------|
| Maturing in the year                   | Amount (Rs. MN) | Minimum              | Maximum | Wt. Avg |
| 2019                                   | 114.00          | 13.35                | 13.35   | 13.35   |
| 2021                                   | 306.80          | 12.30                | 14.17   | 12.41   |
| 2022                                   | 100.00          | 11.71                | 11.71   | 11.71   |
| 2024                                   | 625.00          | 11.33                | 11.48   | 11.39   |
| 2029                                   | 553.30          | 14.41                | 14.41   | 14.41   |
|                                        | <b>1,699.10</b> |                      |         |         |

**OUTRIGHT Sell Transactions (Other than with SBP)**

| <b>Market Treasury Bills-(MTB)</b> |                  | <b>(Yields % PA)</b> |         |         |
|------------------------------------|------------------|----------------------|---------|---------|
| Maturity in Days                   | Amount (Rs. MN)  | Minimum              | Maximum | Wt. Avg |
| (A) Upto 14 Days                   | 1,645.42         | 12.95                | 13.20   | 13.07   |
| (B) 15-91 Days                     | 6,381.66         | 12.70                | 13.35   | 13.24   |
| (C) 92-182 Days                    | 1,845.55         | 13.10                | 13.30   | 13.25   |
| (D) 183-364 Days                   | 369.06           | 12.70                | 13.25   | 13.15   |
|                                    | <b>10,241.69</b> |                      |         |         |

| <b>Pakistan Investment Bonds-(PIB)</b> |                  | <b>(Yields % PA)</b> |         |         |
|----------------------------------------|------------------|----------------------|---------|---------|
| Maturing in the year                   | Amount (Rs. MN)  | Minimum              | Maximum | Wt. Avg |
| 2021                                   | 33.10            | 9.70                 | 11.75   | 10.34   |
| 2022                                   | 34,483.30        | 9.96                 | 11.80   | 11.75   |
| 2024                                   | 23,013.10        | 10.30                | 11.68   | 11.37   |
| 2029                                   | 7,202.20         | 11.20                | 14.15   | 11.32   |
|                                        | <b>64,731.70</b> |                      |         |         |

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

| <b>Market Treasury Bills-(MTB)</b> |                  | <b>(Yields % PA)</b> |         |         |
|------------------------------------|------------------|----------------------|---------|---------|
|                                    | Amount (Rs. MN)  | Minimum              | Maximum | Wt. Avg |
| TB3M                               | 1,946.00         | 13.40                | 13.50   | 13.45   |
| TB6M                               | 1,935.00         | 13.35                | 13.50   | 13.38   |
| TB12M                              | 7,350.00         | 13.35                | 13.65   | 13.43   |
|                                    | <b>11,231.00</b> |                      |         |         |

| <b>Pakistan Investment Bonds-(PIB)</b> |                 | <b>(Yields % PA)</b> |         |         |
|----------------------------------------|-----------------|----------------------|---------|---------|
|                                        | Amount (Rs. MN) | Minimum              | Maximum | Wt. Avg |
| PIB3Y                                  | 1,345.00        | 12.85                | 13.55   | 13.03   |
| PIB10Y                                 | 5,430.00        | 13.50                | 13.60   | 13.53   |

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|                                                          | Amount (Rs. MN)        | Minimum        | Maximum        | Wt. Avg        |
|----------------------------------------------------------|------------------------|----------------|----------------|----------------|
| <b>REPO Borrowing Transactions (Other than with SBP)</b> |                        |                |                |                |
| <b>Market Treasury Bills-(MTB)</b>                       | <b>Amount (Rs. MN)</b> | <b>Minimum</b> | <b>Maximum</b> | <b>Wt. Avg</b> |
| TB3M                                                     | 4,092.00               | 13.25          | 13.35          | 13.30          |
|                                                          | <b>4,092.00</b>        |                |                |                |
| <b>SBP OverNight Reverse REPO Facility to Non Banks</b>  |                        |                |                |                |