

STATE BANK OF PAKISTAN
DOMESTIC MARKET & MONETARY MANAGEMENT DEPARTMENT

Report Date: February 13, 2017 4:19 PM

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Value Date From : 01/12/2016 Value Date To : 31/12/2016

Deal Type : CALL
Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		3M		3W		6M		O/N		Total Volume
Deal Nature	CALL		CALL		CALL		CALL		CALL		CALL		CALL		CALL		
Value Date	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	
01/12/2016	0		0		2,116	5.77	0		0		0		0		15,805	5.97	17,921
02/12/2016	0		3,950	5.78	0		6,500	5.60	2,500	6.65	0		0		6,700	5.67	19,650
05/12/2016	0		13,100	5.75	0		1,000	5.70	1,059	5.62	0		0		7,035	5.63	22,194
06/12/2016	0		0		6,320	5.78	0		0		600	5.70	0		6,290	5.63	13,210
07/12/2016	0		0		6,278	5.80	0		0		2,500	5.76	0		3,680	5.67	12,458
08/12/2016	0		0		4,848	5.81	1,600	5.64	0		0		100	6.00	3,180	5.49	9,728
09/12/2016	0		15,750	5.84	0		2,900	5.64	0		0		0		0		18,650
13/12/2016	0		13,200	5.74	0		0		0		0		150	5.65	5,770	5.77	19,120
14/12/2016	0		1,500	6.25	0		0		0		0		0		11,130	5.89	12,630
15/12/2016	0		6,100	6.15	0		0		0		0		0		12,410	5.92	18,510
16/12/2016	0		9,000	5.91	0		5,000	5.75	0		0		0		5,900	5.85	19,900
19/12/2016	0		0		0		0		0		0		0		4,600	5.81	4,600
20/12/2016	0		14,600	5.81	0		0		0		0		0		8,000	5.87	22,600
21/12/2016	0		0		0		0		0		0		0		4,150	5.81	4,150
22/12/2016	0		1,000	6.10	0		0		0		0		0		8,350	5.87	9,350
23/12/2016	0		6,600	5.78	0		0		0		0		0		9,050	5.93	15,650
26/12/2016	0		500	5.50	0		0		0		0		0		6,841	5.58	7,341
27/12/2016	0		1,000	5.70	0		0		0		0		0		15,130	5.49	16,130
28/12/2016	0		0		0		0		0		0		0		21,464	5.39	21,464
29/12/2016	0		3,500	6.20	0		0		0		0		0		15,120	5.33	18,620
30/12/2016	3,500	5.80	10,300	6.00	0		6,000	5.75	0		0		0		0		19,800
323,676																	