

STATE BANK OF PAKISTAN
DOMESTIC MARKET & MONETARY MANAGEMENT DEPARTMENT

Report Date: February 13, 2017 4:20 PM

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Value Date From : 01/11/2016 Value Date To : 30/11/2016

Deal Type : CALL
Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		3M		3W		6M		9M		O/N		Total Volume
Deal Nature	CALL		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.	Amount	wt.avg.	
01/11/2016	500	5.50	5,000	6.08	0		4,500	6.17	0		0		0		1,902	5.73	10,500	5.85	22,402
02/11/2016	1,300	5.77	900	5.68	0		0		0		0		0		0		10,600	5.77	12,800
03/11/2016	600	5.75	280	5.70	0		0		0		0		0		0		17,780	5.79	18,660
04/11/2016	0		20,500	5.81	0		2,000	6.00	0		0		0		1,915	5.73	6,200	5.73	30,615
07/11/2016	0		1,000	5.70	0		0		0		0		0		1,910	5.73	7,430	5.92	10,340
08/11/2016	1,500	5.75	2,267	5.86	0		0		0		0		0		1,916	5.73	9,925	5.91	15,608
09/11/2016	0		1,500	6.20	0		0		0		0		0		0		7,025	5.96	8,525
10/11/2016	100	5.62	0		0		0		0		0		0		0		8,025	5.96	8,125
11/11/2016	0		27,000	5.91	2,034	5.78	1,000	5.75	0		0		0		0		8,250	6.00	38,284
14/11/2016	1,000	5.77	2,000	5.80	2,088	5.78	0		0		0		0		0		12,970	5.99	18,058
15/11/2016	0		0		2,088	5.78	0		0		0		0		0		14,450	6.00	16,538
16/11/2016	0		0		1,498	5.78	0		0		1,700	5.60	0		0		20,160	6.03	23,358
17/11/2016	0		0		0		0		0		0		1,700	6.35	0		61,685	5.52	63,385
18/11/2016	0		10,400	5.70	0		5,000	5.50	0		0		0		0		12,600	5.70	28,000
21/11/2016	0		1,000	5.50	0		0		497	5.65	0		0		0		13,755	5.54	15,252
22/11/2016	0		400	5.65	1,467	5.78	0		0		0		0		0		9,950	5.57	11,817
23/11/2016	0		6,300	5.70	735	5.78	0		508	5.65	0		0		0		17,844	5.75	25,387
24/11/2016	0		1,500	5.85	0		0		0		0		0		0		22,323	5.81	23,823
25/11/2016	9,084	5.72	8,650	5.77	0		0		0		0		0		0		9,100	5.96	26,834
28/11/2016	1,995	5.63	11,300	5.80	0		0		0		0		0		0		6,700	5.93	19,995
29/11/2016	2,058	5.62	0		0		500	5.80	0		0		0		0		14,600	5.73	17,158
30/11/2016	204	5.70	0		0		0		5,000	5.80	0		0		0		16,078	5.81	21,282
																			476,247