

STATE BANK OF PAKISTAN  
DOMESTIC MARKET & MONETARY MANAGEMENT DEPARTMENT

Report Date: October 3, 2017 4:43 PM

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Value Date From : 01/09/2017 Value Date To : 30/09/2017

Deal Type : CALL  
Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		4M		6M		O/N		Total Volume
Deal Natu	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.	
05/09/2017	0		3,000	6.00	1,781	5.83	0		0		0		10,225	5.81	15,006
06/09/2017	0		0		1,781	5.83	0		0		0		14,115	5.69	15,896
07/09/2017	0		1,000	5.75	1,781	5.83	0		0		0		7,400	5.67	10,181
08/09/2017	0		10,700	5.95	0		0		0		0		7,400	5.94	18,100
11/09/2017	0		0		0		2,900	6.10	0		0		8,700	5.90	11,600
12/09/2017	0		0		1,424	5.83	0		0		0		10,220	5.94	11,643
13/09/2017	0		1,000	5.80	1,424	5.83	0		0		0		8,411	5.91	10,835
14/09/2017	0		0		1,936	5.83	1,000	5.75	0		0		8,719	5.89	11,655
15/09/2017	0		5,000	6.05	0		10,000	6.00	0		0		10,034	5.91	25,034
18/09/2017	0		0		4,071	5.83	0		0		0		11,702	5.97	15,773
19/09/2017	0		500	5.80	1,590	5.83	0		0		0		10,840	5.93	12,930
20/09/2017	0		5,900	6.00	0		0		525	5.10	0		11,675	5.92	18,100
21/09/2017	0		5,000	6.00	0		0		0		0		9,940	5.96	14,940
22/09/2017	0		200	6.25	2,040	5.83	0		0		0		7,700	5.74	9,940
25/09/2017	0		0		0		1,000	5.75	0		0		7,350	5.88	8,350
26/09/2017	200	5.70	0		0		0		0		0		4,779	5.70	4,979
27/09/2017	0		9,500	5.99	0		1,000	5.80	0		0		1,800	5.52	12,300
28/09/2017	0		7,000	6.05	0		0		0		0		4,075	5.70	11,075
29/09/2017	0		1,500	5.70	0		0		0		3,883	5.81	8,200	5.50	13,583
															251,920