

STATE BANK OF PAKISTAN
DOMESTIC MARKET & MONETARY MANAGEMENT DEPARTMENT

Report Date: November 4, 2019 4:50 PM

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Value Date From : 01/10/2019 Value Date To : 31/10/2019

Deal Type : CALL
Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2M		2W		3-DAY		3M		3W		4M		6M		8M	
Deal Nature	CALL		CALL		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.	Amount	wt.avg.	Amount	wt.avg.
01/10/2019	0		3,000	12.18	1,747	13.15	0		300	12.20	0		3,000	14.00	0		1,852	13.25	1,771	13.35	0	
02/10/2019	0		1,500	11.80	3,253	13.15	738	13.25	0		0		0		0		0		0		0	
03/10/2019	2,760	12.56	0		0		0		0		0		3,534	13.35	0		0		1,772	13.60	0	
04/10/2019	700	12.35	2,012	12.58	0		0		0		500	10.15	1,182	13.35	0		0		3,939	13.49	0	
07/10/2019	300	12.35	1,500	11.57	0		0		1,500	11.75	0		0		0		0		1,109	13.35	0	
08/10/2019	0		2,500	11.46	0		0		0		0		0		0		0		0		0	
09/10/2019	0		1,000	11.30	0		0		0		0		0		1,000	12.30	0		0		0	
10/10/2019	0		3,400	12.99	0		0		0		0		0		0		0		0		0	
11/10/2019	0		5,100	11.67	0		0		1,600	13.10	0		0		0		0		0		0	
14/10/2019	2,012	13.75	0		0		0		0		0		0		0		0		0		0	
15/10/2019	0		4,100	13.04	0		0		0		0		0		0		0		0		0	
16/10/2019	0		400	13.94	0		0		0		0		0		0		0		0		0	
17/10/2019	0		0		0		0		0		0		0		0		0		0		0	
18/10/2019	0		1,100	10.52	0		0		950	13.29	0		0		0		0		1,783	12.95	1,759	12.95
21/10/2019	0		0		1,784	12.75	0		0		0		0		0		0		0		0	
22/10/2019	0		4,934	11.66	0		0		0		0		0		0		3,556	12.95	0		0	
23/10/2019	0		2,400	8.79	0		0		0		0		0		0		0		0		0	
24/10/2019	1,300	12.33	0		0		0		0		0		0		0		0		0		0	
25/10/2019	0		0		0		0		1,600	13.10	0		0		0		0		0		0	
28/10/2019	0		8,600	9.09	0		0		0		0		0		0		0		0		0	
29/10/2019	500	13.35	300	13.75	0		0		0		0		0		2,000	11.10	0		0		0	
30/10/2019	0		0		0		0		0		0		0		0		0		0		0	
31/10/2019	0		2,440	8.51	0		0		0		0		0		1,000	11.75	0		0		0	

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Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	9M		O/N		
Deal Nature	CALL		CALL		
Value Date	Amount	wt.avg.	Amount	wt.avg.	Total Volume
01/10/2019	1,012	13.25	20,127	12.92	32,808
02/10/2019	0		10,117	13.15	15,608
03/10/2019	0		10,340	12.68	18,406
04/10/2019	1,200	12.90	10,231	12.59	19,763
07/10/2019	0		17,802	13.23	22,211
08/10/2019	1,800	13.10	11,418	12.67	15,718
09/10/2019	0		10,579	12.81	12,579
10/10/2019	0		8,868	12.29	12,268
11/10/2019	0		19,972	13.18	26,672
14/10/2019	0		7,531	12.80	9,543
15/10/2019	0		9,791	12.96	13,891
16/10/2019	0		8,641	11.83	9,041
17/10/2019	0		12,775	12.37	12,775
18/10/2019	0		11,074	12.67	16,666
21/10/2019	0		9,220	12.78	11,004
22/10/2019	0		8,441	12.94	16,931
23/10/2019	0		5,387	12.99	7,787
24/10/2019	0		5,829	12.40	7,129
25/10/2019	0		23,626	12.09	25,226
28/10/2019	0		4,528	10.22	13,128
29/10/2019	0		5,287	10.10	8,087
30/10/2019	546	12.50	3,205	11.74	3,752
31/10/2019	0		14,216	13.03	17,656
					348,650