

STATE BANK OF PAKISTAN
DOMESTIC MARKET & MONETARY MANAGEMENT DEPARTMENT

Report Date: March 24, 2020 3:05 PM

Page 1 of 2

Value Date From : 01/02/2020 Value Date To : 29/02/2020

Deal Type : CALL
Deal Activity : Purchasing / Lending

Tenure	1M		1W		2W		3M		3W		5M		6M		6W		8M		9M		O/N	
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.
03/02/2020	1,746	11.50	220	13.15	1,400	11.25	0		0		0		0		0		0		0		14,170	12.74
04/02/2020	0		2,795	13.47	2,998	11.48	0		0		0		0		0		0		0		7,577	12.57
06/02/2020	980	12.20	850	11.15	0		0		1,565	10.45	0		0		0		0		0		12,913	11.59
07/02/2020	0		0		600	10.00	0		0		0		0		0		0		1,005	12.75	13,055	13.11
10/02/2020	5,113	12.12	0		0		1,306	12.10	0		0		0		0		0		5,276	12.75	3,571	13.13
11/02/2020	2,001	13.75	0		3,650	6.72	7,980	12.75	0		0		0		0		0		1,201	12.75	2,967	12.99
12/02/2020	950	12.60	0		1,400	13.20	6,082	12.78	0		0		0		0		0		2,002	12.65	1,651	10.85
13/02/2020	0		1,000	6.00	3,901	12.34	6,981	12.80	0		0		0		0		0		3,403	12.70	2,473	10.29
14/02/2020	7,210	12.74	0		3,505	12.40	0		0		5,933	12.50	0		0		0		3,004	12.70	2,251	11.74
17/02/2020	4,804	12.70	0		0		0		0		5,958	12.50	0		0		0		0		3,642	13.36
18/02/2020	1,952	13.00	0		0		0		0		3,245	12.50	0		0		0		0		6,451	12.05
19/02/2020	0		0		0		0		3,400	11.75	0		2,503	12.70	0		0		0		2,321	13.41
20/02/2020	0		2,000	11.00	0		0		0		0		2,604	12.75	0		0		0		3,671	12.15
21/02/2020	0		0		0		0		0		0		5,935	12.75	0		0		0		1,649	12.97
24/02/2020	325	13.25	0		0		0		0		0		0		0		0		0		9,130	13.20
25/02/2020	0		1,000	10.58	0		0		0		0		0		0		3,006	12.65	0		14,624	13.30
26/02/2020	0		500	10.70	0		2,983	12.60	0		0		0		0		0		0		5,320	12.75
27/02/2020	5,107	13.01	1,950	11.13	0		5,971	12.60	0		0		0		400	13.45	0		0		490	13.44
28/02/2020	0		12,000	13.25	0		0		0		0		0		0		0		0		7,492	13.06

STATE BANK OF PAKISTAN
DOMESTIC MARKET & MONETARY MANAGEMENT DEPARTMENT

Report Date: March 24, 2020 3:05 PM

Page 2 of 2

Value Date From : 01/02/2020 Value Date To : 29/02/2020

Deal Type : CALL
Deal Activity : Purchasing / Lending

Tenure	
Deal Nature	
Value Date	Total Volume
03/02/2020	17,536
04/02/2020	13,370
06/02/2020	16,308
07/02/2020	14,660
10/02/2020	15,266
11/02/2020	17,799
12/02/2020	12,085
13/02/2020	17,758
14/02/2020	21,903
17/02/2020	14,403
18/02/2020	11,648
19/02/2020	8,225
20/02/2020	8,275
21/02/2020	7,584
24/02/2020	9,455
25/02/2020	18,630
26/02/2020	8,803
27/02/2020	13,918
28/02/2020	19,492
	267,120