

STATE BANK OF PAKISTAN
DOMESTIC MARKET & MONETARY MANAGEMENT DEPARTMENT

Report Date: April 1, 2020 2:45 PM

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Value Date From : 01/03/2020 Value Date To : 31/03/2020

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		2M		2W		3M		3W		4M		6M		6W		O/N		Total Volume
Deal Nature	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.	
02/03/2020	0	11.50	500	10.50	0	9.25	900	6.70	3,012	12.60	0	12.15	0	9.35	2,008	12.70	0	11.00	3,771	12.22	10,191
03/03/2020	0		0	0	0		3,013	12.60	0	0	0		5,423		10.57	8,436					
04/03/2020	0		1,000	10.08	0		1,959	12.50	0	0	0		4,821		11.89	7,780					
05/03/2020	0		0	0	0		1,000	12.30	0	1,155	0		400		13.03	0	2,523		12.28	5,078	
06/03/2020	0		0	0	0		0	0	0	0	0		0		0	6,646	12.49		6,646		
09/03/2020	1,500		0	0	0		0	0	0	0	3,016		12.00		0	1,390	13.19		5,905		
10/03/2020	0		200	13.05	0		5,275	10.84	6,008	12.00	0		0		0	492	13.20		11,975		
11/03/2020	0		0	0	0		0	2,011	12.00	0	0		0		719	13.20	2,730				
12/03/2020	1,509		11.60	7,729	10.88		0	0	0	0	0		510		13.36	9,748					
13/03/2020	2,101		9.25	4,611	8.01		1,681	6,538	12.08	0	0		1,261		9.45	0	7,680		12.23	24,712	
16/03/2020	6,544		11.60	1,650	5.98		0	0	0	0	0		0		0	2,430	9.64		10,624		
17/03/2020	0		0	0	0		0	0	0	0	0		0		0	2,164	6.66		2,164		
18/03/2020	7,872	11.84	165	12.55	0	0	0	0	0	0	0	2,009	8.92	10,046							
19/03/2020	2,415	12.11	2,200	6.73	0	0	0	0	0	0	0	7,782	9.23	12,396							
20/03/2020	500	7.50	200	12.45	0	2,508	8.47	3,023	11.25	0	0	11,008	10.51	17,239							
24/03/2020	4,550	10.75	1,500	5.33	0	1,000	6.30	2,000	11.25	0	0	2,560	13.03	11,610							
25/03/2020	4,550	10.75	250	10.95	0	0	0	0	0	0	1,820	4,074	10.19	10,694							
26/03/2020	5,975	9.75	0	0	0	0	0	0	0	0	0	8,339	8.35	14,314							
27/03/2020	0	500	10.60	0	0	5,999	8.19	0	0	0	0	6,652	9.29	13,151							
30/03/2020	0	0	0	0	0	6,498	9.75	0	0	0	0	5,526	8.50	12,024							
31/03/2020	3,599	9.75	0	0	0	0	0	0	0	0	10,449	7.94	14,048								
																					221,511