

Value Date From : 01/02/2016 Value Date To : 29/02/2016

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2M		2W		3W		O/N		Total Volume
Deal Natu	CALL		CALL		CALL		CALL		CALL		CALL		CALL		
Value Dat	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	
01/02/2016	0		0		0		0		0		0		3,966	6.27	3,966
02/02/2016	0		9,700	6.44	0		0		0		0		6,677	6.34	16,377
03/02/2016	0		0		0		0		500	6.75	0		3,297	6.21	3,797
04/02/2016	0		7,657	5.67	0		0		0		0		0		7,657
08/02/2016	0		25,300	6.01	0		0		0		0		7,414	6.26	32,714
09/02/2016	0		6,000	6.35	0		0		0		0		10,900	6.05	16,900
10/02/2016	0		0		0		0		0		0		16,250	6.10	16,250
11/02/2016	0		0		0		0		0		0		14,540	5.61	14,540
12/02/2016	0		400	7.25	0		0		0		0		4,958	5.64	5,358
15/02/2016	0		11,250	6.34	0		0		350	6.01	0		2,018	6.45	13,618
16/02/2016	300	6.25	0		2,033	5.75	0		0		0		4,222	6.39	6,555
17/02/2016	0		0		2,023	5.75	0		0		0		4,194	6.47	6,217
18/02/2016	0		7,800	6.05	2,059	5.75	0		0		0		587	6.16	10,446
19/02/2016	0		800	6.09	2,008	5.75	2,500	6.80	0		0		4,888	5.91	10,196
22/02/2016	0		8,500	6.09	0		0		1,500	6.00	0		4,941	6.03	14,941
23/02/2016	0		0		0		0		1,000	6.05	0		6,041	6.16	7,041
24/02/2016	0		0		0		0		0		0		5,866	6.10	5,866
25/02/2016	0		2,400	6.09	0		0		600	6.00	0		1,470	4.70	4,470
26/02/2016	0		4,600	6.06	0		0		0		1,500	6.25	2,850	6.00	8,950
29/02/2016	0		10,500	6.36	0		0		2,000	6.00	1,300	6.00	6,350	6.10	20,150
															226,009