

Value Date From : 01/01/2016 Value Date To : 31/01/2016

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2M		2W		3W		6M		6W		O/N		Total Volume
Deal Natu	CALL		CALL		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.	Amount	wt.avg.	Amount	wt.avg.	
04/01/2016	0		5,000	6.00	0		4,500	6.50	1,700	6.10	0		0		3,000	6.25	3,912	6.09	18,112
05/01/2016	1,000	6.10	1,500	5.75	0		0		0		0		0		0		6,498	6.07	8,998
06/01/2016	0		1,020	5.67	0		0		0		0		0		0		6,854	6.28	7,874
07/01/2016	0		0		0		0		0		0		0		0		7,191	5.74	7,191
08/01/2016	0		6,500	6.03	0		0		12,000	6.02	2,500	6.10	0		0		12,143	5.89	33,143
11/01/2016	350	6.01	2,500	6.00	4,043	5.89	0		0		400	7.30	0		0		15,687	5.91	22,981
12/01/2016	1,000	6.03	0		0		0		0		0		3,943	6.05	0		10,512	6.09	15,455
13/01/2016	2,000	6.00	380	6.90	4,045	5.89	0		700	7.00	0		0		0		11,365	6.09	18,490
14/01/2016	0		1,000	5.50	2,023	5.89	0		0		0		0		0		15,963	6.33	18,985
15/01/2016	2,000	6.03	3,500	6.03	0		0		0		0		0		0		12,630	6.25	18,130
18/01/2016	2,500	6.00	0		0		0		0		0		0		0		11,325	5.56	13,825
19/01/2016	0		0		0		0		0		0		0		0		11,002	5.78	11,002
20/01/2016	0		300	7.50	0		0		0		0		0		0		5,141	5.64	5,441
21/01/2016	0		3,500	6.00	0		0		0		0		0		0		3,945	5.90	7,445
22/01/2016	1,500	6.15	19,700	6.06	0		0		0		4,500	6.00	0		0		3,584	6.28	29,284
25/01/2016	0		0		0		0		0		0		0		0		5,028	6.23	5,028
26/01/2016	0		1,000	6.10	0		0		0		0		0		0		7,548	6.37	8,548
27/01/2016	700	6.20	0		0		0		0		0		0		0		5,394	6.39	6,094
28/01/2016	0		0		0		0		0		0		0		0		8,143	6.38	8,143
29/01/2016	0		2,200	6.14	0		0		24,300	6.01	0		0		0		4,368	6.26	30,868
295,039																			