

Value Date From : 01/10/2016 Value Date To : 31/10/2016

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2M		2W		3W		6M		9M		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.	
03/10/2016	0		1,000	6.25	1,901	5.71	0		0		1,500	5.75	0		0		1,070	4.81	5,471
04/10/2016	0		0		1,901	5.71	1,000	6.50	0		600	5.75	0		0		5,350	4.92	8,851
05/10/2016	0		0		1,891	5.71	0		1,000	5.75	400	5.75	0		0		8,250	5.52	11,541
06/10/2016	0		0		1,892	5.71	0		0		0		0		0		12,040	5.63	13,932
07/10/2016	1,250	5.79	1,000	5.81	0		0		0		0		0		0		16,290	5.84	18,540
10/10/2016	0		1,000	6.00	0		0		0		0		0		0		8,600	5.70	9,600
13/10/2016	1,000	5.75	0		0		0		0		0		0		0		6,465	5.67	7,465
14/10/2016	4,500	6.15	4,500	5.80	0		0		0		0		0		0		11,100	5.81	20,100
17/10/2016	1,000	5.80	4,500	5.80	0		0		0		0		515	5.68	0		26,600	5.80	32,615
18/10/2016	11,550	6.22	0		0		0		1,000	6.20	0		0		0		20,725	5.80	33,275
19/10/2016	10,600	5.84	0		0		0		0		0		0		0		14,512	5.70	25,112
20/10/2016	0		0		0		0		0		0		0		0		11,609	5.83	11,609
21/10/2016	1,500	6.17	10,000	5.81	0		0		0		0		0		0		9,375	5.83	20,875
24/10/2016	1,500	5.77	0		0		0		0		0		0		0		14,525	5.78	16,025
25/10/2016	3,500	5.87	4,500	5.91	0		0		1,000	6.20	6,000	6.15	0		0		6,400	5.78	21,400
26/10/2016	0		150	5.55	0		0		0		1,000	5.90	0		0		14,400	5.81	15,550
27/10/2016	0		0		0		311	5.60	0		0		0		0		16,800	5.82	17,111
28/10/2016	250	5.75	19,700	5.81	0		0		0		0		0		1,905	5.73	13,890	5.88	35,745
31/10/2016	0		0		0		0		0		1,500	6.20	0		0		16,600	5.78	18,100
																			342,917