

Value Date From : 01/01/2017 Value Date To : 31/01/2017

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.	
03/01/2017	0		0		0		0		3,000	5.44	6,000	5.68	0		0		9,300	5.75	18,300
04/01/2017	0		500	6.00	0		0		0		0		0		0		23,155	5.90	23,655
05/01/2017	0		0		0		0		0		0		0		0		18,650	5.99	18,650
06/01/2017	0		10,900	5.85	0		0		3,000	5.95	0		792	5.65	0		10,600	5.73	25,292
09/01/2017	400	5.71	500	5.50	1,027	5.77	0		300	5.80	0		0		5,000	5.90	7,030	5.71	14,257
10/01/2017	0		0		7,309	5.75	0		0		0		0		0		5,227	5.86	12,536
11/01/2017	0		2,000	6.05	2,114	5.75	0		0		0		0		0		8,800	5.66	12,914
12/01/2017	500	5.80	0		4,229	5.74	0		0		0		0		0		9,500	6.00	14,229
13/01/2017	0		7,400	5.98	3,700	5.75	0		0		200	5.65	0		0		10,012	5.67	21,312
16/01/2017	0		6,300	5.75	0		0		0		0		0		0		4,461	5.77	10,761
17/01/2017	2,000	5.95	2,000	5.95	0		0		1,700	5.95	0		0		0		7,257	5.75	12,957
18/01/2017	0		0		0		0		1,000	5.80	0		0		0		8,912	6.04	9,912
19/01/2017	1,800	5.90	6,600	5.84	1,598	5.73	0		500	5.90	0		0		0		7,446	5.97	17,944
20/01/2017	0		1,800	6.00	0		0		2,000	6.00	0		0		0		9,077	5.85	12,877
23/01/2017	0		2,000	6.00	0		0		0		0		0		0		13,441	5.82	15,441
24/01/2017	0		0		0		0		0		0		0		0		9,650	5.80	9,650
25/01/2017	550	5.25	4,500	5.86	0		0		0		0		0		0		10,911	5.89	15,961
26/01/2017	1,000	5.80	4,500	5.98	0		0		0		0		0		0		17,527	5.87	23,027
27/01/2017	1,500	5.80	6,500	5.90	0		0		1,500	6.10	0		0		0		21,420	5.90	30,920
30/01/2017	2,000	5.95	2,600	5.84	0		300	6.40	1,300	5.95	0		0		0		12,100	5.85	18,300
31/01/2017	3,000	5.88	5,000	5.98	0		0		4,000	5.98	0		0		0		14,300	5.82	26,300
																			365,195