

Value Date From : 01/06/2017 Value Date To : 30/06/2017

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		2W		3W		O/N		
Deal Nature	CALL		CALL		CALL		CALL		CALL		
Value Date	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	
01/06/2017	0		3,300	6.07	0		500	5.85	13,500	5.98	17,300
02/06/2017	0		8,000	5.96	4,500	5.92	0		8,826	5.76	21,326
05/06/2017	0		0		0		0		7,950	5.87	7,950
06/06/2017	3,000	6.50	0		500	5.82	0		12,550	5.99	16,050
07/06/2017	0		1,600	5.66	500	5.75	0		13,030	5.87	15,130
08/06/2017	0		0		1,000	5.80	0		8,750	5.83	9,750
09/06/2017	0		8,000	5.79	1,000	5.78	0		14,220	5.71	23,220
12/06/2017	200	5.75	0		0		0		13,158	5.77	13,358
13/06/2017	0		4,500	6.05	0		0		13,900	5.76	18,400
14/06/2017	0		1,500	6.00	0		0		12,800	5.54	14,300
15/06/2017	0		2,000	6.04	0		0		11,450	5.83	13,450
16/06/2017	2,361	5.10	10,100	5.78	2,000	5.78	0		7,700	5.77	22,161
19/06/2017	0		0		1,200	5.78	0		6,400	5.73	7,600
20/06/2017	0		500	5.78	700	5.60	0		12,700	5.68	13,900
21/06/2017	0		4,650	5.50	500	5.57	0		6,534	5.51	11,684
22/06/2017	0		2,000	5.64	800	5.75	0		7,160	6.08	9,960
23/06/2017	0		17,875	5.91	0		0		0		17,875
29/06/2017	0		0		0		0		14,857	5.76	14,857
30/06/2017	0		11,200	6.12	0		0		0		11,200
											279,470