

Value Date From : 01/03/2017 Value Date To : 31/03/2017

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		3M		3W		6M		O/N		Total Volume
Deal Nature	CALL		CALL		CALL		CALL		CALL		CALL		CALL		CALL		
Value Date	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	
01/03/2017	0		2,650	6.20	0		0		0		0		0		3,980	5.92	6,630
02/03/2017	0		0		0		0		0		0		1,946	5.77	4,000	6.01	5,946
03/03/2017	0		3,500	5.93	0		300	6.50	0		0		0		7,718	5.77	11,518
06/03/2017	0		500	5.80	0		0		0		0		0		9,347	5.71	9,847
07/03/2017	0		1,600	5.80	0		0		0		1,000	5.83	0		10,311	5.75	12,911
08/03/2017	0		10,150	6.20	0		0		0		0		0		6,800	5.87	16,950
09/03/2017	0		0		0		0		0		0		0		12,770	5.93	12,770
10/03/2017	0		3,200	5.94	0		0		1,500	6.60	0		0		6,075	5.85	10,775
13/03/2017	0		2,400	5.84	0		200	5.76	0		0		0		3,000	5.89	5,600
14/03/2017	0		0		0		0		0		0		0		5,500	5.89	5,500
15/03/2017	0		4,500	6.10	0		1,000	5.85	0		0		0		10,700	5.98	16,200
16/03/2017	0		0		0		0		0		0		0		20,650	5.70	20,650
17/03/2017	400	5.75	14,400	5.86	0		1,000	5.85	0		0		0		12,430	5.86	28,230
20/03/2017	0		4,000	6.10	0		0		0		0		0		6,660	5.82	10,660
21/03/2017	0		0		0		300	5.75	0		0		0		14,277	5.94	14,577
22/03/2017	100	5.65	3,700	6.09	0		0		1,500	6.60	0		0		14,666	6.07	19,966
24/03/2017	0		16,400	5.81	0		800	5.78	0		0		0		13,500	6.00	30,700
27/03/2017	600	5.73	11,000	6.10	0		500	6.75	0		0		0		8,750	5.91	20,850
28/03/2017	0		2,500	5.85	1,854	5.79	0		0		0		0		13,150	5.99	17,504
29/03/2017	0		500	5.60	1,880	5.79	1,000	5.85	0		1,200	5.85	0		7,000	5.98	11,580
30/03/2017	0		1,500	5.85	1,875	5.79	0		0		0		0		8,150	6.10	11,525
31/03/2017	1,000	5.85	7,200	6.18	0		1,200	5.80	0		0		0		8,450	5.97	17,850
																	318,740