

Value Date From : 01/01/2020 Value Date To : 31/01/2020

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		2M		2W		3M		3W		6M		8M		9M		O/N		Total Volume
Deal Nature	CALL		CALL		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.	Amount	wt.avg.	Amount	wt.avg.	
02/01/2020	0		2,950	6.75	0		0		3,000	13.95	0		0		0		6,438	12.50	27,392	13.09	39,780
03/01/2020	250	13.40	0		250	13.50	0		0		0		0		5,745	12.55	3,566	12.50	19,025	12.54	28,837
06/01/2020	0		0		1,487	12.50	0		12,825	12.50	0		0		0		0		4,499	7.49	18,810
07/01/2020	0		1,000	5.60	0		0		11,796	12.54	0		0		0		0		14,037	9.91	26,832
08/01/2020	5,948	12.26	0		0		1,487	12.05	3,965	12.40	0		6,989	12.50	0		0		10,354	12.06	28,742
09/01/2020	3,000	12.25	0		0		0		2,974	12.60	0		6,990	12.50	0		0		10,349	13.49	23,313
10/01/2020	694	12.50	2,583	13.60	0		600	12.90	2,975	12.60	0		0		0		0		16,539	13.15	23,391
13/01/2020	0		0		0		0		0		0		0		0		0		7,253	13.27	7,253
14/01/2020	0		0		0		0		0		0		0		0		0		8,863	13.21	8,863
15/01/2020	0		0		0		0		0		0		0		0		0		8,151	13.21	8,151
16/01/2020	0		300	13.10	0		0		2,977	12.70	0		0		0		0		10,519	13.04	13,796
17/01/2020	0		0		0		1,985	13.75	0		0		0		0		0		21,803	13.33	23,788
20/01/2020	0		0		0		0		5,908	12.70	0		0		0		0		10,933	12.60	16,841
21/01/2020	0		0		0		300	13.20	2,979	12.70	0		0		0		0		6,688	12.57	9,968
22/01/2020	0		0		0		325	13.05	0		0		0		0		0		6,135	12.09	6,460
23/01/2020	0		1,000	10.75	0		1,987	12.25	0		0		0		0		0		18,456	12.76	21,443
24/01/2020	0		4,900	10.54	0		0		0		0		0		0		0		3,665	12.60	8,565
27/01/2020	0		0		0		0		0		0		0		0		0		5,159	12.66	5,159
28/01/2020	0		0		0		0		0		0		0		0		0		6,049	12.53	6,049
29/01/2020	0		2,000	11.25	0		0		0		2,000	11.60	0		0		0		6,607	12.68	10,607
30/01/2020	994	12.25	1,600	12.00	0		300	13.25	0		0		0		2,635	12.70	0		8,606	13.25	14,135
31/01/2020	0		2,400	11.40	0		0		0		0		0		0		0		7,559	13.31	9,959
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