

Report Date: December 11, 2020 5:35 PM
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Deal Type : CALL
Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		6M		O/N		
Deal Nature	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.	Total Volume
01/09/2020	0		1,000	6.70	0		4,400	6.65	3,159	6.85	9,015	7.16	17,574
02/09/2020	0		0		0		0		4,344	6.86	10,385	7.22	14,729
03/09/2020	0		0		0		2,000	6.65	2,963	6.85	7,830	7.19	12,793
04/09/2020	0		6,800	7.09	0		3,400	6.60	0		1,300	6.98	11,500
07/09/2020	0		0		0		2,000	6.50	0		1,910	6.97	3,910
08/09/2020	0		1,300	6.25	0		0		0		55	6.70	1,355
09/09/2020	0		500	6.25	0		2,500	6.25	3,163	6.75	200	6.74	6,363
10/09/2020	0		0		0		0		4,845	6.75	1,260	6.95	6,105
11/09/2020	0		4,399	7.04	0		2,000	7.20	1,310	6.75	150	6.75	7,859
14/09/2020	0		0		0		0		593	6.75	503	7.00	1,096
15/09/2020	0		0		4,703	6.60	500	6.25	0		50	6.50	5,253
16/09/2020	0		0		0		0		0		1,000	6.15	1,000
17/09/2020	0		1,500	6.20	0		0		0		1,837	5.92	3,337
18/09/2020	0		6,100	6.60	0		1,000	6.25	0		3,867	7.38	10,967
21/09/2020	0		0		0		1,000	6.35	0		208	7.00	1,208
22/09/2020	0		1,800	6.30	0		0		0		140	7.14	1,940
23/09/2020	0		1,800	6.50	0		0		0		11,570	6.74	13,370
24/09/2020	0		8,400	6.95	0		0		0		4,850	7.02	13,250
25/09/2020	0		5,990	6.99	0		0		0		4,000	6.89	9,990
28/09/2020	2,000	6.90	0		0		130	7.25	2,971	6.90	7,740	7.06	12,841
29/09/2020	3,400	6.50	0		0		0		0		6,300	6.97	9,700
30/09/2020	3,000	6.85	1,700	6.66	0		0		0		4,225	6.98	8,925
													175,065