

Value Date From : 01/08/2016 Value Date To : 31/08/2016

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		3M		3W		6W		O/N		
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.	Total Volume
01/08/2016	500	6.65	0		0		1,000	5.70	0		0		0		10,530	5.37	12,030
02/08/2016	2,000	5.70	0		0		1,000	5.70	0		0		0		2,350	5.16	5,350
03/08/2016	1,000	6.65	0		0		0		0		0		0		6,500	5.60	7,500
04/08/2016	0		2,077	5.77	0		1,500	5.75	0		0		0		5,750	6.00	9,327
05/08/2016	0		4,350	5.78	0		0		0		0		0		9,200	5.44	13,550
08/08/2016	0		0		0		0		0		0		0		5,820	5.55	5,820
09/08/2016	1,000	5.75	700	5.55	0		0		0		0		0		2,650	5.63	4,350
10/08/2016	500	5.75	0		0		0		0		0		0		17,150	5.90	17,650
11/08/2016	0		1,500	5.75	0		0		0		0		1,000	6.00	10,505	5.90	13,005
12/08/2016	1,000	5.75	8,500	5.79	0		0		0		800	5.75	1,000	6.60	2,050	5.74	13,350
15/08/2016	0		0		0		0		0		0		0		3,972	5.83	3,972
16/08/2016	0		0		0		0		5,500	5.99	0		0		3,327	5.69	8,827
17/08/2016	1,000	5.75	0		0		0		0		0		0		6,010	5.82	7,010
18/08/2016	0		0		0		0		0		0		0		18,060	5.59	18,060
19/08/2016	0		8,000	5.76	1,890	5.71	1,000	5.75	0		0		0		14,300	5.91	25,190
22/08/2016	2,000	5.75	1,000	5.75	0		0		0		0		0		12,100	6.04	15,100
23/08/2016	500	5.75	0		3,784	5.71	1,000	5.70	0		0		0		15,200	6.05	20,484
24/08/2016	600	5.75	0		2,682	5.71	0		0		0		0		20,425	6.04	23,707
25/08/2016	1,500	5.92	3,500	6.10	947	5.71	0		0		0		0		22,230	5.99	28,177
26/08/2016	2,000	6.13	3,700	5.83	789	5.70	6,000	5.79	1,000	6.50	0		0		13,450	6.13	26,939
29/08/2016	1,000	5.75	0		2,812	5.70	3,500	6.10	0		0		0		21,500	6.04	28,812
30/08/2016	0		2,000	6.00	0		0		0		0		0		16,997	6.16	18,997
31/08/2016	0		0		0		0		0		0		0		12,770	6.43	12,770
																	339,978