

Value Date From : 01/06/2016 Value Date To : 30/06/2016

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		2M		2W		3M		3W		6M		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
01/06/2016	0		0		0		0		0		500	5.50	0		8,603	5.72	9,103
02/06/2016	0		0		0		0		0		0		0		18,425	5.51	18,425
03/06/2016	0		0		0		0		0		2,000	5.90	0		9,250	5.76	11,250
06/06/2016	1,500	6.05	2,000	5.43	0		0		0		0		0		14,785	5.76	18,285
08/06/2016	0		2,000	5.48	0		0		0		0		0		9,478	6.12	11,478
09/06/2016	500	6.05	5,700	5.42	0		0		0		1,000	6.65	0		9,700	5.78	16,900
10/06/2016	0		7,000	5.65	0		1,500	5.85	3,000	5.70	0		7,000	5.75	12,825	5.25	31,325
13/06/2016	0		0		0		0		0		0		0		4,367	5.36	4,367
14/06/2016	2,000	5.70	0		0		0		0		0		0		6,250	4.90	8,250
15/06/2016	1,000	5.75	0		0		0		0		0		0		10,750	4.28	11,750
16/06/2016	0		0		0		0		0		0		0		16,980	5.52	16,980
17/06/2016	0		11,500	5.74	0		0		0		0		0		5,200	5.91	16,700
20/06/2016	0		2,500	5.78	0		0		0		0		0		3,050	5.80	5,550
21/06/2016	0		1,500	5.87	0		0		0		0		0		13,000	5.74	14,500
22/06/2016	0		0		0		0		0		0		0		13,280	5.61	13,280
23/06/2016	0		1,000	5.50	0		0		0		0		0		10,956	5.78	11,956
24/06/2016	1,350	6.39	500	5.87	0		0		0		0		0		7,125	5.91	8,975
27/06/2016	0		0		0		0		0		0		0		12,742	5.79	12,742
28/06/2016	0		0		0		0		0		0		0		14,484	5.00	14,484
29/06/2016	2,000	6.65	0		0		0		0		0		0		26,734	4.83	28,734
30/06/2016	500	6.00	11,143	6.24	3,500	6.25	1,400	5.88	0		0		0		0		16,543
																	301,578