

Value Date From : 01/09/2016 Value Date To : 30/09/2016

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		3M		3W		6W		O/N		
Deal Natu	CALL		CALL		CALL		CALL		CALL		CALL		CALL		CALL		
Value Dat	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
01/09/2016	1,000	5.75	1,500	5.87	0		0		500	6.65	4,300	6.15	0		4,434	5.97	11,734
02/09/2016	2,000	5.88	2,500	5.84	0		0		1,000	6.65	4,000	6.25	0		5,400	6.09	14,900
05/09/2016	0		0		923	5.69	0		500	6.65	0		0		7,925	5.79	9,348
06/09/2016	0		0		0		0		0		1,500	5.75	0		12,916	6.09	14,416
07/09/2016	0		0		0		0		0		0		0		12,990	6.16	12,990
08/09/2016	0		1,000	6.06	0		0		0		3,500	6.15	0		16,218	6.13	20,718
09/09/2016	0		14,800	6.08	0		700	5.85	0		0		0		0		15,500
15/09/2016	0		1,500	5.78	0		0		0		0		0		7,965	5.98	9,465
16/09/2016	0		8,450	6.05	0		0		0		0		0		5,795	5.90	14,245
19/09/2016	0		4,500	5.83	0		2,000	6.20	0		0		0		3,640	5.91	10,140
20/09/2016	0		0		0		0		0		0		0		8,660	5.89	8,660
21/09/2016	0		1,900	5.74	0		500	5.75	0		0		0		6,725	5.93	9,125
22/09/2016	0		3,650	6.18	0		500	5.75	0		0		0		11,309	5.80	15,459
23/09/2016	1,000	5.75	2,750	6.04	0		1,000	5.80	0		0		0		8,690	6.01	13,440
26/09/2016	1,500	5.90	8,550	6.21	0		250	5.75	0		2,000	6.20	0		8,500	5.91	20,800
27/09/2016	500	5.80	0		0		0		0		1,500	5.80	0		9,625	5.89	11,625
28/09/2016	2,000	6.19	500	5.75	0		1,000	5.75	0		0		0		9,100	5.89	12,600
29/09/2016	2,570	5.77	400	5.71	0		0		0		1,000	5.80	3,500	6.15	8,788	5.90	16,258
30/09/2016	2,250	5.79	500	5.80	1,895	5.71	0		0		600	5.80	6,500	6.00	8,528	5.78	20,273
																	261,695