

Value Date From : 01/08/2017 Value Date To : 31/08/2017

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		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
01/08/2017	0		0		0		0		0		0		0		1,600	5.50	1,600
02/08/2017	0		4,800	5.40	0		0		0		0		0		3,350	5.71	8,150
03/08/2017	0		1,200	5.80	0		0		0		0		0		4,440	5.98	5,640
04/08/2017	0		5,000	5.79	0		500	5.75	0		0		0		4,200	5.71	9,700
07/08/2017	0		0		0		0		0		0		0		20,650	5.76	20,650
08/08/2017	0		1,500	5.50	0		0		0		0		0		13,250	5.82	14,750
09/08/2017	0		0		0		0		0		0		0		14,400	5.81	14,400
10/08/2017	0		800	5.70	0		0		0		0		0		18,095	5.92	18,895
11/08/2017	500	5.75	6,250	5.74	0		0		0		0		0		14,453	5.77	21,203
15/08/2017	0		1,600	5.50	0		0		0		0		0		13,652	5.72	15,252
16/08/2017	1,049	5.10	500	5.75	1,929	5.83	0		0		0		0		6,335	5.90	9,813
17/08/2017	0		2,500	5.76	3,833	5.83	0		0		2,000	5.80	0		10,900	6.05	19,233
18/08/2017	0		8,000	5.79	1,929	5.83	0		0		0		1,929	5.80	7,500	5.86	19,359
21/08/2017	150	5.70	2,000	6.00	0		0		0		14,300	6.05	0		6,887	5.91	23,337
22/08/2017	0		6,500	5.58	808	5.83	0		0		0		2,901	5.80	5,205	5.72	15,414
23/08/2017	0		0		0		0		0		0		3,857	5.80	2,535	5.69	6,392
24/08/2017	1,000	5.70	1,950	5.37	0		1,700	5.70	0		0		972	5.80	8,500	5.33	14,122
25/08/2017	0		3,500	5.29	1,931	5.83	4,300	5.78	0		0		0		5,222	5.49	14,953
28/08/2017	0		0		1,932	5.83	0		3,000	6.00	0		0		5,050	5.32	9,982
29/08/2017	0		800	5.70	1,932	5.83	0		0		0		0		6,365	5.29	9,097
30/08/2017	0		1,000	6.00	1,779	5.83	0		0		0		0		9,383	5.83	12,163
31/08/2017	0		24,770	6.01	0		2,000	6.24	0		0		0		0		26,770
																	310,873