

Value Date From : 01/05/2017 Value Date To : 31/05/2017

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		2W		3W		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
02/05/2017	2,000	5.85	700	5.50	3,100	5.75	5,959	5.22	0		16,300	5.79	28,059
03/05/2017	500	6.75	0		0		0		0		19,850	5.70	20,350
04/05/2017	0		0		0		0		0		24,210	5.04	24,210
05/05/2017	0		15,985	5.85	690	5.80	0		0		12,600	5.85	29,275
08/05/2017	0		0		0		0		0		12,470	5.84	12,470
09/05/2017	0		0		0		0		0		17,760	5.97	17,760
10/05/2017	0		4,500	6.10	0		0		0		15,200	5.90	19,700
11/05/2017	200	5.70	2,000	5.91	0		0		0		12,000	6.02	14,200
12/05/2017	300	5.60	8,300	5.92	5,600	6.07	0		0		13,500	5.86	27,700
15/05/2017	0		4,000	5.58	0		0		0		7,600	5.78	11,600
16/05/2017	0		1,000	5.71	1,500	5.80	0		1,700	6.35	12,600	5.79	16,800
17/05/2017	400	5.70	0		0		0		0		10,830	5.74	11,230
18/05/2017	0		1,000	5.50	0		0		0		11,340	5.83	12,340
19/05/2017	350	5.75	14,300	5.82	0		0		0		16,675	5.78	31,325
22/05/2017	0		1,000	5.80	0		0		0		22,450	5.75	23,450
23/05/2017	0		900	5.64	650	5.40	4,143	5.20	0		20,300	5.75	25,993
24/05/2017	0		5,100	5.85	0		0		0		15,100	5.79	20,200
25/05/2017	0		0		0		0		0		32,600	5.92	32,600
26/05/2017	0		26,800	5.88	10,000	6.09	1,000	5.85	0		14,280	5.84	52,080
30/05/2017	0		690	5.55	0		0		0		15,500	5.89	16,190
31/05/2017	0		1,050	5.67	0		1,500	5.35	0		14,850	5.95	17,400
													464,932