

Value Date From : 01/05/2020 Value Date To : 31/05/2020

Deal Type : CALL

Deal Activity : Purchasing / Lending

Tenure	1M		1W		1Y		2W		3M		5M		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
04/05/2020	3,563	8.00	3,900	8.29	0		0		0		0		0		5,932	8.01	13,395
05/05/2020	0		5,868	7.23	0		3,934	6.74	0		0		0		2,790	7.47	12,592
06/05/2020	0		3,500	6.00	0		3,902	7.59	3,462	7.50	0		0		3,001	8.95	13,864
07/05/2020	0		1,500	5.00	2,648	6.80	12,200	7.63	0		0		0		3,196	9.42	19,544
08/05/2020	0		0		2,037	6.80	11,376	7.42	0		1,696	8.00	0		2,066	8.88	17,175
11/05/2020	1,732	8.00	500	6.00	4,667	7.00	0		0		0		0		5,683	9.56	12,581
12/05/2020	0		0		3,668	7.00	0		0		0		0		1,156	8.50	4,824
13/05/2020	0		2,037	7.00	3,668	7.00	0		0		0		0		1,209	8.76	6,915
14/05/2020	0		3,872	7.50	3,668	7.00	6,890	7.29	0		0		0		2,513	7.64	16,944
15/05/2020	0		0		0		3,439	6.91	0		0		0		3,283	6.42	6,722
18/05/2020	0		0		0		0		0		0		0		5,430	6.26	5,430
19/05/2020	0		500	7.00	0		0		0		0		0		3,886	8.15	4,386
20/05/2020	2,000	8.25	27,000	8.29	0		0		0		0		0		21,540	8.39	50,540
21/05/2020	6,000	8.00	18,010	7.91	0		0		0		0		0		0		24,010
28/05/2020	0		12,000	8.37	0		0		0		0		0		10,240	8.32	22,240
29/05/2020	6,000	8.30	28,000	8.20	0		7,000	8.05	0		0		2,000	8.10	22,365	8.52	65,365
																	296,528