

INVESTMENTS APRIL 2015 TO DECEMBER 2015

APPENDIX A

DATE	BROKER	RATE %	NOTICE	AMOUNT(£)	BORROWER	NO DAYS	INTEREST	DATE REPAID	Balance £
01/04/15	Hsbc	0.3500	02/04/15	1,711,400	Hsbc Call	1	16.41	02/04/15	
01/04/15	Black R	0.3497	09/04/15	2,500,000	Black Rock	8	191.62	09/04/15	
01/04/15	Sterling	0.4000	16/04/15	900,000	Skipton BS	15	147.95	16/04/15	
01/04/15	Direct	0.4000	20/04/15	2,000,000	Hinckley & Rugby	19	416.44	20/04/15	
01/04/15	Sterling	0.4000	27/04/15	500,000	Coventry BS	26	142.47	27/04/15	
01/04/15	Sterling	0.4100	01/05/15	1,000,000	Coventry BS	30	336.99	01/05/15	
01/04/15	Sterling	0.4300	01/05/15	2,000,000	Nationwide BS	30	706.85	01/05/15	
01/04/15	Sterling	0.4000	01/05/15	1,000,000	Skipton BS	30	328.77	01/05/15	
01/04/15	Sterling	0.4300	01/05/15	2,000,000	Westbrom BS	30	706.85	01/05/15	
01/04/15	Capita	0.6001	12/06/15	2,000,000	Santander	72	2,367.36	12/06/15	
01/04/15	Sterling	0.6600	06/07/15	1,650,000	Principality BS	96	2,864.22	06/07/15	
01/04/15	THP	7.5000	08/07/15	1,000,000	Tin Hat Partnership	98	20,136.99	24/07/15	
01/04/15	THP	7.5000	08/07/15	1,000,000	Tin Hat Partnership	98	20,136.99	24/07/15	
01/04/15	THP	7.5000	08/07/15	1,000,000	Tin Hat Partnership	98	20,136.99	24/07/15	
01/04/15	THP	7.5000	08/07/15	1,000,000	Tin Hat Partnership	98	20,136.99	24/07/15	
01/04/15	THP	7.5000	08/07/15	1,000,000	Tin Hat Partnership	98	20,136.99	24/07/15	
01/04/15	THP	7.5000	08/07/15	1,000,000	Tin Hat Partnership	98	20,136.99	24/07/15	
01/04/15	THP	7.5000	08/07/15	1,000,000	Tin Hat Patnership	98	20,136.99	24/07/15	
02/04/15	Hsbc	0.3500	07/04/15	1,164,400	Hsbc Call	5	55.83	07/04/15	
07/04/15	Hsbc	0.3500	08/04/15	1,314,400	Hsbc Call	1	12.60	08/04/15	
08/04/15	Hsbc	0.3500	09/04/15	1,576,400	Hsbc Call	1	15.12	09/04/15	
09/04/15	Hsbc	0.3500	10/04/15	2,840,400	Hsbc Call	1	27.24	10/04/15	
09/04/15	Sterling	0.3800	21/04/15	500,000	Coventry BS	12	62.47	21/04/15	
10/04/15	Hsbc	0.3500	13/04/15	2,727,400	Hsbc Call	3	78.46	13/04/15	
10/04/15	Sterling	0.4300	11/05/15	1,000,000	Nationwide BS	31	365.21	11/05/15	
13/04/15	Hsbc	0.3500	14/04/15	2,859,400	Hsbc Call	1	27.42	14/04/15	
14/04/15	Hsbc	0.3500	16/04/15	2,831,400	Hsbc Call	2	54.30	16/04/15	

15/04/15	Black R	0.3557	21/04/15	3,225,000	Black Rock	6	188.59	21/04/15
16/04/15	Hsbc	0.3500	17/04/15	2,959,400	Hsbc Call	1	28.38	17/04/15
16/04/15	Sterling	0.4000	18/05/15	1,000,000	Skipton BS	32	350.68	18/05/15
17/04/15	Hsbc	0.3500	20/04/15	2,306,400	Hsbc Call	3	66.35	20/04/15
20/04/15	Hsbc	0.3500	21/04/15	2,437,400	Hsbc Call	1	23.37	21/04/15
20/04/15	Direct	0.4000	20/05/15	2,000,000	Hinckley & Rugby	30	657.53	20/05/15
21/04/15	Hsbc	0.3500	22/04/15	1,073,400	Hsbc Call	1	10.29	22/04/15
22/04/15	Hsbc	0.3500	23/04/15	953,400	Hsbc Call	1	9.14	23/04/15
23/04/15	Hsbc	0.3500	24/04/15	997,400	Hsbc Call	1	9.56	24/04/15
24/04/15	Hsbc	0.3500	27/04/15	936,400	Hsbc Call	3	26.94	27/04/15
27/04/15	Hsbc	0.3500	28/04/15	1,013,400	Hsbc Call	1	9.72	28/04/15
27/04/15	Sterling	0.4000	27/05/15	500,000	Coventry BS	30	164.38	27/05/15
28/04/15	Hsbc	0.3500	29/04/15	1,812,400	Hsbc Call	1	17.38	29/04/15
29/04/15	Hsbc	0.3500	30/04/15	2,122,400	Hsbc Call	1	20.35	30/04/15
30/04/15	Hsbc	0.3500	01/05/15	881,400	Hsbc Call	1	8.45	01/05/15
01/05/15	Hsbc	0.3500	05/05/15	2,566,400	Hsbc Call	4	98.44	05/05/15
01/05/15	Black R	0.3544	08/05/15	1,200,000	Black Rock	7	81.55	08/05/15
01/05/15	Sterling	0.4100	28/05/15	2,000,000	Westbrom BS	27	606.58	28/05/15
01/05/15	Sterling	0.4100	01/06/15	1,000,000	Coventry BS	31	348.22	01/06/15
01/05/15	Sterling	0.4300	01/06/15	2,000,000	Nationwide BS	31	730.41	01/06/15
01/05/15	Sterling	0.4000	01/06/15	1,000,000	Skipton BS	31	339.73	01/06/15
05/05/15	Hsbc	0.3500	06/05/15	2,688,400	Hsbc Call	1	25.78	06/05/15
06/05/15	Hsbc	0.3500	07/05/15	2,670,400	Hsbc Call	1	25.61	07/05/15
07/05/15	Hsbc	0.3500	08/05/15	2,045,400	Hsbc Call	1	19.61	08/05/15
08/05/15	Hsbc	0.3500	11/05/15	2,574,400	Hsbc Call	3	74.06	11/05/15
08/05/15	Sterling	0.3900	28/05/15	500,000	Coventry BS	20	106.85	28/05/15
11/05/15	Hsbc	0.3500	12/05/15	2,668,400	Hsbc Call	1	25.59	12/05/15
11/05/15	Black R	0.3516	15/05/15	1,000,000	Black Rock	4	38.53	15/05/15
12/05/15	Hsbc	0.3500	13/05/15	2,653,400	Hsbc Call	1	25.44	13/05/15
13/05/15	Hsbc	0.3500	14/05/15	2,769,400	Hsbc Call	1	26.56	14/05/15
14/05/15	Hsbc	0.3500	18/05/15	2,653,400	Hsbc Call	4	101.77	18/05/15
15/05/15	Black R	0.3501	19/05/15	3,239,000	Black Rock	4	124.28	19/05/15
18/05/15	Hsbc	0.3500	19/05/15	2,747,400	Hsbc Call	1	26.34	19/05/15
18/05/15	Sterling	0.4000	18/06/15	1,000,000	Skipton BS	31	339.73	18/06/15
19/05/15	Hsbc	0.3500	20/05/15	2,725,400	Hsbc Call	1	26.13	20/05/15

20/05/15	Hsbc	0.3500	22/05/15	2,625,400	Hsbc Call	2	50.35	22/05/15
20/05/15	Direct	0.4000	22/06/15	2,000,000	Hinckley & Rugby	33	723.29	22/07/15
22/05/15	Hsbc	0.3500	26/05/15	2,266,400	Hsbc Call	4	86.93	26/05/15
26/05/15	Hsbc	0.3500	27/05/15	2,741,400	Hsbc Call	1	26.29	27/05/15
27/05/15	Hsbc	0.3500	28/05/15	2,692,400	Hsbc Call	1	25.82	28/05/15
27/05/15	Sterling	0.4000	26/06/15	500,000	Coventry BS	30	164.38	26/06/15
28/05/15	Hsbc	0.3500	29/05/15	1,400,400	Hsbc Call	1	13.43	29/05/15
29/05/15	Hsbc	0.3500	01/06/15	1,189,400	Hsbc Call	3	34.22	01/06/15
01/06/15	Hsbc	0.3500	02/06/15	2,440,400	Hsbc Call	1	23.40	02/06/15
01/06/15	Black R	0.3588	12/06/15	1,700,000	Black Rock	11	183.82	12/06/15
01/06/15	Sterling	0.4100	01/07/15	1,000,000	Coventry BS	30	336.99	01/07/15
01/06/15	Sterling	0.4300	01/07/15	2,000,000	Nationwide BS	30	706.85	01/07/15
01/06/15	Sterling	0.4000	01/07/15	1,000,000	Skipton BS	30	328.77	01/07/15
01/06/15	Sterling	0.4300	01/07/15	2,000,000	Westbrom BS	30	706.85	01/07/15
02/06/15	Hsbc	0.3500	04/06/15	2,412,400	Hsbc Call	2	46.27	04/06/15
04/06/15	Hsbc	0.3500	05/06/15	2,532,400	Hsbc Call	1	24.28	05/06/15
05/06/15	Hsbc	0.3500	08/06/15	2,615,400	Hsbc Call	3	75.24	08/06/15
08/06/15	Hsbc	0.3500	09/06/15	2,763,400	Hsbc Call	1	26.50	09/06/15
09/06/15	Hsbc	0.3500	10/06/15	2,763,400	Hsbc Call	1	26.50	10/06/15
10/06/15	Hsbc	0.3500	11/06/15	2,897,400	Hsbc Call	1	27.78	11/06/15
11/06/15	Hsbc	0.3500	16/06/15	2,612,400	Hsbc Call	5	125.25	16/06/15
11/06/15	Sterling	0.4000	13/07/15	500,000	Coventry BS	32	175.34	13/07/15
12/06/15	Black R	0.3624	15/06/15	3,449,000	Black Rock	3	102.74	15/06/15
15/06/15	Black R	0.3621	19/06/15	4,011,000	Black Rock	4	159.15	19/06/15
15/06/15	Sterling	0.5000	15/09/15	2,000,000	Newcastle BS	92	2,520.55	15/09/15
16/06/15	Hsbc	0.3500	17/06/15	1,765,400	Hsbc Call	1	16.93	17/06/15
17/06/15	Hsbc	0.3500	18/06/15	1,800,400	Hsbc Call	1	17.26	18/06/15
18/06/15	Hsbc	0.3500	19/06/15	1,848,400	Hsbc Call	1	17.72	19/06/15
18/06/15	Sterling	0.4000	20/07/15	1,000,000	Skipton BS	32	350.68	20/07/15
19/06/15	Black R	0.3631	22/06/15	3,432,000	Black Rock	3	102.42	22/06/15
19/06/15	Hsbc	0.3500	23/06/15	2,499,400	Hsbc Call	4	95.87	23/06/15
22/06/15	Black R	0.3629	26/06/15	1,277,000	Black Rock	4	50.78	26/06/15
22/06/15	Direct	0.4000	22/07/15	2,000,000	Hinckley & Rugby	30	657.53	22/07/15
23/06/15	Hsbc	0.3500	24/06/15	2,065,400	Hsbc Call	1	19.81	24/06/15
24/06/15	Hsbc	0.3500	25/06/15	1,980,400	Hsbc Call	1	18.99	25/06/15

25/06/15	Hsbc	0.3500	26/06/15	1,436,400	Hsbc Call	1	13.77	26/06/15
26/06/15	Hsbc	0.3500	30/06/15	2,015,400	Hsbc Call	4	77.30	30/06/15
26/06/15	Sterling	0.4000	27/07/15	500,000	Coventry BS	31	169.86	27/07/15
29/06/15	Black R	0.3645	01/07/15	1,058,000	Black Rock	2	21.13	01/07/15
30/06/15	Hsbc	0.3500	01/07/15	2,092,400	Hsbc Call	1	20.06	01/07/15
01/07/15	Black R	0.3537	02/07/15	2,700,000	Black Rock	1	26.16	02/07/15
01/07/15	DMO	0.2500	02/07/15	3,000,000	DMO	1	20.55	02/07/15
01/07/15	Hsbc	0.3500	03/07/15	2,589,400	Hsbc Call	2	49.66	03/07/15
01/07/15	Sterling	0.4000	27/07/15	2,000,000	Westbrom BS	26	569.86	27/07/15
01/07/15	Sterling	0.4100	03/08/15	1,000,000	Coventry BS	33	370.68	03/08/15
01/07/15	Sterling	0.4300	03/08/15	2,000,000	Nationwide BS	33	777.53	03/08/15
01/07/15	Sterling	0.4000	03/08/15	1,000,000	Skipton BS	33	361.64	03/08/15
02/07/15	Black R	0.3650	09/07/15	1,019,000	Black Rock	7	71.33	09/07/15
03/07/15	Hsbc	0.3500	06/07/15	2,447,400	Hsbc Call	3	70.40	06/07/15
06/07/15	Hsbc	0.3500	07/07/15	2,859,400	Hsbc Call	1	27.42	07/07/15
06/07/15	Sterling	0.4300	06/08/15	1,650,000	Principality BS	31	602.59	06/08/15
07/07/15	Hsbc	0.3500	08/07/15	2,581,400	Hsbc Call	1	24.75	08/07/15
08/07/15	Hsbc	0.3500	09/07/15	2,797,400	Hsbc Call	1	26.82	09/07/15
09/07/15	Hsbc	0.3500	10/07/15	2,243,400	Hsbc Call	1	21.51	10/07/15
09/07/15	Black R	0.3696	15/07/15	1,800,000	Black Rock	6	109.36	15/07/15
10/07/15	Hsbc	0.3500	13/07/15	1,600,400	Hsbc Call	3	46.04	13/07/15
13/07/15	Hsbc	0.3500	14/07/15	1,661,400	Hsbc Call	1	15.93	14/07/15
13/07/15	Sterling	0.4000	13/08/15	500,000	Coventry BS	31	169.86	13/08/15
14/07/15	Hsbc	0.3500	15/07/15	1,378,400	Hsbc Call	1	13.22	15/07/15
15/07/15	Hsbc	0.3500	17/07/15	2,378,400	Hsbc Call	2	45.61	17/07/15
15/07/15	Black R	0.3635	20/07/15	3,914,000	Black Rock	5	194.90	20/07/15
17/07/15	Hsbc	0.3500	21/07/15	2,281,400	Hsbc Call	4	87.51	21/07/15
20/07/15	Black R	0.3607	24/07/15	1,586,000	Black Rock	4	62.70	24/07/15
20/07/15	Sterling	0.4000	20/08/15	1,000,000	Skipton BS	31	339.73	20/08/15
21/07/15	Hsbc	0.3500	22/07/15	2,775,400	Hsbc Call	1	26.61	22/07/15
22/07/15	Hsbc	0.3500	23/07/15	2,824,400	Hsbc Call	1	27.08	23/07/15
22/07/15	Direct	0.4000	24/08/15	2,000,000	Hinckley & Rugby	33	723.29	24/08/15
23/07/15	Hsbc	0.3500	27/07/15	2,487,400	Hsbc Call	4	95.41	
24/07/15	Black R	0.3677	31/07/15	5,000,000	Black Rock	7	352.62	31/07/15
24/07/15	DMO	0.2500	31/07/15	2,566,000	DMO	7	123.03	31/07/15

27/07/15	Hsbc	0.3500	28/07/15	2,564,400	Hsbc Call	1	24.59	28/07/15
27/07/15	Sterling	0.4000	27/08/15	500,000	Coventry BS	31	169.86	27/08/15
27/07/15	Sterling	0.4300	27/08/15	2,000,000	Westbrom BS	31	730.41	27/08/15
28/07/15	Hsbc	0.3500	29/07/15	2,234,400	Hsbc Call	1	21.43	29/07/15
28/07/15	DMO	0.2500	31/07/15	1,000,000	DMO	3	20.55	31/07/15
29/07/15	Hsbc	0.3500	30/07/15	2,353,400	Hsbc Call	1	22.57	30/07/15
30/07/15	Hsbc	0.3500	31/07/15	2,497,400	Hsbc Call	1	23.95	31/07/15
30/07/15	Hsbc	0.3500	31/07/15	2,568,400	Hsbc Call	1	24.63	31/07/15
30/07/15	Hsbc	0.3500	03/08/15	2,568,400	Hsbc Call	4	98.51	03/08/15
30/07/15	Hsbc	0.3500	04/08/15	2,468,400	Hsbc Call	5	118.35	04/08/15
31/07/15	Hsbc	0.3500	01/08/15	2,568,400	Hsbc Call	1	24.63	01/08/15
31/07/15	Black R	0.3747	03/08/15	1,546,000	Black R	3	47.61	03/08/15
01/08/15	Hsbc	0.3500	02/08/15	2,568,400	Hsbc Call	1	24.63	02/08/15
03/08/15	Black R	0.3750	06/08/15	5,000,000	Black R	3	154.10	06/08/15
03/08/15	DMO	0.2500	07/08/15	2,652,000	DMO	4	72.66	07/08/15
03/08/15	Sterling	0.4300	03/09/15	2,000,000	Nationwide BS	31	730.41	03/09/15
03/08/15	Sterling	0.4000	03/09/15	1,000,000	Skipton BS	31	339.73	03/09/15
04/08/15	Hsbc	0.3500	05/08/15	2,274,400	Hsbc Call	1	21.81	05/08/15
05/08/15	Hsbc	0.3500	06/08/15	2,310,400	Hsbc Call	1	22.15	06/08/15
06/08/15	Hsbc	0.3500	10/08/15	2,628,400	Hsbc Call	4	100.82	10/08/15
06/08/15	Sterling	0.4300	07/09/15	1,650,000	Principality BS	32	622.03	07/09/15
07/08/15	Black R	0.3706	13/08/15	2,280,000	Black R	6	138.89	13/08/15
10/08/15	Hsbc	0.3500	12/08/15	2,743,400	Hsbc Call	2	52.61	12/08/15
12/08/15	Hsbc	0.3500	13/08/15	2,825,400	Hsbc Call	1	27.09	13/08/15
12/08/15	Hsbc	0.3500	18/08/15	2,825,400	Hsbc Call	6	162.56	18/08/15
13/08/15	Black R	0.3713	14/08/15	2,843,000	Black R	1	28.92	14/08/15
14/08/15	Black R	0.3721	17/08/15	1,754,000	Black R	3	53.64	17/08/15
17/08/15	Black R	0.3705	19/08/15	4,336,000	Black R	2	88.03	19/08/15
18/08/15	Hsbc	0.3500	21/08/15	2,544,400	Hsbc Call	3	73.20	21/08/15
19/08/15	Black R	0.3705	20/08/15	2,345,000	Black R	1	23.80	20/08/15
20/08/15	Black R	0.3755	25/08/15	3,779,000	Black R	5	194.39	25/08/15
21/08/15	Hsbc	0.3500	24/08/15	2,051,400	Hsbc Call	3	59.01	24/08/15
24/08/15	Hsbc	0.3500	25/08/15	865,400	Hsbc Call	1	8.30	25/08/15
24/08/15	Direct	0.4000	24/09/15	2,000,000	Hinckley & Rugby	31	679.45	24/09/15
25/08/15	Hsbc	0.3500	26/08/15	2,384,400	Hsbc Call	1	22.86	26/08/15

25/08/15	Black R	0.3762	27/08/15	1,600,000	Black R	2	32.98	27/08/15
26/08/15	Hsbc	0.3500	27/08/15	2,442,400	Hsbc Call	1	23.42	27/08/15
27/08/15	Hsbc	0.3500	28/08/15	1,921,400	Hsbc Call	1	18.42	28/08/15
27/08/15	Black R	0.3821	01/09/15	2,300,000	Black R	5	120.38	01/09/15
27/08/15	Sterling	0.4000	28/09/15	500,000	Coventry BS	32	175.34	28/09/15
27/08/15	Sterling	0.4300	28/09/15	2,000,000	Westbrom BS	32	753.97	28/09/15
28/08/15	Hsbc	0.3500	01/09/15	2,651,400	Hsbc Call	4	101.70	01/09/15
01/09/15	Hsbc	0.3500	02/09/15	2,694,400	Hsbc Call	1	25.84	02/09/15
01/09/15	Black R	0.3800	11/09/15	5,000,000	Black Rock	10	520.50	11/09/15
01/09/15	Sterling	0.4100	01/10/15	1,300,000	Coventry BS	30	438.08	01/10/15
01/09/15	Sterling	0.4000	01/10/15	1,000,000	Skipton BS	30	328.77	01/10/15
02/09/15	Hsbc	0.3500	03/09/15	2,656,400	Hsbc Call	1	25.47	03/09/15
03/09/15	Hsbc	0.3500	04/09/15	2,846,400	Hsbc Call	1	27.29	04/09/15
03/09/15	Sterling	0.4300	05/10/15	2,000,000	Nationwide BS	32	753.97	05/10/15
03/09/15	Sterling	0.4000	05/10/15	1,000,000	Skipton BS	32	350.68	05/10/15
04/09/15	Hsbc	0.3500	07/09/15	919,400	Hsbc Call	3	26.45	07/09/15
07/09/15	Hsbc	0.3500	08/09/15	1,139,400	Hsbc Call	1	10.93	08/09/15
07/09/15	Sterling	0.4300	07/10/15	1,650,000	Principality BS	30	583.15	07/10/15
08/09/15	Hsbc	0.3500	09/09/15	1,322,400	Hsbc Call	1	12.68	09/09/15
09/09/15	Hsbc	0.3500	10/09/15	1,551,400	Hsbc Call	1	14.88	10/09/15
10/09/15	Hsbc	0.3500	11/09/15	1,636,400	Hsbc Call	1	15.69	11/09/15
11/09/15	Hsbc	0.3500	14/09/15	1,945,400	Hsbc Call	3	55.96	14/09/15
14/09/15	Hsbc	0.3500	15/09/15	1,993,400	Hsbc Call	1	19.11	15/09/15
15/09/15	Hsbc	0.3500	16/09/15	2,040,400	Hsbc Call	1	19.57	16/09/15
15/09/15	Black rock	0.3875	21/09/15	3,400,000	Black Rock	6	216.57	21/09/15
16/09/15	Hsbc	0.3500	17/09/15	2,103,400	Hsbc Call	1	20.17	17/09/15
17/09/15	Hsbc	0.3500	18/09/15	2,161,400	Hsbc Call	1	20.73	18/09/15
18/09/15	Hsbc	0.3500	19/09/15	2,261,400	Hsbc Call	1	21.68	19/09/15
21/09/15	Black Rock	0.3890	01/10/15	1,478,000	Black Rock	10	157.52	01/10/15
22/09/15	Hsbc	0.3500	23/09/15	1,924,400	Hsbc Call	1	18.45	23/09/15
23/09/15	Hsbc	0.3500	24/09/15	1,959,400	Hsbc Call	1	18.79	24/09/15
24/09/15	Hsbc	0.3500	25/09/15	2,050,400	Hsbc Call	1	19.66	25/09/15
24/09/15	Direct	0.4000	23/10/15	2,000,000	Hinckley & Rugby	29	635.62	23/10/15
25/09/15	Hsbc	0.3500	28/09/15	1,074,400	Hsbc Call	3	30.91	28/09/15
28/09/15	Hsbc	0.3500	29/09/15	1,097,400	Hsbc Call	1	10.52	29/09/15

28/09/15	Sterling	0.4000	28/10/15	500,000	Coventry BS	30	164.38	28/10/15
28/09/15	Sterling	0.4300	28/10/15	2,000,000	Westbrom BS	30	706.85	28/10/15
29/09/15	Hsbc	0.3500	30/09/15	1,266,400	Hsbc Call	1	12.14	30/09/15
30/09/15	Hsbc	0.3500	01/10/15	1,339,400	Hsbc Call	1	12.84	01/10/15
01/10/15	Hsbc	0.3500	05/10/15	488,400	Hsbc Call	4	18.73	05/10/15
01/10/15	Black rock	0.3791	19/10/15	4,528,000	Black Rock	18	846.49	19/10/15
01/10/15	Sterling	0.4100	02/11/15	1,300,000	Coventry BS	32	467.29	02/11/15
01/10/15	Sterling	0.4000	02/11/15	1,000,000	Skipton BS	32	350.68	02/11/15
01/10/15	Sterling	0.4600	01/12/15	2,000,000	Nottingham BS	61	1,537.53	01/12/15
05/10/15	Hsbc	0.3500	06/10/15	1,595,400	Hsbc Call	1	15.30	06/10/15
05/10/15	Sterling	0.3400	16/10/15	1,000,000	Skipton BS	11	102.47	16/10/15
05/10/15	Sterling	0.4300	05/11/15	1,000,000	Nationwide BS	31	365.21	05/11/15
06/10/15	Hsbc	0.3500	07/10/15	1,631,400	Hsbc Call	1	15.64	07/10/15
07/10/15	Hsbc	0.3500	08/10/15	1,812,400	Hsbc Call	1	17.38	08/10/15
07/10/15	Sterling	0.4300	09/11/15	1,650,000	Principality BS	33	641.47	09/11/15
08/10/15	Hsbc	0.3500	09/10/15	1,908,400	Hsbc Call	1	18.30	09/10/15
09/10/15	Hsbc	0.3500	12/10/15	1,728,400	Hsbc Call	3	49.72	12/10/15
12/10/15	Hsbc	0.3500	13/10/15	1,801,400	Hsbc Call	1	17.27	13/10/15
13/10/15	Hsbc	0.3500	14/10/15	1,790,400	Hsbc Call	1	17.17	14/10/15
14/10/15	Hsbc	0.3500	16/10/15	1,934,400	Hsbc Call	2	37.10	16/10/15
15/10/15	DMO	0.2500	16/10/15	3,376,000	DMO	1	23.12	16/10/15
16/10/15	Hsbc	0.3500	19/10/15	323,400	Hsbc Call	3	9.30	19/10/15
19/10/15	Hsbc	0.3500	20/10/15	1,935,400	Hsbc Call	1	18.56	20/10/15
19/10/15	Sterling	0.4300	19/11/15	1,000,000	Nationwide BS	31	365.21	19/11/15
20/10/15	Hsbc	0.3500	21/10/15	2,189,400	Hsbc Call	1	20.99	21/10/15
21/10/15	Hsbc	0.3500	22/10/15	2,272,400	Hsbc Call	1	21.79	22/10/15
22/10/15	Hsbc	0.3500	26/10/15	1,681,400	Hsbc Call	4	64.49	26/10/15
23/10/15	Direct	0.4000	23/11/15	2,000,000	Hinckley & Rugby	31	679.45	23/11/15
26/10/15	Hsbc	0.3500	27/10/15	1,772,400	Hsbc Call	1	17.00	27/10/15
27/10/15	Hsbc	0.3500	28/10/15	1,521,400	Hsbc Call	1	14.59	28/10/15
28/10/15	Hsbc	0.3500	29/10/15	2,471,400	Hsbc Call	1	23.70	29/10/15
28/10/15	Sterling	0.4000	30/11/15	500,000	Coventry BS	33	180.82	30/11/15
28/10/15	Sterling	0.4300	30/11/15	2,000,000	Westbrom BS	33	777.53	30/11/15
29/10/15	Hsbc	0.3500	30/10/15	2,684,400	Hsbc Call	1	25.74	30/10/15
30/10/15	Hsbc	0.3500	02/11/15	2,039,400	Hsbc Call	3	58.67	02/11/15

02/11/15	Hsbc	0.3500	03/11/15	2,539,400	Hsbc Call	1	24.35	03/11/15	
02/11/15	Black R	0.3738	13/11/15	4,568,000	Black Rock	11	514.58	13/11/15	
02/11/15	Sterling	0.4000	27/11/15	1,300,000	Coventry BS	25	356.16	27/11/15	
02/11/15	Sterling	0.4000	27/11/15	1,000,000	Skipton BS	25	273.97	27/11/15	
03/11/15	Hsbc	0.3500	04/11/15	2,394,400	Hsbc Call	1	22.96	04/11/15	
04/11/15	Hsbc	0.3500	05/11/15	2,488,400	Hsbc Call	1	23.86	05/11/15	
05/11/15	Hsbc	0.3500	06/11/15	2,605,400	Hsbc Call	1	24.98	06/11/15	
05/11/15	Sterling	0.3500	27/11/15	1,000,000	Skipton BS	22	210.96	27/11/15	
06/11/15	Hsbc	0.3500	09/11/15	2,540,400	Hsbc Call	3	73.08	09/11/15	
09/11/15	Hsbc	0.3500	10/11/15	2,676,400	Hsbc Call	1	25.66	10/11/15	
09/11/15	Sterling	0.4300	09/12/15	1,650,000	Principality BS	30	583.15	09/12/15	
10/11/15	Hsbc	0.3500	11/11/15	2,650,400	Hsbc Call	1	25.41	11/11/15	
11/11/15	Hsbc	0.3500	12/11/15	2,798,400	Hsbc Call	1	26.83	12/11/15	
12/11/15	Hsbc	0.3500	13/11/15	2,903,400	Hsbc Call	1	27.84	13/11/15	
13/11/15	Hsbc	0.3500	17/11/15	2,621,400	Hsbc Call	4	100.55	17/11/15	
16/11/15	Black R	0.3702	24/11/15	2,979,000	Black Rock	8	241.68	24/11/15	
17/11/15	Hsbc	0.3500	18/11/15	2,316,400	Hsbc Call	1	22.21	18/11/15	
18/11/15	Hsbc	0.3500	19/11/15	2,178,400	Hsbc Call	1	20.89	19/11/15	
19/11/15	Hsbc	0.3500	20/11/15	1,185,400	Hsbc Call	1	11.37	20/11/15	
20/11/15	Hsbc	0.3500	23/11/15	888,400	Hsbc Call	3	25.56	23/11/15	
23/11/15	Hsbc	0.3500	24/11/15	916,400	Hsbc Call	1	8.79	24/11/15	
23/11/15	Direct	0.4000	23/12/15	2,000,000	Hinckley & Rugby	30	657.53	23/12/15	
24/11/15	Hsbc	0.3500	25/11/15	2,652,400	Hsbc Call	1	25.43	25/11/15	
25/11/15	Hsbc	0.3500	26/11/15	2,101,400	Hsbc Call	1	20.15	26/11/15	
26/11/15	Hsbc	0.3500	27/11/15	2,305,400	Hsbc Call	1	22.11	27/11/15	
27/11/15	Hsbc	0.3500	30/11/15	1,740,400	Hsbc Call	3	50.07	30/11/15	
27/11/15	Sterling	0.4100	29/12/15	1,300,000	Coventry BS	32	467.29	29/12/15	
27/11/15	Sterling	0.4000	29/12/15	1,000,000	Skipton BS	32	350.68	29/12/15	
27/11/15	Sterling	0.4000	29/12/15	1,000,000	Skipton BS	32	350.68	29/12/15	
30/11/15	Hsbc	0.3500	01/12/15	2,823,400	Hsbc Call	1	27.07	01/12/15	
30/11/15	Sterling	0.4000	30/12/15	500,000	Coventry BS	30	164.38	30/12/15	
30/11/15	Sterling	0.4300	30/12/15	2,000,000	Westbrom BS	30	706.85	30/12/15	
01/12/15	Hsbc	0.3500	02/12/15	2,774,400	Hsbc Call	1	26.60	02/12/15	
01/12/15	Black R	0.3700	04/12/15	5,000,000	Black Rock	3	152.06	04/12/15	
01/12/15	Sterling	0.4000	04/01/16	2,000,000	Nottingham BS	34	745.21		2,000,000

02/12/15	Hsbc	0.3500	03/12/15	2,904,400	Hsbc Call	1	27.85	03/12/15	
03/12/15	Hsbc	0.3500	04/12/15	2,999,400	Hsbc Call	1	28.76	04/12/15	
04/12/15	Hsbc	0.3500	07/12/15	2,400,400	Hsbc Call	3	69.05	07/12/15	
04/12/15	Black R	0.3645	14/12/15	4,350,000	Black Rock	10	434.44	14/12/15	
07/12/15	Hsbc	0.3500	08/12/15	2,754,400	Hsbc Call	1	26.41	08/12/15	
08/12/15	Hsbc	0.3500	09/12/15	1,712,400	Hsbc Call	1	16.42	09/12/15	
09/12/15	Hsbc	0.3500	10/12/15	1,841,400	Hsbc Call	1	17.66	10/12/15	
09/12/15	Sterling	0.4000	04/01/16	1,650,000	Principality BS	26	470.14		1,650,000
10/12/15	Hsbc	0.3500	11/12/15	2,287,400	Hsbc Call	1	21.93	11/12/15	
11/12/15	Hsbc	0.3500	16/12/15	2,188,400	Hsbc Call	5	104.92	16/12/15	
14/12/15	Black R	0.3678	21/12/15	4,457,000	Black Rock	7	314.35	21/12/15	
15/12/15	DMO	0.2500	18/12/15	2,291,000	DMO	3	47.08	18/12/15	
16/12/15	Hsbc	0.3500	17/12/15	2,274,400	Hsbc Call	1	21.81	17/12/15	
17/12/15	Hsbc	0.3500	18/12/15	2,384,400	Hsbc Call	1	22.86	18/12/15	
18/12/15	Hsbc	0.3500	22/12/15	1,529,400	Hsbc Call	4	58.66	22/12/15	
21/12/15	Black R	0.3696	23/12/15	2,402,000	Black Rock	2	48.64	23/12/15	
22/12/15	Hsbc	0.3500	23/12/15	1,247,400	Hsbc Call	1	11.96	23/12/15	
23/12/15	Hsbc	0.3500	24/12/15	2,247,400	Hsbc Call	1	21.55	23/12/15	
23/12/15	Black R	0.3535	04/01/16	1,330,000	Black Rock	12	154.57		1,330,000
23/12/15	Direct	0.4000	22/01/16	2,000,000	Hinckley & Rugby	30	657.53		2,000,000
24/12/15	Hsbc	0.3500	29/12/15	1,295,400	Hsbc Call	5	62.11	23/12/15	
29/12/15	Hsbc	0.3500	30/12/15	2,312,400	Hsbc Call	1	22.17	23/12/15	
29/12/15	Sterling	0.4100	29/01/16	1,300,000	Coventry BS	31	452.68		1,300,000
29/12/15	Sterling	0.4000	29/01/16	1,000,000	Skipton BS	31	339.73		1,000,000
29/12/15	Sterling	0.4000	29/01/16	1,000,000	Skipton BS	31	339.73		1,000,000
30/12/15	Hsbc	0.3500	31/12/15	2,381,400	Hsbc Call	1	22.84	23/12/15	
30/12/15	Sterling	0.4000	01/02/16	500,000	Coventry BS	33	180.82		500,000
30/12/15	Sterling	0.4200	01/02/16	2,000,000	Westbrom BS	33	759.45		2,000,000
31/12/15	Hsbc	0.3500	01/01/16	1,188,400	Hsbc Call	1	11.40		1,188,400
					TOTAL		198,038		13,968,400