

Rehypo and Repo report

Report CCY: GBP
Report reference date: 24-Mar-15

ARBEA

Date	NaV	% Rehypo Limit	Rehypo Allowance	Rehypo Usage	% Rehypo Usage	Repo Amount	% Protected
24/03/2015	95,316,952.71	68%	95,556,345	86,780,620	90.8%	0	0.00%
23/03/2015	95,857,719.08	69%	96,721,461	85,810,511	88.7%	0	0.00%
20/03/2015	95,896,462.37	67%	94,719,600	85,317,390	90.1%	0	0.00%

GSAF

Date	NaV	% Rehypo Limit	Rehypo Allowance	Rehypo Usage	% Rehypo Usage	Repo Amount	% Protected
24/03/2015	116,232,625.16	120%	240,229,057	113,213,580	47.1%	0	0.00%
23/03/2015	116,694,686.10	120%	234,442,279	116,939,574	49.9%	0	0.00%
20/03/2015	117,595,189.39	120%	235,379,060	109,471,877	46.5%	0	0.00%

TEWK

Date	NaV	% Rehypo Limit	Rehypo Allowance	Rehypo Usage	% Rehypo Usage	Repo Amount	% Protected
24/03/2015	9,932,579.94	200%	0	0	0.0%	0	29.00%
23/03/2015	9,914,525.50	200%	0	0	0.0%	0	29.19%
20/03/2015	9,998,581.58	200%	0	0	0.0%	0	29.60%