

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	4. Date loan was signed
UGBYCS	£7,000,000	BAE Systems Pension Funds	19/8/2011
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	19/8/2011
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	28/4/2016
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	28/4/2016
3000149815	£1,100,000	Barclays Capital	4/8/2005
3000153482	£5,000,000	Barclays Capital	22/9/2005
3000170454	£6,000,000	Barclays Capital	23/3/2006
3000186484	£13,000,000	Barclays Capital	8/8/2006
3000236506	£2,000,000	Barclays Capital	21/12/2007
3000368515	£10,000,000	Barclays Capital	1/1/2011
3000374365	£5,000,000	Barclays Capital	1/9/2011
3000382864	£27,000,000	Barclays Capital	28/10/2011
75037-801	£2,000,000	Bayerische Landesbank	8/5/2001
75235804	£22,000,000	Bayerische Landesbank (Aln1)	10/8/2007
M252	£4,000,000	Dresdner Bank AG London Branch	18/6/2007
0708-1	£40,000,000	Dresdner Bank AG London Branch	15/6/2007
50017419	£10,000,000	Dexia Municipal Agency	11/2/2004
50019411	£5,000,000	Dexia Municipal Agency	30/7/2004
50024938	£6,500,000	Dexia Municipal Agency	9/3/2006
50030482	£13,000,000	Dexia Municipal Agency	18/6/2007
50030571	£25,000,000	Dexia Municipal Agency	21/8/2007
M250	£4,000,000	KBC Bank N.V	7/6/2007
1000432359	£15,000,000	Royal bank of Scotland	15/7/2008
740-7699	£20,000,000	Siemens Capital	1/1/2011

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	5. Drawdown date
UGBYCS	£7,000,000	BAE Systems Pension Funds	19/8/2011
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	19/8/2011
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	28/4/2016
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	28/4/2016
3000149815	£1,100,000	Barclays Capital	5/8/2005
3000153482	£5,000,000	Barclays Capital	29/9/2005
3000170454	£6,000,000	Barclays Capital	29/3/2006
3000186484	£13,000,000	Barclays Capital	25/9/2006
3000236506	£2,000,000	Barclays Capital	21/12/2007
3000368515	£10,000,000	Barclays Capital	5/12/2011
3000374365	£5,000,000	Barclays Capital	19/1/2012
3000382864	£27,000,000	Barclays Capital	3/4/2012
75037-801	£2,000,000	Bayerische Landesbank	8/5/2001
75235804	£22,000,000	Bayerische Landesbank (Aln1)	15/8/2007
M252	£4,000,000	Dresdner Bank AG London Branch	18/6/2007
0708-1	£40,000,000	Dresdner Bank AG London Branch	15/6/2007
50017419	£10,000,000	Dexia Municipal Agency	11/2/2004
50019411	£5,000,000	Dexia Municipal Agency	30/7/2004
50024938	£6,500,000	Dexia Municipal Agency	9/3/2006
50030482	£13,000,000	Dexia Municipal Agency	18/6/2007
50030571	£25,000,000	Dexia Municipal Agency	21/8/2007
M250	£4,000,000	KBC Bank N.V	1/8/2006
1000432359	£15,000,000	Royal bank of Scotland	17/7/2008
740-7699	£20,000,000	Siemens Capital	8/11/2011

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	6. Maturity date
UGBYCS	£7,000,000	BAE Systems Pension Funds	19/8/2046
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	19/8/2046
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	28/4/2061
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	28/4/2061
3000149815	£1,100,000	Barclays Capital	5/8/2065
3000153482	£5,000,000	Barclays Capital	29/9/2065
3000170454	£6,000,000	Barclays Capital	29/3/2066
3000186484	£13,000,000	Barclays Capital	25/9/2071
3000236506	£2,000,000	Barclays Capital	21/12/2077
3000368515	£10,000,000	Barclays Capital	5/3/2078
3000374365	£5,000,000	Barclays Capital	19/1/2066
3000382864	£27,000,000	Barclays Capital	3/2/2062
75037-801	£2,000,000	Bayerische Landesbank	8/4/2031
75235804	£22,000,000	Bayerische Landesbank (Aln1)	16/8/2077
M252	£4,000,000	Dresdner Bank AG London Branch	18/6/2077
0708-1	£40,000,000	Dresdner Bank AG London Branch	15/6/2077
50017419	£10,000,000	Dexia Municipal Agency	11/2/2054
50019411	£5,000,000	Dexia Municipal Agency	30/7/2054
50024938	£6,500,000	Dexia Municipal Agency	9/3/2066
50030482	£13,000,000	Dexia Municipal Agency	18/6/2077
50030571	£25,000,000	Dexia Municipal Agency	23/8/2077
M250	£4,000,000	KBC Bank N.V	2/8/2066
1000432359	£15,000,000	Royal bank of Scotland	17/7/2078
740-7699	£20,000,000	Siemens Capital	8/11/2026

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	7. Option period (number of months)
UGBYCS	£7,000,000	BAE Systems Pension Funds	Fixed to 30/04/18 then every 3 months
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	Fixed to 30/04/18 then every 3 months
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	Fixed 10 years then every 60 months
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	Fixed 10 years then every 60 months
3000149815	£1,100,000	Barclays Capital	Fixed 10 years then every 6 months
3000153482	£5,000,000	Barclays Capital	Fixed 10 years then every 60 months
3000170454	£6,000,000	Barclays Capital	Every 60 months
3000186484	£13,000,000	Barclays Capital	Every 60 months
3000236506	£2,000,000	Barclays Capital	12 months
3000368515	£10,000,000	Barclays Capital	Every 60 months
3000374365	£5,000,000	Barclays Capital	Every 60 months
3000382864	£27,000,000	Barclays Capital	Every 60 months
75037-801	£2,000,000	Bayerische Landesbank	Every 6 months
75235804	£22,000,000	Bayerische Landesbank (Aln1)	Every 60 months
M252	£4,000,000	Dresdner Bank AG London Branch	Every 6 months
0708-1	£40,000,000	Dresdner Bank AG London Branch	Every 6 months
50017419	£10,000,000	Dexia Municipal Agency	Fixed 3 years then every 6 months
50019411	£5,000,000	Dexia Municipal Agency	Fixed 3 years then every 6 months
50024938	£6,500,000	Dexia Municipal Agency	Fixed 10 years then every 60 months
50030482	£13,000,000	Dexia Municipal Agency	Every 6 months
50030571	£25,000,000	Dexia Municipal Agency	Every 60 months
M250	£4,000,000	KBC Bank N.V	Every 60 months
1000432359	£15,000,000	Royal bank of Scotland	Fixed 8 years then every 6 months
740-7699	£20,000,000	Siemens Capital	Every 60 months

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	8. Start date for teaser rate (if applicable)
UGBYCS	£7,000,000	BAE Systems Pension Funds	N/A
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	N/A
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	N/A
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	N/A
3000149815	£1,100,000	Barclays Capital	N/A
3000153482	£5,000,000	Barclays Capital	N/A
3000170454	£6,000,000	Barclays Capital	N/A
3000186484	£13,000,000	Barclays Capital	N/A
3000236506	£2,000,000	Barclays Capital	N/A
3000368515	£10,000,000	Barclays Capital	N/A
3000374365	£5,000,000	Barclays Capital	N/A
3000382864	£27,000,000	Barclays Capital	N/A
75037-801	£2,000,000	Bayerische Landesbank	N/A
75235804	£22,000,000	Bayerische Landesbank (Aln1)	N/A
M252	£4,000,000	Dresdner Bank AG London Branch	N/A
0708-1	£40,000,000	Dresdner Bank AG London Branch	N/A
50017419	£10,000,000	Dexia Municipal Agency	11/2/2004
50019411	£5,000,000	Dexia Municipal Agency	30/7/2004
50024938	£6,500,000	Dexia Municipal Agency	N/A
50030482	£13,000,000	Dexia Municipal Agency	N/A
50030571	£25,000,000	Dexia Municipal Agency	N/A
M250	£4,000,000	KBC Bank N.V	N/A
1000432359	£15,000,000	Royal bank of Scotland	N/A
740-7699	£20,000,000	Siemens Capital	N/A

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	9. Teaser interest rate (if applicable - intended as the discount rate sometimes offered before the initial rate)
UGBYCS	£7,000,000	BAE Systems Pension Funds	N/A
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	N/A
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	N/A
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	N/A
3000149815	£1,100,000	Barclays Capital	N/A
3000153482	£5,000,000	Barclays Capital	N/A
3000170454	£6,000,000	Barclays Capital	N/A
3000186484	£13,000,000	Barclays Capital	N/A
3000236506	£2,000,000	Barclays Capital	N/A
3000368515	£10,000,000	Barclays Capital	N/A
3000374365	£5,000,000	Barclays Capital	N/A
3000382864	£27,000,000	Barclays Capital	N/A
75037-801	£2,000,000	Bayerische Landesbank	N/A
75235804	£22,000,000	Bayerische Landesbank (Aln1)	N/A
M252	£4,000,000	Dresdner Bank AG London Branch	N/A
0708-1	£40,000,000	Dresdner Bank AG London Branch	N/A
50017419	£10,000,000	Dexia Municipal Agency	3.50%
50019411	£5,000,000	Dexia Municipal Agency	4.12%
50024938	£6,500,000	Dexia Municipal Agency	N/A
50030482	£13,000,000	Dexia Municipal Agency	N/A
50030571	£25,000,000	Dexia Municipal Agency	N/A
M250	£4,000,000	KBC Bank N.V	N/A
1000432359	£15,000,000	Royal bank of Scotland	N/A
740-7699	£20,000,000	Siemens Capital	N/A

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	10. Start date for initial rate
UGBYCS	£7,000,000	BAE Systems Pension Funds	19/8/2011
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	19/8/2011
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	28/4/2016
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	28/4/2016
3000149815	£1,100,000	Barclays Capital	5/8/2005
3000153482	£5,000,000	Barclays Capital	29/9/2005
3000170454	£6,000,000	Barclays Capital	29/3/2006
3000186484	£13,000,000	Barclays Capital	25/9/2006
3000236506	£2,000,000	Barclays Capital	21/12/2007
3000368515	£10,000,000	Barclays Capital	5/12/2011
3000374365	£5,000,000	Barclays Capital	19/1/2012
3000382864	£27,000,000	Barclays Capital	3/4/2012
75037-801	£2,000,000	Bayerische Landesbank	8/5/2001
75235804	£22,000,000	Bayerische Landesbank (Aln1)	15/8/2007
M252	£4,000,000	Dresdner Bank AG London Branch	18/6/2007
0708-1	£40,000,000	Dresdner Bank AG London Branch	15/6/2007
50017419	£10,000,000	Dexia Municipal Agency	12/2/2007
50019411	£5,000,000	Dexia Municipal Agency	30/4/2007
50024938	£6,500,000	Dexia Municipal Agency	9/3/2006
50030482	£13,000,000	Dexia Municipal Agency	18/6/2007
50030571	£25,000,000	Dexia Municipal Agency	21/8/2007
M250	£4,000,000	KBC Bank N.V	1/8/2006
1000432359	£15,000,000	Royal bank of Scotland	17/7/2008
740-7699	£20,000,000	Siemens Capital	8/11/2011

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	11. Initial interest rate (intended as the rate set for the term of the loan until the first option is called)
UGBYCS	£7,000,000	BAE Systems Pension Funds	3.98%
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	3.98%
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	3.75%
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	3.75%
3000149815	£1,100,000	Barclays Capital	4.29%
3000153482	£5,000,000	Barclays Capital	3.91%
3000170454	£6,000,000	Barclays Capital	3.62%
3000186484	£13,000,000	Barclays Capital	4.40%
3000236506	£2,000,000	Barclays Capital	3.97%
3000368515	£10,000,000	Barclays Capital	4.20%
3000374365	£5,000,000	Barclays Capital	4.20%
3000382864	£27,000,000	Barclays Capital	3.99%
75037-801	£2,000,000	Bayerische Landesbank	4.58%
75235804	£22,000,000	Bayerische Landesbank (Aln1)	4.30%
M252	£4,000,000	Dresdner Bank AG London Branch	4.25%
0708-1	£40,000,000	Dresdner Bank AG London Branch	4.20%
50017419	£10,000,000	Dexia Municipal Agency	4.50%
50019411	£5,000,000	Dexia Municipal Agency	4.50%
50024938	£6,500,000	Dexia Municipal Agency	3.50%
50030482	£13,000,000	Dexia Municipal Agency	4.25%
50030571	£25,000,000	Dexia Municipal Agency	4.30%
M250	£4,000,000	KBC Bank N.V	3.79%
1000432359	£15,000,000	Royal bank of Scotland	4.26%
740-7699	£20,000,000	Siemens Capital	3.32%

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	12. First option date
UGBYCS	£7,000,000	BAE Systems Pension Funds	30/4/2018
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	30/4/2018
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	28/4/2026
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	28/4/2026
3000149815	£1,100,000	Barclays Capital	5/8/2015
3000153482	£5,000,000	Barclays Capital	29/9/2015
3000170454	£6,000,000	Barclays Capital	23/3/2013
3000186484	£13,000,000	Barclays Capital	25/9/2007
3000236506	£2,000,000	Barclays Capital	21/12/2008
3000368515	£10,000,000	Barclays Capital	5/6/2017
3000374365	£5,000,000	Barclays Capital	19/7/2016
3000382864	£27,000,000	Barclays Capital	3/2/2016
75037-801	£2,000,000	Bayerische Landesbank	8/5/2002
75235804	£22,000,000	Bayerische Landesbank (Aln1)	15/8/2008
M252	£4,000,000	Dresdner Bank AG London Branch	18/6/2008
0708-1	£40,000,000	Dresdner Bank AG London Branch	15/6/2008
50017419	£10,000,000	Dexia Municipal Agency	12/2/2007
50019411	£5,000,000	Dexia Municipal Agency	30/4/2007
50024938	£6,500,000	Dexia Municipal Agency	9/3/2016
50030482	£13,000,000	Dexia Municipal Agency	18/6/2008
50030571	£25,000,000	Dexia Municipal Agency	21/8/2008
M250	£4,000,000	KBC Bank N.V	1/8/2009
1000432359	£15,000,000	Royal bank of Scotland	17/7/2016
740-7699	£20,000,000	Siemens Capital	6/11/2016

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	13. Has the option been exercised?
UGBYCS	£7,000,000	BAE Systems Pension Funds	N/A
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	N/A
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	N/A
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	N/A
3000149815	£1,100,000	Barclays Capital	N
3000153482	£5,000,000	Barclays Capital	N
3000170454	£6,000,000	Barclays Capital	N
3000186484	£13,000,000	Barclays Capital	N
3000236506	£2,000,000	Barclays Capital	N
3000368515	£10,000,000	Barclays Capital	N
3000374365	£5,000,000	Barclays Capital	N
3000382864	£27,000,000	Barclays Capital	N
75037-801	£2,000,000	Bayerische Landesbank	N
75235804	£22,000,000	Bayerische Landesbank (Aln1)	N
M252	£4,000,000	Dresdner Bank AG London Branch	N
0708-1	£40,000,000	Dresdner Bank AG London Branch	N
50017419	£10,000,000	Dexia Municipal Agency	N
50019411	£5,000,000	Dexia Municipal Agency	N
50024938	£6,500,000	Dexia Municipal Agency	N
50030482	£13,000,000	Dexia Municipal Agency	N
50030571	£25,000,000	Dexia Municipal Agency	N
M250	£4,000,000	KBC Bank N.V	N
1000432359	£15,000,000	Royal bank of Scotland	N
740-7699	£20,000,000	Siemens Capital	N

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	14. Most recent date when option exercised (if applicable)
UGBYCS	£7,000,000	BAE Systems Pension Funds	renegotiated - new reference BAE3
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	renegotiated - new reference BAEC
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	
3000149815	£1,100,000	Barclays Capital	
3000153482	£5,000,000	Barclays Capital	
3000170454	£6,000,000	Barclays Capital	
3000186484	£13,000,000	Barclays Capital	
3000236506	£2,000,000	Barclays Capital	
3000368515	£10,000,000	Barclays Capital	
3000374365	£5,000,000	Barclays Capital	
3000382864	£27,000,000	Barclays Capital	
75037-801	£2,000,000	Bayerische Landesbank	
75235804	£22,000,000	Bayerische Landesbank (Aln1)	
M252	£4,000,000	Dresdner Bank AG London Branch	
0708-1	£40,000,000	Dresdner Bank AG London Branch	
50017419	£10,000,000	Dexia Municipal Agency	
50019411	£5,000,000	Dexia Municipal Agency	
50024938	£6,500,000	Dexia Municipal Agency	
50030482	£13,000,000	Dexia Municipal Agency	
50030571	£25,000,000	Dexia Municipal Agency	
M250	£4,000,000	KBC Bank N.V	
1000432359	£15,000,000	Royal bank of Scotland	repaid 21-Sept-18
740-7699	£20,000,000	Siemens Capital	repaid 10-Dec-18

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	15. Interest rate in 2015/16
UGBYCS	£7,000,000	BAE Systems Pension Funds	3.98%
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	3.98%
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	3.75%
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	3.75%
3000149815	£1,100,000	Barclays Capital	4.29%
3000153482	£5,000,000	Barclays Capital	3.91%
3000170454	£6,000,000	Barclays Capital	3.62%
3000186484	£13,000,000	Barclays Capital	4.40%
3000236506	£2,000,000	Barclays Capital	3.97%
3000368515	£10,000,000	Barclays Capital	4.20%
3000374365	£5,000,000	Barclays Capital	4.20%
3000382864	£27,000,000	Barclays Capital	3.99%
75037-801	£2,000,000	Bayerische Landesbank	4.58%
75235804	£22,000,000	Bayerische Landesbank (Aln1)	4.30%
M252	£4,000,000	Dresdner Bank AG London Branch	4.25%
0708-1	£40,000,000	Dresdner Bank AG London Branch	4.20%
50017419	£10,000,000	Dexia Municipal Agency	4.50%
50019411	£5,000,000	Dexia Municipal Agency	4.50%
50024938	£6,500,000	Dexia Municipal Agency	3.50%
50030482	£13,000,000	Dexia Municipal Agency	4.25%
50030571	£25,000,000	Dexia Municipal Agency	4.30%
M250	£4,000,000	KBC Bank N.V	3.79%
1000432359	£15,000,000	Royal bank of Scotland	4.26%
740-7699	£20,000,000	Siemens Capital	3.32%

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	16. Interest paid in 2015/16
UGBYCS	£7,000,000	BAE Systems Pension Funds	£278,600
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	£716,400
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	
3000149815	£1,100,000	Barclays Capital	£47,190
3000153482	£5,000,000	Barclays Capital	£195,500
3000170454	£6,000,000	Barclays Capital	£217,200
3000186484	£13,000,000	Barclays Capital	£573,567
3000236506	£2,000,000	Barclays Capital	£79,400
3000368515	£10,000,000	Barclays Capital	£422,301
3000374365	£5,000,000	Barclays Capital	£210,000
3000382864	£27,000,000	Barclays Capital	£1,077,300
75037-801	£2,000,000	Bayerische Landesbank	£91,349
75235804	£22,000,000	Bayerische Landesbank (Aln1)	£943,408
M252	£4,000,000	Dresdner Bank AG London Branch	£170,000
0708-1	£40,000,000	Dresdner Bank AG London Branch	£1,680,000
50017419	£10,000,000	Dexia Municipal Agency	£450,000
50019411	£5,000,000	Dexia Municipal Agency	£225,000
50024938	£6,500,000	Dexia Municipal Agency	£228,123
50030482	£13,000,000	Dexia Municipal Agency	£552,500
50030571	£25,000,000	Dexia Municipal Agency	£1,072,055
M250	£4,000,000	KBC Bank N.V	£151,185
1000432359	£15,000,000	Royal bank of Scotland	£637,249
740-7699	£20,000,000	Siemens Capital	£664,000

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	17. Fair value in March 2016
UGBYCS	£7,000,000	BAE Systems Pension Funds	£8,162,225
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	£20,988,578
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	
3000149815	£1,100,000	Barclays Capital	£1,480,461
3000153482	£5,000,000	Barclays Capital	£6,134,374
3000170454	£6,000,000	Barclays Capital	£6,824,919
3000186484	£13,000,000	Barclays Capital	£17,596,622
3000236506	£2,000,000	Barclays Capital	£2,495,948
3000368515	£10,000,000	Barclays Capital	£13,223,644
3000374365	£5,000,000	Barclays Capital	£6,555,989
3000382864	£27,000,000	Barclays Capital	£32,605,132
75037-801	£2,000,000	Bayerische Landesbank	£2,501,219
75235804	£22,000,000	Bayerische Landesbank (Aln1)	£29,381,628
M252	£4,000,000	Dresdner Bank AG London Branch	£5,313,408
0708-1	£40,000,000	Dresdner Bank AG London Branch	£53,556,221
50017419	£10,000,000	Dexia Municipal Agency	£13,336,296
50019411	£5,000,000	Dexia Municipal Agency	£6,737,229
50024938	£6,500,000	Dexia Municipal Agency	£7,315,589
50030482	£13,000,000	Dexia Municipal Agency	£17,492,956
50030571	£25,000,000	Dexia Municipal Agency	£33,550,417
M250	£4,000,000	KBC Bank N.V	£4,818,810
1000432359	£15,000,000	Royal bank of Scotland	£20,175,816
740-7699	£20,000,000	Siemens Capital	£21,873,962

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	18. Interest rate in 2018/19
UGBYCS	£7,000,000	BAE Systems Pension Funds	
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	3.75%
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	3.75%
3000149815	£1,100,000	Barclays Capital	4.29%
3000153482	£5,000,000	Barclays Capital	3.91%
3000170454	£6,000,000	Barclays Capital	3.62%
3000186484	£13,000,000	Barclays Capital	4.40%
3000236506	£2,000,000	Barclays Capital	3.97%
3000368515	£10,000,000	Barclays Capital	4.20%
3000374365	£5,000,000	Barclays Capital	4.20%
3000382864	£27,000,000	Barclays Capital	3.99%
75037-801	£2,000,000	Bayerische Landesbank	4.58%
75235804	£22,000,000	Bayerische Landesbank (Aln1)	4.30%
M252	£4,000,000	Dresdner Bank AG London Branch	4.25%
0708-1	£40,000,000	Dresdner Bank AG London Branch	4.20%
50017419	£10,000,000	Dexia Municipal Agency	4.50%
50019411	£5,000,000	Dexia Municipal Agency	4.50%
50024938	£6,500,000	Dexia Municipal Agency	3.50%
50030482	£13,000,000	Dexia Municipal Agency	4.25%
50030571	£25,000,000	Dexia Municipal Agency	4.30%
M250	£4,000,000	KBC Bank N.V	3.79%
1000432359	£15,000,000	Royal bank of Scotland	4.26%
740-7699	£20,000,000	Siemens Capital	3.32%

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	19. Interest paid in 2018/19
UGBYCS	£7,000,000	BAE Systems Pension Funds	
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	£261,781
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	£673,151
3000149815	£1,100,000	Barclays Capital	£47,190
3000153482	£5,000,000	Barclays Capital	£195,500
3000170454	£6,000,000	Barclays Capital	£217,200
3000186484	£13,000,000	Barclays Capital	£570,433
3000236506	£2,000,000	Barclays Capital	£79,400
3000368515	£10,000,000	Barclays Capital	£420,000
3000374365	£5,000,000	Barclays Capital	£211,151
3000382864	£27,000,000	Barclays Capital	£1,074,348
75037-801	£2,000,000	Bayerische Landesbank	£91,600
75235804	£22,000,000	Bayerische Landesbank (Aln1)	£946,000
M252	£4,000,000	Dresdner Bank AG London Branch	£170,000
0708-1	£40,000,000	Dresdner Bank AG London Branch	£1,689,205
50017419	£10,000,000	Dexia Municipal Agency	£448,767
50019411	£5,000,000	Dexia Municipal Agency	£225,000
50024938	£6,500,000	Dexia Municipal Agency	£228,747
50030482	£13,000,000	Dexia Municipal Agency	£552,500
50030571	£25,000,000	Dexia Municipal Agency	£1,075,000
M250	£4,000,000	KBC Bank N.V	£151,600
1000432359	£15,000,000	Royal bank of Scotland	£432,419
740-7699	£20,000,000	Siemens Capital	£409,424

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	20. Fair value in March 2019
UGBYCS	£7,000,000	BAE Systems Pension Funds	£0
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	£0
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	£9,367,174
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	£24,087,018
3000149815	£1,100,000	Barclays Capital	£1,754,518
3000153482	£5,000,000	Barclays Capital	£7,402,615
3000170454	£6,000,000	Barclays Capital	£8,396,631
3000186484	£13,000,000	Barclays Capital	£21,632,336
3000236506	£2,000,000	Barclays Capital	£3,162,776
3000368515	£10,000,000	Barclays Capital	£16,588,135
3000374365	£5,000,000	Barclays Capital	£7,869,540
3000382864	£27,000,000	Barclays Capital	£40,083,987
75037-801	£2,000,000	Bayerische Landesbank	£2,600,972
75235804	£22,000,000	Bayerische Landesbank (Aln1)	£36,008,435
M252	£4,000,000	Dresdner Bank AG London Branch	£6,599,864
0708-1	£40,000,000	Dresdner Bank AG London Branch	£65,352,684
50017419	£10,000,000	Dexia Municipal Agency	£15,284,607
50019411	£5,000,000	Dexia Municipal Agency	£7,716,907
50024938	£6,500,000	Dexia Municipal Agency	£8,640,717
50030482	£13,000,000	Dexia Municipal Agency	£21,449,559
50030571	£25,000,000	Dexia Municipal Agency	£40,903,115
M250	£4,000,000	KBC Bank N.V	£5,758,949
1000432359	£15,000,000	Royal bank of Scotland	£0
740-7699	£20,000,000	Siemens Capital	£0

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	21. Current counterparty
UGBYCS	£7,000,000	BAE Systems Pension Funds	
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	BAE Systems Pension Funds
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	BAE Systems Pension Funds
3000149815	£1,100,000	Barclays Capital	Barclays Capital
3000153482	£5,000,000	Barclays Capital	Barclays Capital
3000170454	£6,000,000	Barclays Capital	Barclays Capital
3000186484	£13,000,000	Barclays Capital	Barclays Capital
3000236506	£2,000,000	Barclays Capital	Barclays Capital
3000368515	£10,000,000	Barclays Capital	Barclays Capital
3000374365	£5,000,000	Barclays Capital	Barclays Capital
3000382864	£27,000,000	Barclays Capital	Barclays Capital
75037-801	£2,000,000	Bayerische Landesbank	Bayern LB
75235804	£22,000,000	Bayerische Landesbank (Aln1)	Bayern LB
M252	£4,000,000	Dresdner Bank AG London Branch	Commerzbank AG, Frankfurt
0708-1	£40,000,000	Dresdner Bank AG London Branch	Commerzbank AG, Frankfurt
50017419	£10,000,000	Dexia Municipal Agency	Dexia Municipal Agency
50019411	£5,000,000	Dexia Municipal Agency	Dexia Municipal Agency
50024938	£6,500,000	Dexia Municipal Agency	Dexia Municipal Agency
50030482	£13,000,000	Dexia Municipal Agency	Dexia Municipal Agency
50030571	£25,000,000	Dexia Municipal Agency	Dexia Municipal Agency
M250	£4,000,000	KBC Bank N.V	KBC Bank N.V
1000432359	£15,000,000	Royal bank of Scotland	Royal bank of Scotland
740-7699	£20,000,000	Siemens Capital	Siemens Capital

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	22. Name of treasury management taken out
UGBYCS	£7,000,000	BAE Systems Pension Funds	Sector Treasury Services Ltd
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	Sector Treasury Services Ltd
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	Sector Treasury Services Ltd
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	Sector Treasury Services Ltd
3000149815	£1,100,000	Barclays Capital	Former Alnwick District Council Loan
3000153482	£5,000,000	Barclays Capital	Former Blyth Valley Borough Council
3000170454	£6,000,000	Barclays Capital	No information further back than 20
3000186484	£13,000,000	Barclays Capital	Former Blyth Valley Borough Council
3000236506	£2,000,000	Barclays Capital	Former Blyth Valley Borough Council
3000368515	£10,000,000	Barclays Capital	Sector Treasury Services Ltd
3000374365	£5,000,000	Barclays Capital	Sector Treasury Services Ltd
3000382864	£27,000,000	Barclays Capital	Sector Treasury Services Ltd
75037-801	£2,000,000	Bayerische Landesbank	Former Alnwick District Council Loan
75235804	£22,000,000	Bayerische Landesbank (Aln1)	Sector Treasury Services Ltd
M252	£4,000,000	Dresdner Bank AG London Branch	Former Blyth Valley Borough Council
0708-1	£40,000,000	Dresdner Bank AG London Branch	Sector Treasury Services Ltd
50017419	£10,000,000	Dexia Municipal Agency	No information further back than 20
50019411	£5,000,000	Dexia Municipal Agency	No information further back than 20
50024938	£6,500,000	Dexia Municipal Agency	No information further back than 20
50030482	£13,000,000	Dexia Municipal Agency	Sector Treasury Services Ltd
50030571	£25,000,000	Dexia Municipal Agency	Sector Treasury Services Ltd
M250	£4,000,000	KBC Bank N.V	Former Blyth Valley Borough Council
1000432359	£15,000,000	Royal bank of Scotland	Sector Treasury Services Ltd
740-7699	£20,000,000	Siemens Capital	Sector Treasury Services Ltd

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	23. Name of broker who arranged
UGBYCS	£7,000,000	BAE Systems Pension Funds	ICAP Europe Ltd
UGBYCRW2	£18,000,000	BAE Systems Pension Funds	ICAP Europe Ltd
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds	Sterling International
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds	Sterling International
3000149815	£1,100,000	Barclays Capital	No Broker direct deal
3000153482	£5,000,000	Barclays Capital	Tullett Prebon (Europe) Limited)
3000170454	£6,000,000	Barclays Capital	ICAP Europe Ltd London
3000186484	£13,000,000	Barclays Capital	Sterling International
3000236506	£2,000,000	Barclays Capital	Tullett Prebon (Europe) Limited)
3000368515	£10,000,000	Barclays Capital	ICAP Europe Ltd London
3000374365	£5,000,000	Barclays Capital	ICAP Europe Ltd London
3000382864	£27,000,000	Barclays Capital	ICAP Europe Ltd London
75037-801	£2,000,000	Bayerische Landesbank	Former Alnwick District Council Loan
75235804	£22,000,000	Bayerische Landesbank (Aln1)	Tullett Prebon (Europe) Limited)
M252	£4,000,000	Dresdner Bank AG London Branch	Tullett Prebon
0708-1	£40,000,000	Dresdner Bank AG London Branch	Tullett Prebon
50017419	£10,000,000	Dexia Municipal Agency	ICAP Europe Ltd
50019411	£5,000,000	Dexia Municipal Agency	Prebon Marshall Yamane
50024938	£6,500,000	Dexia Municipal Agency	Sterling
50030482	£13,000,000	Dexia Municipal Agency	Tullett Prebon
50030571	£25,000,000	Dexia Municipal Agency	Sterling
M250	£4,000,000	KBC Bank N.V	Former Blyth Valley Borough Council
1000432359	£15,000,000	Royal bank of Scotland	Tullett Prebon (Europe) Limited)
740-7699	£20,000,000	Siemens Capital	No Broker direct deal

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty	24. Fee paid to the broker for the	
UGBYCS	£7,000,000	BAE Systems Pension Funds	Brokerage fees paid are considered as they would provide competitors v charged and may impact on the Co competitive deals in the future.	
UGBYCRW2	£18,000,000	BAE Systems Pension Funds		
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds		
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds		
3000149815	£1,100,000	Barclays Capital		
3000153482	£5,000,000	Barclays Capital		
3000170454	£6,000,000	Barclays Capital		
3000186484	£13,000,000	Barclays Capital		
3000236506	£2,000,000	Barclays Capital		
3000368515	£10,000,000	Barclays Capital		
3000374365	£5,000,000	Barclays Capital		
3000382864	£27,000,000	Barclays Capital		
75037-801	£2,000,000	Bayerische Landesbank		le
75235804	£22,000,000	Bayerische Landesbank (Aln1)		
M252	£4,000,000	Dresdner Bank AG London Branch		
0708-1	£40,000,000	Dresdner Bank AG London Branch		
50017419	£10,000,000	Dexia Municipal Agency		
50019411	£5,000,000	Dexia Municipal Agency		
50024938	£6,500,000	Dexia Municipal Agency		
50030482	£13,000,000	Dexia Municipal Agency		
50030571	£25,000,000	Dexia Municipal Agency		
M250	£4,000,000	KBC Bank N.V	e	
1000432359	£15,000,000	Royal bank of Scotland		
740-7699	£20,000,000	Siemens Capital		

LOBO loans held in the 2015/16 financial year

1. Internal reference number	2. Principal	3. Initial counterparty
UGBYCS	£7,000,000	BAE Systems Pension Funds
UGBYCRW2	£18,000,000	BAE Systems Pension Funds
BAE36P - UGBYCS	£7,000,000	BAE Systems Pension Funds
BAEC37 - UGBYCRW2	£18,000,000	BAE Systems Pension Funds
3000149815	£1,100,000	Barclays Capital
3000153482	£5,000,000	Barclays Capital
3000170454	£6,000,000	Barclays Capital
3000186484	£13,000,000	Barclays Capital
3000236506	£2,000,000	Barclays Capital
3000368515	£10,000,000	Barclays Capital
3000374365	£5,000,000	Barclays Capital
3000382864	£27,000,000	Barclays Capital
75037-801	£2,000,000	Bayerische Landesbank
75235804	£22,000,000	Bayerische Landesbank (Aln1)
M252	£4,000,000	Dresdner Bank AG London Branch
0708-1	£40,000,000	Dresdner Bank AG London Branch
50017419	£10,000,000	Dexia Municipal Agency
50019411	£5,000,000	Dexia Municipal Agency
50024938	£6,500,000	Dexia Municipal Agency
50030482	£13,000,000	Dexia Municipal Agency
50030571	£25,000,000	Dexia Municipal Agency
M250	£4,000,000	KBC Bank N.V
1000432359	£15,000,000	Royal bank of Scotland
740-7699	£20,000,000	Siemens Capital