

Analysis of Portfolio of Loan Agreements
Summary of Borrower Lending Levels and Security Charged

Financial quarter ended: 30 September 2022

	As at 30 September 2022							
<u>Loan agreements</u>	<u>Loans</u>	<u>Entities</u>	<u>Groups</u>	<u>Loan principal amount</u>	<u>% of total debt</u>	<u>Debt secured (Note 1)</u>	<u>Debt awaiting security</u>	
	<u>#</u>	<u>#</u>	<u>#</u>	<u>£m</u>	<u>%</u>	<u>£m</u>	<u>£m</u>	<u>%</u>
Borrower at Lending Level 1	1	1	1	19.3	4%	19.3		
Borrower at Lending Level 2	13	13	12	323.6	60%	303.6	20.0	6%
Borrower at Lending Level 3	7	6	6	139.5	26%	124.5	15.0	11%
Borrower at Lending Level 4	2	2	2	60.0	11%	60.0		
Borrowers at Lending Level 5 (Fail)				0.0	0%			
Total	23	22	21	542.4		507.4	35.0	6%
% of total						94%	6%	

Note 1 - Whilst all borrowers must maintain sufficient security uncharged to meet the asset cover, the

Note 2 - No early loan repayments were made during the quarter or notified during the quarter to be made

Note 3 - There were no borrowers with arrears at the end of the quarter

Note 4 - There were no drawings on the liquidity facilities at the end of the quarter

Note 5 - Number of loans refers to separate loan agreements. Number of groups refers to the borrower