

Unwind PWLB Deals-Default - All

Entity Group: PWLB,ANNUITY,EIP,MATURITY

Counterparty: HASLEMERE TOWN COUNCIL (SURREY)

Settlement Date: 24-Jun-2019

Maturity Date: 24-Jun-2021

| Status | Deal Number | Deal Instrument |
|--------|-------------|---------------------|
| New | PW490553 | PWLB Fixed Maturity |

| Deal Counterparty | Current Interest Rate | Face Value |
|---------------------------------|------------------------------|-------------------|
| HASLEMERE TOWN COUNCIL (SURREY) | 4.3 | 230,000.00 |

| Days since last payment | 1/2 Years Left (Fixed Loans) |
|--------------------------------|-------------------------------------|
| 104 | 31 |

| Days in Current Period (Variable Loans) | Amount to Repay | % to Repay |
|--|------------------------|-------------------|
| 184 | 230,000.00 | 100 |

| Discount Factor | Accrued Interest | Premium/ Discount | Settlement Date |
|------------------------|-------------------------|--------------------------|------------------------|
| 0.5732095 | 2,741.25 | 131,838.19 | 26/06/2020 |

| Principal Repayment | Total Settlement | Remaining Face Value | Message |
|----------------------------|-------------------------|-----------------------------|----------------|
| 230,000.00 | 364,579.44 | | 0.00 |