Bazalgette Tunnel Ltd (Tideway)																								
												Ana	lysis of debt											
											ım Amount used to calculate													
Instrument	Issuer	Category	Maturity Instrum		Long-term is: y credit rating a		brown data	ina Maturitu data	Years to Origina issuance	March 201		Years to maturity x	1 interest CPI intere		ence Margin referen	nce Nominal		Cash Interest Cost (Full year	Utilisation fee Com		Value per e balance shee	dobt at 21	Further information	RA
instrument	issuei	Category	type (e.g. II		31 March 20		issue date issue pi	ice Maturity date	maturity facility s			principal sum	rate rate	benchmark r	henche	mark Interest Rati	e (Full year equivalent)	equivalent)	Ouissuoniee	fee costs	at 31 March 2022	March 2022	Fullies and maden	refe
										issue cost					1000		equivacing				1011			
	_							-										-			-	-		
reholder loan	Bazalgette Holdings Limited	Other	Other n/a	Subordinated t	to n/a	GBP	19/08/2015 n/a	30/09/2064	42.5 764.500	799.527	799.527	34005.104 -0	917% 0.935%			8.000%	63.962	63.962	n/a n/a	0.000	799.527	845.816	Final maturity date of the shareholder loan is Sep 2064 but it can be prepaid earlier. We do not expect to pay the full amount of cash interest calc	culated in
00m US Private Placement	Paralastta Tunnal Limitad	Drivate elecement		secured debt	Dan4	COD	28/09/2017 100.0	28/09/2032	10.5 200.0	300.000	300.000		.633% -3.869%			2.0000		8.580				299.621	column Y as we expect to capitalise part of it.	41
eries 11- £250m Public Bond	Bazalgette Tunnel Limited Bazalgette Finance Plc	Private placement Bond	Bullet n/a Bullet XS1726309	Senior 9286 Senior	Baa1 Baa1/BBB+	GBP	29/11/2017 98.8	29/11/2027		250.000	250.000	1415.753 -6	.078% -4.322%			2.860% 2.375%	5.938	5.938	n/a n/a n/a n/a	1.275	250.000	250.218		4
roperty Lease - Cottons roperty Lease - Camelford	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Other Other	Other n/a Other n/a	Other Other	n/a n/a	GBP	28/04/2017 n/a 24/08/2015 n/a	23/12/2023 24/08/2025	1.7 n/a 3.4 n/a	2.766 0.629	2.766 0.629	4.789 -6 2.140 -6	.078% -4.322% .078% -4.322%			2.375%		0.066	n/a n/a n/a		2.766 0.629	2.766 0.629	Operating lease accounted under IFRS 16 Operating lease accounted under IFRS 16	4
E75m US Private Placement Series 18 - £300m Public Bond	Bazalgette Tunnel Limited	Private placement	Bullet n/a	Senior	888+	GBP	07/09/2021 100.0	06/09/2041	19.4 75.0	75.000	75.000	1458.699 -6	.039% -4.282%			2.418%	1.814	1.814	n/a n/a	0.487	75.000	71.323		41
£35m USPP1 Swap (Receivable leg)	Bazalgette Finance Plc Bazalgette Tunnel Limited	Bond Swap - receiving leg		Super-senior	Baa1/BBB+ n/a	GBP	10/03/2022 99.6 28/09/2017 n/a	28/03/2030		300.000 -35.000	300.000 -35.000	-279.904 -5	.734% -3.972% .633% -3.869%			2.860%		-1.001	n/a n/a n/a n/a		300.000 -35.000	-7.053		4E 4E 4B.
E35m USPP2 Swap (Receivable leg) Fotals for fixed rate instruments	Bazalgette Tunnel Limited	Swap - receiving leg	Bullet n/a	Super-senior	n/a	GBP	28/09/2017 n/a	28/03/2030	8.0 -35.0 1619.500	-35.000 1657.922	-35.000 1657.922	-279.904 -5 43063.116	.633% -3.869%			2.860%	-1.001 86.622	-1.001 86.622	n/a n/a	4,679	-35.000 1657.922	-7.053 1752.761		48
Floating rate instruments	Bazalgette Tunnel Limited	RCF	Revolving n/a	Senior	888+	GBP	29/01/2020 n/a	29/01/2027	4.8 160.000	0.000	0.000	0.000 -7	.381% -5.649%	SONIA 0.2036	0.7516%	0.96%	0.000	0.000	0.075% when utilisation is up to 0.00%	0.375	0.000	0.000		
RCF																			0.33%; 0.15% when utilisation is between 0.33% and 0.66%; 0.3% when					48.2
£80m EIB Loan - Tranche 1																			utilisation is over 0.66%					
E80m EIB Loan - Tranche 1	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	EIB loan EIB loan	Amortising n/a Amortising n/a	Senior Senior	n/a n/a	GBP	11/07/2018 100.0 08/01/2019 100.0		16.1 80.000	80.000 80.000	80.000		.062% -5.324% .050% -5.312%		1.08% 1.09%			1.042	n/a n/a		80.000 80.000	78.775	Total issue costs for EIB were ES.7m; individual issue costs for each tranche were calculated on a pro rata basis Total issue costs for EIB were ES.7m; individual issue costs for each tranche were calculated on a pro rata basis	48.2 48.2
E80m EIB Loan - Tranche 3 E80m EIB Loan - Tranche 4	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	EIB loan EIB loan	Amortising n/a Amortising n/a	Senior Senior	n/a n/a		10/07/2019 100.0 08/01/2020 100.0	15/01/2051 15/01/2051	16.1 80.000 16.1 80.000	80.000	80.000 80.000		.037% -5.299% .041% -5.304%		1.11% 1.10%			1.064	n/a		80.000	78.864 78.996	Total issue costs for EIB were ES.7m; individual issue costs for each tranche were calculated on a pro rata basis Total issue costs for EIB were ES.7m; individual issue costs for each tranche were calculated on a pro rata basis	48.3 48.3
£80m EIB Loan - Tranche 5	Bazalgette Tunnel Limited	EIB loan	Amortising n/a	Senior	n/a	GBP	08/07/2020 100.0	15/01/2051	16.1 80.000	80.000	80.000	1284.274 -7	.056% -5.319%	SONIA 0.2212	1.09%	1.31%	1.047	1.047	n/a	0.646	80.000	78.835	Total issue costs for EIB were £5.7m; individual issue costs for each tranche were calculated on a pro rata basis	48.1 48.1
E80m EIB Loan - Tranche 6 E80m EIB Loan - Tranche 7	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	EIB loan EIB loan	Amortising n/a Amortising n/a	Senior Senior	n/a n/a		13/01/2021 100.0 10/03/2021 100.0		16.1 80.000 16.1 80.000	80.000	80.000		.051% -5.313% .055% -5.318%					1.052	n/a n/a				Total issue costs for EIB were ES.7m; individual issue costs for each tranche were calculated on a pro rata basis Total issue costs for EIB were ES.7m; individual issue costs for each tranche were calculated on a pro rata basis	48.1 48.1
£60m EIB Loan - Tranche 8	Bazalgette Tunnel Limited	EIB loan	Amortising n/a	Senior	n/a	GBP	14/07/2021 100.0	15/01/2051	16.1 60.000	60.000	60.000	963.205 -7	.054% -5.317%	SONIA 0.2212	1.09%	1.31%	0.786	0.786	n/a	0.484	60.000	59.142	Total issue costs for EIB were £5.7m: individual issue costs for each tranche were calculated on a pro rata basis	48.2
E80m EIB Loan Tranche 1 Swap (Receivable Leg) E80m EIB Loan Tranche 2 Swap (Receivable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - receiving leg Swap - receiving leg	Amortising n/a	Super-senior Super-senior	n/a		11/07/2018 n/a 08/01/2019 n/a	31/03/2030 31/03/2030	7.5 -80.000	-80.000	-80.000 -80.000	-597.741 -7		SONIA 0.2212		0.86%	-0.686	-0.686 -0.686	n/a	0.030	-80.000	-12.441	This is an estimated issuance cost per bank. Added to the receivable leg only for simplicity. This is an estimated issuance cost per bank. Added to the receivable leg only for simplicity.	48.1 48.1
E80m EIB Loan Tranche 3 Swap (Receivable Leg) E40m EIB Loan Tranche 4A Swap (Receivable Leg	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - receiving leg Swap - receiving leg	Amortising n/a	Super-senior Super-senior	n/a n/a	GBP	10/07/2019 n/a 08/01/2020 n/a	31/03/2030 15/01/2031	7.5 -80.000	-80.000 -40.000	-80.000 -40.000	-597.741 -7 -326.594 -7	.470% -5.740% .470% -5.740%	SONIA 0.2212 SONIA 0.2212		0.86%	-0.686 -0.343	-0.686 -0.343	n/a			-12.441		48
£40m EIB Loan Tranche 4B Swap (Receivable Leg)	Bazalgette Tunnel Limited	Swap - receiving leg	Amortising n/a	Super-senior	n/a	GBP	08/01/2020 n/a	15/01/2031	8.2 -40.000	-40.000	-40.000	-326.594 -7	.470% -5.740%	SONIA 0.2212	0.64%	0.86%	-0.343	-0.343	n/a	0.030	-40.000	-6.562	This is an estimated issuance cost per bank. Added to the receivable leg only for simplicity.	4B.2
£40m EIB Loan Tranche SA Swap (Receivable Leg) £40m EIB Loan Tranche SB Swap (Receivable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - receiving leg Swap - receiving leg	Amortising n/a Amortising n/a	Super-senior Super-senior	n/a n/a	GBP	08/07/2020 n/a 08/07/2020 n/a	15/01/2031 15/01/2031	8.2 -40.000 8.2 -40.000	-40.000 -40.000	-40.000 -40.000	-326.594 -7 -326.594 -7	.470% -5.740% .470% -5.740%	SONIA 0.2212 SONIA 0.2212		0.86%	-0.343 -0.343	-0.343 -0.343	n/a n/a		-40.000 -40.000	-6.562 -6.562		4B 4B
£40m EIB Loan Tranche 6A Swap (Receivable Leg)	Bazalgette Tunnel Limited	Swap - receiving leg	Amortising n/a	Super-senior	n/a	GBP	13/01/2021 n/a	15/01/2031	8.2 -40.000	-40.000	-40.000	-326.594 -7	.470% -5.740%	SONIA 0.2212	0.64%	0.86%	-0.343	-0.343	n/a	0.030	-40.000	-6.639	This is an estimated issuance cost per bank. Added to the receivable leg only for simplicity.	48.2
E40m EIB Loan Tranche 6B Swap (Receivable Leg) E40m EIB Loan Tranche 7A Swap (Receivable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - receiving leg Swap - receiving leg	Amortising n/a Amortising n/a	Super-senior Super-senior	n/a n/a	GBP	13/01/2021 n/a 10/03/2021 n/a	15/01/2031 15/01/2032	8.2 -40.000 8.9 -40.000	-40.000 -40.000	-40.000 -40.000		.470% -5.740% .470% -5.740%			0.86%	-0.343 -0.343	-0.343 -0.343	n/a n/a	0.030		-6.639 -7.117	This is an estimated issuance cost per bank. Added to the receivable leg only for simplicity.	4B.
£40m EIB Loan Tranche 7B Swap (Receivable Leg) £30m EIB Loan Tranche 8A Swap (Receivable Leg)	Bazalgette Tunnel Limited	Swap - receiving leg	Amortising n/a	Super-senior	n/a	GBP	10/03/2021 n/a	15/01/2032		-40.000	-40.000 -30.000		.470% -5.740% .470% -5.740%		0.64%			-0.343 -0.257	n/a			-7.117		4B
E15m EIB Loan Tranche 8B.1 Swap (Receivable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - receiving leg Swap - receiving leg	Amortising n/a Amortising n/a	Super-senior Super-senior	n/a n/a	GBP	14/07/2021 n/a 14/07/2021 n/a	15/01/2032 15/01/2032 15/01/2032	8.9 -15.000	-15.000	-15.000	-133.866 -7	.470% -5.740%	SONIA 0.2212 SONIA 0.2212	0.64% 0.64%	0.86%	-0.129	-0.129	n/a n/a		-15.000	-5.338 -2.669		48.1 48.1 48.1 48.1 48.1 48.1
:15m EIB Loan Tranche 8B.2 Swap (Receivable Leg) Totals for floating rate instruments	Bazalgette Tunnel Limited	Swap - receiving leg	Amortising n/a	Super-senior	n/a	GBP	14/07/2021 n/a	15/01/2032	8.9 -15.000 160.000	-15.000 0.000	-15.000	-133.866 -7 4950.920	.470% -5.740%	SONIA 0.2212	0.64%	0.86%	-0.129	-0.129	n/a	5 530	-15.000 0.000	-2.669 509.531		48.
		_							100.000	10.000	10.000	4330.320					1.033	1.033		3330	10.000	303.331		
RPI linked instruments Series 5 - £100m RPI Bond	Balazgette Finance plc	Bond	Bullet XS1436288	3846 Senior	Baa1/B8B+	GBP	27/06/2018 100.0	27/06/2050	28.3 100.000	115.737	115.737	3270.756 0.	688%			9.75%	11.284	0.796	n/a n/a	0.656	114.071	184.287	Total issue costs for series 1-7 were £2.3m; individual issue costs for each bond were calculated on a pro rata basis	48.
Series 8 - £100m RPI Bond Series 6 - £100m RPI Bond	Bazalgette Finance Plc	Bond	Amortising XS1525510	0027 Senior	Baa1/B88+		05/12/2018 100.0	05/12/2040	16.7 100.000	113.848	113.848	1900.539 0.				9.27%	10.555	0.283	n/a n/a	0.654	111.880	146.930		48.
Series 9 - £125m RPI Bond	Bazalgette Finance Plc Bazalgette Finance Plc	Bond Bond	Bullet XS1436289 Amortising XS1643813		Baa1/888+ Baa1/888+	GBP	27/06/2019 100.0 17/07/2019 100.0	27/06/2051 17/07/2049	29.3 100.000 25.3 125.000		112.410 149.124	3774.828 0.	192%			9.21%	13.733	0.849	n/a n/a n/a n/a	0.755	147.036	207.542	Total issue costs for series 1-7 were £2.3m; individual issue costs for each bond were calculated on a pro rata basis	48. 48.
£100m Scottish Widows Loan Series 1 - £25m RPI Bond	Bazalgette Tunnel Limited	Loan (non-EIB)	Amortising n/a	Senior	n/a		30/09/2019 100.0	30/09/2049	22.8 100.000	111.743	111.743	2544.008 0.	010%			9.01%	10.069	0.011	n/a n/a	0.487	109.769	146.162	Total issue costs for series 1-7 were £2.3m; individual issue costs for each bond were calculated on a pro rata basis	48.
Series 3 - £25m RPI Bond	Bazalgette Finance Plc Bazalgette Finance Plc	Bond Bond	Amortising XS1430587 Amortising XS1430590	0221 Senior	Baa1/888+ Baa1/888+		15/06/2020 100.0 15/06/2020 100.0		24.2 25.000 30.2 25.000	27.640	27.640 27.640	669.588 1. 835.534 0.	951%			10.13% 10.04%	2.774	0.286	n/a n/a n/a n/a			47.626	Total issue costs for series 1-7 were £2.3m; individual issue costs for each bond were calculated on a pro rata basis	48.4 48.4
Series 7 £50m RPI Bond £35m USPP1 Swap (Payable leg)	Bazalgette Finance Plc Bazalgette Tunnel Limited	Bond Swap - paying leg	Bullet XS1436289 Bullet n/a		Baa1/BBB+ n/a	GBP	27/06/2020 100.0 28/09/2017 n/a	27/06/2052 28/03/2030	30.3 50.000 8.0 35.000	55.280 41.581	55.280 41.581	1672.947 0. 332.534 -0	787%			9.86% 8.54%		0.435 -0.175	n/a n/a n/a n/a			91.951 12.344	Total issue costs for series 1-7 were £2.3m; individual issue costs for each bond were calculated on a pro rata basis	48.4
£35m USPP2 Swap (Payable leg)	Bazalgette Tunnel Limited	Swap - paying leg	Bullet n/a	Super-senior	n/a	GBP	28/09/2017 n/a	28/03/2030	8.0 35.000	41.581	41.581	332.534 -0	.489%			8.47%	3.521	-0.203	n/a n/a		40.873	12.097		48.4 48.4
Series 2 - £25m RPI Bond Series 4 - £25m RPI Bond	Bazalgette Finance Plc Bazalgette Finance Plc	Bond Bond	Amortising XS1430584 Amortising XS1430589	4091 Senior 9728 Senior	Baa1/888+ Baa1/888+	GBP	15/06/2021 100.0 15/06/2021 100.0	15/06/2048 15/06/2054	24.2 25.000 30.2 25.000	27.061	27.061 27.061		042% 954%					0.282	n/a n/a n/a n/a	0.164 0.164	26.630 26.630	43.944	Total issue costs for series 1-7 were £2.3m; individual issue costs for each bond were calculated on a pro rata basis Total issue costs for series 1-7 were £2.3m; individual issue costs for each bond were calculated on a pro rata basis	48.4 48.4
Series 13 - £150m RPI Bond	Bazalgette Finance Plc	Bond	Bullet XS1802472	2891 Senior	Baa1/B88+	GBP	13/04/2022 100.2	13/04/2032	10.0 150.000	0.000	0.000	0.000 0.	010%			9.01%	0.000	0.000	n/a n/a	0.753	0.000	0.000		48.4
Series 15 - £50m RPI Bond Series 16 - £50m RPI Bond	Bazalgette Finance Plc Bazalgette Finance Plc	Bond Bond	Amortising XS1821454 Amortising XS1821455	1912 Senior 5216 Senior	Baa1/888+ Baa1/888+		16/05/2022 100.0 16/05/2023 100.0		19.6 50.000 19.6 50.000	0.000	0.000		074% 174%					0.000	n/a n/a n/a	0.242		0.000		48.4 48.4
Series 17 - £75m RPI Bond £80m EIB Loan Tranche 1 Swap (Payable Leg)	Bazalgette Finance Plc	Bond	Bullet XS2034702	2824 Senior	Baa1/888+	GBP	05/08/2021 112.2	05/08/2036 31/03/2030		80.294 92.528	80.294 92.528	1152.933 0.						0.008 -0.527	n/a n/a	0.507	79.188 90.890	97.551 25.273		48.4 48.4
£80m EIB Loan Tranche 2 Swap (Payable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - paying leg Swap - paying leg	Amortising n/a Amortising n/a	Super-senior Super-senior	n/a n/a	GBP	11/07/2018 n/a 08/01/2019 n/a	31/03/2030	7.5 80.000	90.967	90.967		.580%			8.37%	7.612	-0.528	n/a n/a n/a n/a		89.357	25.273		48.4
£80m EIB Loan Tranche 3 Swap (Payable Leg) £40m EIB Loan Tranche 4A Swap (Payable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - paying leg Swap - paying leg	Amortising n/a	Super-senior Super-senior	n/a n/a		10/07/2019 n/a 08/01/2020 n/a	31/03/2030 15/01/2031	7.5 80.000 8.2 40.000	89.799 44.559	89.799 44.559		.120%			8.47% 7.78%		-0.440 -0.499	n/a n/a n/a		88.209 43.784	25.566 10.967		48.4 48.4 48.4
£40m EIB Loan Tranche 4B Swap (Payable Leg)	Bazalgette Tunnel Limited	Swap - paying leg		Super-senior			08/01/2020 n/a	15/01/2031	8.2 40.000	44.559	44.559	363.820 -1	315%					-0.586	n/a n/a		43.784	10.200		48.4 48.4
E40m EIB Loan Tranche SA Swap (Payable Leg) E40m EIB Loan Tranche SB Swap (Payable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - paying leg Swap - paying leg		Super-senior Super-senior			08/07/2020 n/a 08/07/2020 n/a	15/01/2031 15/01/2031			44.224 44.224	361.084 -0 361.084 -0	920%					-0.407 -0.420	n/a n/a n/a		43.454	11.728		48.4
E40m EIB Loan Tranche 6A Swap (Payable Leg)	Bazalgette Tunnel Limited	Swap - paying leg	Amortising n/a	Super-senior	n/a	GBP	13/01/2021 n/a	15/01/2031	8.2 40.000	43.969	43.969	358.999 -0	.960%			7.95%	3.497	-0.422	n/a n/a		43.203	11.554		4B.
E40m EIB Loan Tranche 6B Swap (Payable Leg) E40m EIB Loan Tranche 7A Swap (Payable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - paying leg Swap - paying leg		Super-senior Super-senior		GBP	13/01/2021 n/a 10/03/2021 n/a	15/01/2031 15/01/2032	8.2 40.000 8.9 40.000	43.969	43.969 43.805	358.999 -1 390.933 -0	.100%				3.430 3.489	-0.484 -0.416	n/a n/a n/a		43.203 43.042	11.010		48. 48.
E40m EIB Loan Tranche 7B Swap (Payable Leg) E30m EIB Loan Tranche 8A Swap (Payable Leg)	Bazalgette Tunnel Limited	Swap - paying leg	Amortising n/a	Super-senior	n/a	GBP	10/03/2021 n/a	15/01/2032	8.9 40.000	43.805	43.805	390.933 -0	.890%			8.03%	3.517	-0.390	n/a n/a		43.042	12.410		4B. 4B.
E15m EIB Loan Tranche 8B.1 Swap (Payable Leg)	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	Swap - paying leg Swap - paying leg	Amortising n/a	Super-senior Super-senior	n/a	GBP	14/07/2021 n/a 14/07/2021 n/a	15/01/2032 15/01/2032	8.9 15.000	16.116	32.232 16.116	143.825 -1	.955% .050%			7.86%	1.266		n/a n/a n/a n/a			9.055 4.379		4B 4B
E15m EIB Loan Tranche 8B.2 Swap (Payable Leg) E40m EIB Loan - Tranche 9	Bazalgette Tunnel Limited	Swap - paying leg EIB loan	Amortising n/a	Super-senior Senior	n/a	GBP	14/07/2021 n/a 12/01/2022 100.0	15/01/2032 15/01/2051	8.9 15.000	16.116 41.366	16.116 41.366	143.825 -1	.050% 010%			7.86%		-0.169 0.004	n/a n/a		15.835 40.789	4.379 50.917	Total issue costs for EIB were ES.7m; individual issue costs for each tranche were calculated on a pro rata basis	4B 4B
40m EIB Loan - Tranche 10	Bazalgette Tunnel Limited Bazalgette Tunnel Limited	EIB loan	Amortising n/a Amortising n/a	Senior	n/a	GBP	13/07/2022 100.0	15/01/2051	16.1 40.000	0.000	0.000	0.000 0.	010%			9.01%	0.000	0.000	n/a n/a n/a n/a	0.323	0.000	0.000	Total issue costs for EIB were ES.7m; individual issue costs for each transhe were calculated on a pro-rata basis Total issue costs for EIB were ES.7m; individual issue costs for each transhe were calculated on a pro-rata basis	4B.
Totals for RPI linked instruments									1770.000	1663.237	1663.237	27479.952					147.096	-2.381		6.581	1636.178	1501.729		48
Pl linked instruments		D1	I a constitue Towns	icon Ic.	Day 1 (222	co-	or (on (2042)	25 (05 (22)	20.7	lar c · ·	lor out	4252.2				2000	C 700	0.704	1-6		04.007	445.4.75		
Series 10 - £75M CPI Bond Series 12 - £200M CPI Bond	Bazalgette Finance Plc Bazalgette Finance Plc	Bond Bond	Amortising XS1662621 Amortising XS1726310	961 Senior	Baa1/888+ Baa1/888+	GBP	30/11/2017 100.0	30/11/2042	20.7 75.000 15.9 200.000	216.279	85.019 216.279	1757.245 3444.757	0.828%				6.705 16.852		n/a n/a n/a n/a	0.947	84.083 216.279	249.304	Cap at 3% CPI; floor at 0% CPI	4B 4B
eries 14 - £75m CPI Bond otals for CPI linked instruments	Bazalgette Finance Plc	Bond	Amortising XS1819532	2760 Senior	Baa1/BBB+	GBP	16/05/2022 100.0	16/05/2052	25.4 75.000	0.000	0.000	0.000	0.949%				0.000		n/a n/a	0.363	0.000	0.000	0.000	4B
									, , , , , , , , , , , , , , , , , , , ,	301.298	301.298											364.451		
tals for all instruments									3899.500	3622.457	3622.457	80695.990					260.108	89.379		18.535	3594.463	4128.473		48
nte Assumptions		_																						
porting date	31/03	2022																						
Resident Association	_																							
nation Assumptions		.00%																						4B.
PI %		.00%																						4B
ndicative interest rates		.18%																						48 48
ndicative interest rates indicative weighted average nominal interest rate		9778																						48
ndicative interest rates dicative weighted average nominal interest rate dicative weighted average cash interest rate																								- 44
ndicative weighted average cash interest rate ndicative debt portfolio breakdown		.00%																						48
ndicative weighted average cash interest rate ndicative debt portfolio breakdown loating rate debt as percentage of total debt (gross) ixed rate debt as percentage of total debt (gross)	4	.77%																						48
ndicative weighted average cash interest rate ndicative debt portfolio breakdown loating rate debt as percentage of total debt (gross) Fixed rate debt as percentage of total debt (gross) RP linked debt as percentage of total debt (gross)	4																							48.8 48.8 48.8
Indicative weighted average nominal interest rate indicative weighted average nominal interest rate indicative weighted average cash interest rate indicative weighted average cash interest rate indicative debt portfolio breakdown. Finding rate debt is percentage of total debt (gross) Finder rate debt as percentage of total debt (gross) PR Plinked debt as percentage of total debt (gross) CPI inched debt as percentage of total debt (gross). CPI inched debt as percentage of total debt (gross).	4 4	.77% .91% .32% .23%																						48.8
ndicative weighted average cash interest rate ndicative debt portfolio breakdown loating rate debt as percentage of total debt (gross) inted rate debt as percentage of total debt (gross) Pl linked debt as percentage of total debt (gross)	4 4	.77% .91% .32%																						48 48 48 48 48 48