National Transparency Template February 2021

Administration		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Capital Markets)	
	Telephone: +44 (0)24 7518 1327	
	E-mail: Philip.Hemsley@thecoventry.co.uk	
	Mailing Address: Oak Tree Court, Binley Business Park, Harry Weston Road,	
Name, job title and contact details of person validating this form	Coventry, CV3 2UN	
Date of form submissior		31/03/21
Start Date of reporting perior		01/02/21
End Date of reporting perior		28/02/21



ounterparties, Rating:

Web links - prospectus, transaction documents, loan-level data

				Counterparty/ies	F	itch	M	oody's	S8	kP	1	DBRS
					Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigge	er Current ra
Covered bonds	·			0	N/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer				Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)				Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager				Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Account bank				HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank				N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)				Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)				N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool				Coventry Building Society	A-	A-	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool				N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£5,665,512,414	£428,000,000	£444,550,000		•			•		•		
Swap notional maturity/ies	15/01/2025	12/01/2024	20/06/2026									
LLP receive rate/margin	1.23785%	1.76250%	1.52800%									
LLP pay rate/margin Collateral posting amount(s) (GBP)			2.07249%									
Collateral posting amount(s) (GBP)			82,425,053									

Accounts, Ledgers

Accounts, Ledgers	Value as of End Date of reporting perio	Value as of Start Date of reporting perio	Taranta d Malica
Revenue receipts (please disclose all parts of waterfall)	value as or end Date or reporting perio	value as or Start Date or reporting perio	Targeted Value
revenue receipts (piease disclose all parts of waterfall)	AVAII ABI E REVENUE RECEIPTS	AVAII ABI E REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £9,732,294	(a) Revenue Receipts - Interest received from Borrowers: £10.696.342	
	(a) Revenue Receipts - Interest received from Borrowers: £39,732,234 (a) Revenue Receipts - Fees charged to Borrowers: £395.064	(a) Revenue Receipts - Interest received from Borrowers: £10,696,342 (a) Revenue Receipts - Fees charged to Borrowers: £489.891	
	(a) Revenue Receipts - Fees charged to Borrowers: £395,064 (b) Interest received: £0	(a) Revenue Receipts - Fees charged to Borrowers: £489,891 (b) Interest received: £0	
	(c) Excess Reserve Fund: £676,982	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £7.650,224	(d) Other Revenue Receipts: £34.805	
	(e) Excess Required Coupon Amount: £0	(e) Excess Required Coupon Amount: £0	
	(f) Reserve Ledger credit amounts following Notice to Pay: £0	(f) Reserve Ledger credit amounts following Notice to Pay: £0	
	(g) Amounts Belonging to Third Parties: -£395,064	(g) Amounts Belonging to Third Parties: -£489.891	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £18.059.500	Total Available Revenue Receipts: £10,731,147	
	Total Available Revenue Receipts. £16,039,300	Total Available Revenue Receipts. £10,731,147	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	(a) Fees due to Bond Trustee and Security Trustee: £0	(a) Fees due to Bond Trustee and Security Trustee: £0	
	(b) Fees due to Agent: £0	(b) Fees due to Agent: £0	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	Provider and Asset Monitor: £0	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £3,909,076	(d) Amounts due to the Interest Rate Swap Provider: £4,557,774	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £141,620	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £151,713	
	(ii) Amounts due on the Term Advance: £622,160	(ii) Amounts due on the Term Advance: £1,668,400	
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledger: £7,619,068	(h) Transfer to Reserve Ledger: £5,687	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(j) Indemnity amounts due to the Members: £0	(j) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions : £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £5,767,576	(I) Deferred Consideration: £4,347,573	
	(m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £0	(n) Members profit amount: £0	
rincipal receipts (please disclose all parts of waterfall)			
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £34.013.414	(a) Scheduled amounts received from Borrowers: £38,214,555	
	Unscheduled amounts received from Borrowers: £87,438,072	Unscheduled amounts received from Borrowers: £126.454.901	
	Less Further Advances made: -£3,294,696	Less Further Advances made: -£3,580,283	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £118,156,790	Total Available Principal Receipts: £161,089,173	
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	
	(a) Purchase of New Loans or Substitution Assets: £0	(a) Purchase of New Loans or Substitution Assets: £0	
	(b) Transfer to Principal Ledger: £0	(b) Transfer to Principal Ledger: £0	
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £118,156,790	(d) Capital Distribution to Members: £161,089,173	
eserve ledger	£ 6,608,084	£ 6.602.397	£ 6,608,0
Revenue ledger	£ 11.158.513		
Principal ledger	£ 118.156,790	£ 161.089.173	£

Asset Coverage Test

Asset Coverage Test		
	Value	Description (please edit if different)
A	£ 5,672,986,147	A: Arrears Adjusted True Balance
В	£ 118,156,790	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£	
V	£	
W	£	
X	£ 254 231 799	X: Savings set off balance
Y		Y : Flexible draw deduction
7		Z: Negative carry adjustment
Total	£ 5,393,288,769	
· · · · · · · · · · · · · · · · · · ·	3,000,000,000	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	
Asset percentage (%)	A. Arrears Adjusted True Balance 87.0%	1
Asset percentage (%) Maximum asset percentage from Fitch (%)	87.0% 87.0%	4
Maximum asset percentage from Fitch (%) Maximum asset percentage from Moody's (%)	99.5%	
Maximum asset percentage from Moody's (%) Maximum asset percentage from S&P (%)	99.5% N/A	
Maximum asset percentage from DBRS (%) Credit support as derived from ACT (GBP)	N/A	
	£ 776,438,769	
Credit support as derived from ACT (%)	16.8%	
Programme-Level Characteristics		7
Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP serie		
converted at swap FX rate)	£ 4,616,850,0	00
Covered bonds principal amount outstanding (GBP, non-GBP serie		
converted at current spot rate)	£ 4,655,750,0	00
Cover pool balance (GBP	£ 6,521,818,0	
GIC account balance (GBP)	£ 135,923,0	
Any additional collateral (please specify	£	
Any additional collateral (GBP	£	
Aggregate balance of off-set mortgages (GBF	£ 909,235,7	
Aggregate deposits attaching to the cover pool (GBF	£ 254,231,7	
Aggregate deposits attaching specifically to the off-set mortgage		
(GBP)	£ 219,679,0	5 9
Nominal level of overcollateralisation (GBF	2,040,799,283	
Nominal level of overcollateralisation (%	44.2%	
Number of loans in cover poc	51,303	
Average loan balance (GBP	£ 127,1	
Weighted average non-Indexed LTV (%	46.4%	
Weighted average Indexed LTV (%	41.4%	
Weighted average seasoning (months	55.4	1
Weighted average remaining term (months	207.9	
Weighted average interest rate (%	2.07%	
Standard Variable Rate(s) (%	4.49%	1
Constant Pre-Payment Rate (%, current month)	1.28%	1
Constant Pre-Payment Rate (%, guarterly average	1.25%	1
Principal Payment Rate (%, current month)	1.45%	1
i incipar i ayment itate (76, current month)	1.73%	4

Mortgage collections

Mortgage collections (scheduled - interest)	£	9,732,2
Mortgage collections (scheduled - principal)	£	34,013,4
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	84,143,3

Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Previous Reporting	Date			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	696	1.4%	75,573,838	1.2%
Loans bought back by seller(s)	83	0.2%	10,895,108	0.2%
of which are non-performing loans	74	0.1%	9,337,474	0.1%
of which have breached R&Ws	9	0.0%	1,557,634	0.0%
Loans sold into the cover pool	374	0.7%	55,352,520	0.8%

1.79% 2.01% 0.00%

0.00% 10.80% Probable 5.0% / 2.5%

Principal Payment Rate (%, current month)
Principal Payment Rate (%, quarterly average)
Constant Default Rate (%, current month)

Constant Default Rate (%, quarterly average)
Fitch Discontinuity Factor (%)
Moody's Timely Payment Indicato

Moody's Collateral Score (%, including/excluding systemic risk)

Product Rate Type and Reversionary Profiles						rveignted average			
						Remaining teaser			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	40,694	68.5%	4,923,804,004	75.5%	2.02%	34.4	1.44%	-0.29%	1.99%
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1,817	3.1%	118,520,279	1.8%	0.90%	0	0.80%	0.80%	5.41%
Fixed for life	4	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	152	0.3%	8,441,697	0.1%	3.30%	1.4	-0.38%	-0.79%	1.02%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	1,864	3.1%	102,844,790	1.6%	0.85%	0	0.75%	0.75%	0.89%
SVR, including discount to SVR	14,836	25.0%	1,368,207,243	21.0%	2.42%	0	2.42%	0.00%	2.42%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	59,367	100.0%	£ 6,521,818,014	100.0%	2.07%		1.62%		2.13%

Section Sect	Stratifications				
1 comp no. 25 1 comp no. 2	Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amoun
2	Current	51,066	99.59	6 £ 6,493,291,868	99.6
Standard S					0.
				6 £ 5,106,953	0.
					0.
Promotion series					0.0
				6 E -	0.0
Career on Proceed LTV	12+ months in arrears			6 £ -	0.0
2006	Total	51,303	100.09	6 £ 6,521,818,014	100.
2006					1
1.500 1.50		Number	% of total number	Amount (GBP)	
1.00					55.2
2005. 2006.		3,294			9.1
\$ 200. 200.	55-60%	3,394	6.6%	6 £ 674,601,811	10.
1.00		2,945	5.79	6 £ 635,301,830	9.
\$2.50.5. 4.50	65-70%	2,224			7.
10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			2.8%	6 £ 335,635,619	5.
150 150			1.29	6 £ 139,994,562	2.
1995 1995					0.
Selection					0.
100,000					0.0
150 150	95-100%	0	0.09	6 £ -	0.
100 100	100-105%	0	0.09	6 £ -	0.
September Sept	105-110%		0.0%	6 E -	0.
Comment Comm			0.09	6 £ -	0.
Note		0	0.09	6 £ -	0.
	IOTAI	51,303	100.009	6,521,818,014	100.0
	Comment Indoored LTV	Number	N of total acceptant	A (ODD)	0/ -64-4-1 -
1485 1485	Current indexed LTV	Number	% of total number	Amount (GBP)	
Sept.	U-3U /6	41,886	81.69	4,363,606,463	66.
1.60 1.60	UU-UU 70	3,146	6.19	642,592,190	9
1.02 2.03 2.04	00-00%	2,033	0.17	6 £ 590,373,396	9.
75-697. 1					7.
75-697. 1			2.3	6 £ 304,359,826	4. 2.
100 100					2.
SeyN.					0.:
0.095 0.095 0.00	80-85%		0.0%	6 £ 3,734,795	0.1
Section			0.0%	6 £ 84,030	0.0
160-1005		0			0.0
185-1106			0.09	6 £ -	0.0
1972 1975					0.0
2004 State					0.0
Supplemental Supp			0.09	6 £ -	0.0
Supplemental Supp	125%+		0.09	6 £ -	0.0
1,195	Iotal	51,303	100.05	6 £ 6,521,818,014	100.0
1,195					
1,009-10,009		N. C	W 11.1		0/ / 1
10,000-25,000 3,921 7,96 69,328,188 7,96 69,328,188 7,96 69,328,188 7,96 60,000 7,963 13,56 13,57 14,62,32,330 1,60,000 13,0	Current outstanding balance of loan				% of total amour
15.000-50.000	0-5,000	1.195	2.39		0.0
\$6,000 \$	0-5,000 5,000-10,000	1,195 1,134	2.3° 2.2°	6 2,543,292 6 8,630,074	0.0
75,000-100,000	0-5,000 5,000-10,000 10,000-25,000	1,195 1,134 3,921	2.33 2.21 7.61	6 2,543,292 6 8,630,074 6 69,328,198	0.0 0.1 1.1
100,0001-00000	0-5,000 5,000-10,000 10,000-25,000 25,000-50,000	1,195 1,134 3,921 7,063	2.3i 2.2r 7.6i 13.8*	6 2,543,292 6 8,630,074 6 69,328,198 6 264,843,901	0.0 0.1 1.1
15,000-020000 1,00	0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000	1,195 1,134 3,921 7,063 6,682	2.33 2.21 7.61 13.81 13.01	6 2,543,292 6 8,630,074 6 69,328,198 6 264,843,901 6 416,373,320	0.0 0.1 1.4 6.4
200,000 200,000 3,640 7.1% 811,689.005 1.200,000 1.305 1.300,000 1.305 1.300,000 1.305 1.300,000 1.305 1.300,000 1.305 1.300,000 1.305 1.300,000 1.300,000 1.305 1.300,000	0-5.000	1,195 1,195	233 227 7.66 227 227 227 227 227 227 227 227 227 2	6 2,543,292 6 8,630,074 6 69,328,198 6 264,843,901 6 416,373,320 6 530,629,709	0.0 0. 1. 4. 6.
2,194	0-5,000 0-5,00	1,195 1,134 3,921 7,063 6,682 6,085 9,481	2.33 2.22 7.61 13.83 13.01 11.93 18.55	6 2,543,292 6 8,630,074 6 69,328,198 6 264,843,901 6 416,373,320 6 530,629,709 6 1,172,367,998	0.0 0. 1. 4. 6. 8.
1,334 2,6% 4,301,379 6, 60,000.000.000 1,334 2,6% 4,301,379 6, 60,000.000.000 1,334 1,345 1,6% 3,311,164,72 1,345,000.000.000 1,345 1,345,000.000 1,345 1,345 1,345,000.000 1,345 1,34	0-5.000 5.000-1.0000 10,000-25.000 25,000-50.000 50,000-75.000 50,000-75.000 100,000-150,000 110,0000 110,0000 150,0000 150,0000 100,0000	1,195 1,134 3,921 7,063 6,085 6,085 9,491 6,063	2.33 2.22 7.61 13.83 13.91 11.91 11.91 11.91	6 2,543,292 6 8,630,074 6 69,328,198 6 264,843,901 6 416,373,320 6 530,629,709 6 1,172,367,998 6 1,045,729,420	0.0 0.1 1.7 4.3 6.4 8.1 18.1 16.1
1,000,004,0000 831	0-5.000	1,195 1,134 3,921 3,921 7,063 6,062 6,085 9,491 6,063 3,864	2.33 2.22 7.66 13.81 13.01 13.01 11.93 18.51 18.51 17.11	6 2,543,292 6 8,630,074 6 6 69,328,198 6 264,843,901 6 416,373,320 6 530,629,709 6 1,172,367,998 6 1,045,729,420 6 811,689,405 6 811,689,405	0.0 0.1 1.7 4.1 6.2 8.1 18.1 16.1
1.15	0-5.000	1,195 1,134 3,921 7,003 6,692 6,095 9,491 6,003 3,840	233 222 7.66 13.88 13.99 13.91 14.91 18.51 14.51 14.51 14.51	6 2,543,292 6 8,630,074 6 69,328,198 6 264,843,901 6 416,373,320 6 530,629,709 6 1,172,367,998 6 1,045,729,420 6 811,689,405 6 597,878,334	0.0 0.1 1.4 6.6 8.8 18.1 16.1 12.2
186,000.900.000 394 0.9% 186,956.008 186,005.000 186,000.000 186,000.000 186,000.000 186,000.000 186,000.000 199 0.4% 128,010.797 190,000.000.000 199 0.4% 128,010.797 190,000.000.000 199 0.4% 138,010.797 190,000.000 199 0.4% 138,010.797 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 178,014.37 190,000.000 199 0.5% 199,000.000 199,000.000 199 0.5% 199,000.000 199,000.000 199 0.5% 199,000.000 199,	0-5.000 10-5.0000 10,000-25.0000 10,000-25.0000 25.000-50.000 50,000-75.000 100,000-150.000 150,000-150.000 150,000-200.000 150,000-200.000 250,000-300.000 250,000-300.000	1,195 1,134 1,134 1,134 1,134 1,134 1,134 1,134 1,134	2.33 2.22 7.66 13.81 13.01 11.93 18.51 1.18 1.18 4.33	6 2,543,292 6 8,630,074 6 89,328,198 6 264,843,901 6 416,373,320 6 530,629,709 6 1,172,367,998 6 1,045,729,420 6 811,689,405 6 597,878,344 6 430,613,797 6 4 30,613,797 6	0.0 0.7 1.1 4.4 6.4 8.3 18.6 16.0 12.2 9.1 6.6
190,000 190,000 190 0.4% 192,777,74 190,000 190,000 190 0.4% 122,010,797 190,000 190 0.1% 53,704,485 190,000 190 0.1% 53,704,485 190,000 190 0.0% 17,864,890 190,000 190 0.0% 17,864,890 190,000 190 0.0% 180,800 190,000 190 0.0% 180,800 190,000 190 0.0% 180,800 190,000 190 0.0% 180,800 190,000 190,000 190 0.0% 180,800 190,000 190,000 190 0.0% 180,800 190,800	0-5.000	1,195 1,131 1,132 1,132 1,132 1,132 1,132 1,132 1,1334 1,334 1,334	233 227 7.66 227 227 227 227 227 227 227 227 227 2	6 2,543,292 (8,630,074) 6 99,328,198 (9,63,28),198 (9,63,2	0.0 0.1 1.1.4.6.8.8.1 18.1.10.1 12.1.9.9.1 6.1.4.4.4
190,000-70,000 199 0.4% 128,01797 170,000-800,000 72 0.1% 53,704,946 180,000-900,000 19 0.0% 17,844,899 0.000,000-10,000 19 0.0% 17,844,899 0.000,000-10,000 0.0%	0-5.000 10-5.0000 10,000-25.0000 10,000-25.0000 25.000-50 000 50.000-75.0000 10,000-100.000 10,000-100.0000 10,000-100.0000 100,000-100.0000 100,000-100.0000 100,000-100.0000 100,000-100.00000 100,000-100.00000 100,000-100.00000 100,000-100.00000 100,000-100.00000 100,000-100.0000000000000000000000000000	1,195	2.33 2.22 7.66 13.81 13.01 11.93 18.51 11.83 12.61 14.43 15.61 16.61	6 2.543.292 6 8,630.074 6 6 8,630.074 6 6 8,330.074 6 6 93.28 198 6 264.843.901 6 416.373.320 6 530.629.709 6 1,172.367.998 6 1,045.729.420 6 811,689.405 6 597.878.344 6 430,613.797 6 4310.166.472 6 243.916.287	0.1 0.1 1.1 4.4 6.8 8.8 18.1 16.1 12.2 9.3 6.4 4.1 3.3
170,000-80,000	0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000	1,195	23'' 26' 7.66' 13.88' 13.91' 14.91' 14.51' 14.51' 14.51' 14.51' 14.51' 15.61' 16.61' 16.61' 16.61' 16.61' 16.61' 16.61' 16.61' 16.61' 16.61' 16.61'	6 2.543.292 6 8.630.074 6 6 9.328.198 6 264.843.901 6 416.373.320 6 530.629.709 6 1.172.367.998 6 1.172.367.998 6 597.878.344 430.613.797 6 310.156.472 6 243.916.287 6 243.916.287 6 6 18.689.405 6 597.878.344 6 310.156.472 6 6 310.156.472 6 6 310.156.472 6 6 310.156.472 6 6 310.895.056 6 188.955.056	0.1 0.1 1.1 4.4 6.8 8.8 18.1 16.1 12.2 9.3 6.4 4.1 3.3
100,000 15,000	0-5,000	1,195 1,131 1,134	2.33 2.22 7.66 7.18 13.09 13.09 11.99 18.57 11.68 7.11 4.33 2.66 1.16 1.11 0.88	6 2.543.292 6 8,630.074 6 6 8,303.074 6 6 8,330.274 6 6 83.28.198 6 264.843.901 6 416.373.320 6 13.72.367.986 6 1,045.729.420 6 811,689.405 6 597.878.344 6 430,613.797 6 310,166.472 6 243,916.287 6 186.955.066 129.777.734	0.0 0.1 1.1 4.6 6.8 8.1 18.1 16.1 12.2 9.6 6.1 4.4 3.3 2.2 3.3
19	0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 25,000-50,000 25,000-50,000 25,000-75,000 75,000-10,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000	1,195 1,134 3,921 7,003 6,692 6,095 9,491 6,003 3,640 2,194 1,334 831 576 394 355	23' 22' 7.6' 13.8' 13.9' 11.9' 18.5' 11.5' 14.5' 2.6' 1.1.1' 2.6' 1.1.1' 0.18' 0.7'	6 2.543.292 6 8,630.074 6 69.328.198 6 264,843.901 6 264,843.901 6 503.029.799 6 1,172.367.998 6 1,045,729.420 6 811,699.405 6 493.613.797 6 310,156,472 6 243.916,287 6 148,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 198,955.06 188,955	0.0 0.1 1.4 4.6 6.6 8.8 18.1 16.1 12.2 9 6.1 4.4 3.3 2.2 2.3
1,000,000+ 0 0.0% 0 0.0% 0 0 0.0% 0 0 0 0 0 0 0 0 0	0-5,000 0-5,00	1,195 1,134	2.3° 2.2° 7.6° 7.18° 13.8° 13.9° 13.9° 18.5° 11.8° 11.	6 2.543.292 6 8,630.074 6 6,630.074 6 6,630.074 6 6 264,843.901 6 416,373.320 6 1,172.367.998 6 1,045,729.420 6 811,699.405 6 597.878.344 6 430,613.797 6 130,6472 6 186,955.066 122,777,734 6 126,707.97 6 126,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6 53,707.97 6	0. 0. 1. 4. 4. 6. 8. 18. 16. 12. 9. 6. 4. 3. 2. 3.
Seginal distribution	0-5,000 10,000 11,0000-25,000 25,000-10,000 10,000-25,000 25,000-50,000 150,000-75,000 150,000-75,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-250,000 170,000-350,000 170,000-350,000 170,000-350,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000 170,000-150,000	1,195 1,131 1,134 3,921 7,003 6,692 6,095 9,491 6,003 3,640 2,194 1,334 831 576 394 355 199 72	23'' 22'2' 7.66' 13.88' 13.89' 13.91' 14.91' 18.55' 7.13' 2.66' 1.11' 2.66' 1.11' 3.89' 3.90' 3.	6 2.543.292 6 8,630.074 6 69.328.198 6 264,843.901 6 69.328.198 6 264,843.901 6 50.0629.709 6 11,172.367.998 6 10,457.294.20 6 811,699.405 6 811,699.405 6 430.613.797 6 310.156,472 6 243.916,287 6 192,777,734 6 192,777,734 6 595.066 1 592,777,734 6 53,704,945 6 53,704,945 6 6 53,704,945	0.0 0.1 1.1 4.4 4.6 6.8 8.1 8.1 16.1 12.2 9.9 6.4 4.3 3.2 2.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Number Segional distribution Number Amount (GBP) % of total number Amount (GBP) % of total arm	0-5,000 10,000	1,195	2.3° 2.2° 7.6° 1.38° 1.39° 1.30° 1.19° 1.18.5° 1.18.6° 1.18.6° 1.18.6° 1.18.6° 1.18.6° 1.19° 1.1	6 2.543.292 6 8,630.074 6 69.328.198 6 69.328.198 6 69.328.198 6 264.843.901 6 416.373.320 6 530.629.709 6 1.172.367.998 6 1.045.729.420 6 811.689.405 6 597.878.344 6 430.613.797 6 243.916.297 6 186.955.06 6 19.277.734 6 53.704.945 6 12.277.734 6 53.704.945 6 37.804.387 6 37.804.387 6 37.804.387 6 37.804.387 6 6 37.804.	0.000000000000000000000000000000000000
East Anjala 2,465 4.8% 283,736,098 4 London 5,640 11,0% 1,152,579,888 1 North 1,924 3,8% 155,501,484 1 North West 4,832 9,0% 475,001,627 1 North West 6,302 9,0% 475,001,627 1 Outer Metro 6,710 9,0% 475,001,627 1 South East 6,308 12,3% 372,367,005 1 South West 5,524 11,4% 692,273,765 11 South West 5,524 11,4% 692,273,765 11 Wales 1,811 3,5% 173,415,558 2 West Midlands 7,014 3,5% 173,415,558 2 West Midlands 7,014 3,5% 173,415,558 2 Other 0 0 0 0 0 Other 0 0 0 0 0 0 0 0 0 0	0-5,000 10,000 25,000 10,000 25,000 10,000 25,000 10,000 25,000 10,000 25,000 10,000 25,000 10,000 25,000 100,000 150,000 100,000 150,000 100,000 150,000 100,000 250,000 100,	1,195	2.3° 7.6° 7.6° 13.8° 13.8° 13.9° 14.5° 14.5° 14.1° 2.6° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1	6 2.543.292 6 8,630.074 6 69.328.198 6 69.328.198 6 69.328.198 6 264.843.901 6 416.373.320 6 530.629.709 6 1.172.367.998 6 1.045.729.420 6 811.689.405 6 597.878.344 6 430.613.797 6 243.916.297 6 186.955.06 6 19.277.734 6 53.704.945 6 12.277.734 6 53.704.945 6 37.804.387 6 37.804.387 6 37.804.387 6 37.804.387 6 6 37.804.	0. 0. 0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 4. 2. 2. 0. 0. 0. 0.
East Anjala 2,465 4.8% 283,736,098 4 London 5,640 11,0% 1,152,579,888 1 North 1,924 3,8% 155,501,484 1 North West 4,832 9,0% 475,001,627 1 North West 6,302 9,0% 475,001,627 1 Outer Metro 6,710 9,0% 475,001,627 1 South East 6,308 12,3% 372,367,005 1 South West 5,524 11,4% 692,273,765 11 South West 5,524 11,4% 692,273,765 11 Wales 1,811 3,5% 173,415,558 2 West Midlands 7,014 3,5% 173,415,558 2 West Midlands 7,014 3,5% 173,415,558 2 Other 0 0 0 0 0 Other 0 0 0 0 0 0 0 0 0 0	0-5,000 10-5,000 110,000-25,000 10,000-25,000 10,000-25,000 10,000-15,000 10,000-150,000 110,000-150,000 110,000-150,000 110,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-100,000 100,000-1000,000 1000,000-1000,000 1000,000-1,000,000 1000,000-1	1,195	2.3° 7.6° 7.6° 13.8° 13.8° 13.9° 14.5° 14.5° 14.1° 2.6° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1	6 2.543.292 6 8,630.074 6 69.328.198 6 69.328.198 6 69.328.198 6 264.843.901 6 416.373.320 6 530.629.709 6 1.172.367.998 6 1.045.729.420 6 811.689.405 6 597.878.344 6 430.613.797 6 243.916.297 6 186.955.06 6 19.277.734 6 53.704.945 6 12.277.734 6 53.704.945 6 37.804.387 6 37.804.387 6 37.804.387 6 37.804.387 6 6 37.804.	0. 0. 0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 4. 2. 2. 0. 0. 0. 0.
East Anjala 2,465 4.8% 283,736,098 4 London 5,640 11,0% 1,152,579,888 1 North 1,924 3,8% 155,501,484 1 North West 4,832 9,0% 475,001,627 1 North West 6,302 9,0% 475,001,627 1 Outer Metro 6,710 9,0% 475,001,627 1 South East 6,308 12,3% 372,367,005 1 South West 5,524 11,4% 692,273,765 11 South Gest 1,811 3,5% 173,415,558 2 West Midlands 1,811 3,5% 173,415,558 2 West Midlands 7,014 13,7% 677,395,276 11 West Midlands 1,811 3,5% 173,415,558 2 Other 0 0 0 0 0 Other 0 0 0 0 0 0 0 0 0 0<	0-5,000 10,000-10,000 11,000-25,000 25,000-10,000 50,000-75,000 75,000-10,000 175,000-10,000 175,000-10,000 175,000-10,000 175,000-10,000 175,000-10,000 175,000-10,000 175,000-150,000 175,00	1,195 1,131 1,134	2.3° 2.2° 7.6° 13.8° 13.9° 13.9° 13.9° 14.5° 15.5° 17.1° 4.3° 16.6° 1.6° 1.6° 1.6° 1.6° 1.6° 1.6° 1.	6 2.543.292 6 8.630.074 6 6.630.074 6 6.630.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.320.074 6 6 6.521,818,014 6 6 6.521,818,014	0.0.0.1.1.4.4.6.6.8.8.1.2.1.2.9.9.6.6.4.4.3.3.2.2.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0
East Midlands	0-5,000 10,000	1,195 1,131 1,134 1,135 1,134	2.3° 7.6° 7.6° 13.8° 13.8° 13.9° 18.5° 18.5° 7.1.1° 2.6° 1.1.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1°	6 2.543.292 6 8.630.074 6 69.328.198 6 69.328.198 6 264.843.901 6 53.06.29.709 6 1.172.367.998 6 1.172.367.998 6 1.045.729.420 6 811.699.405 6 597.878.341 6 430.613.797 6 124.916.297 6 124.916.297 6 156.955.06 6 1	0.0.0.1.1.4.4.6.6.8.8.1.2.1.2.9.9.6.6.4.4.3.3.2.2.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0
South Sout	0-5,000 0.5,00	1,195 1,134	2.3° 7.6° 7.6° 13.8° 13.9° 13.	6 2.543.292 6 8.630.074 6 93.28.198 6 264,843.901 6 264,843.901 6 416,373.320 6 530,629.709 6 1.172.367.998 6 1.045,729.420 6 811,693.405 6 357,878,344 6 340,613.975 6 430,613.975 6 128,010.797 6 53,704.945 6 128,010.797 6 53,704.945 6 17,804.367 6 17,	0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.
North	0-5,000 0-5,000 10,000-25,000 25,000-10,000 25,000-50,000 25,000-50,000 25,000-75,000 25,000-75,000 25,000-75,000 26,000-75,000 27,5000-100,000 27,5000-100,000 27,5000-100,000 27,5000-100,000 280,000-300,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-750,000 300,000-	1,195 1,195 1,195 3,921 7,033 6,692 6,692 6,692 6,692 9,491 3,640 2,194 1,334 1,344	2.33 2.27 7.66 7.67 13.88 13.89 13.99 14.57 14.5	6 2.543.292 6 8.630.074 6 6 9.328.198 6 9.328.198 6 264.843.901 6 5.30.629.709 6 1.172.367.998 6 1.172.367.998 6 1.045.729.426 6 50.328.198 6 50.329.709 6 1.329.787.878.45 6 1.329.787.878.45 6 1.329.77.734 6 1.329.798.65 6 1.329.77.734 6 1.329.798.65 6 1.329.77.734 6 1.329.798.65 6 1.329.77.734 6 1.329.798.65 6 1.329.77.734 6 1.329.798.65 6 1.329.77.734 6 1.329.798.65 6 1.329.77.734 6 1.329.798.65 6 1.329.798.45 6 1.329.799.45 6 1.329.798.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6 1.3299.45 6	0. 0. 1.1. 4.4. 6.6. 8.8. 18.1. 12.2. 9.6. 4. 3.3. 2.2. 0.0. 0.0. 100.
North West	0-5,000 0-5,000 10,000-25,000 25,000-10,000 25,000-50,000 25,000-50,000 25,000-50,000 25,000-50,000 25,000-75,000 250,000-75,000 275,000-100,000 275,000-150,000 275,000	1,195 1,131 1,134	2.3° 7.6° 7.6° 7.6° 7.8° 7.8° 7.8° 7.8° 7.8° 7.8° 7.8° 7.8	6 2.543.292 6 8.630.074 6 93.28.198 6 264.843.901 6 264.843.901 6 416.373.320 6 530.629.709 6 1.172.367.998 6 1.045.729.420 6 311.689.405 6 357.878.344 6 430.613.97 6 188.955.066 192.777.734 6 128.070.797 6 53.704.367 6 17.864.899 6 0 6.521.818.014	0. 0. 1. 1. 4. 6. 8. 8. 18. 118. 12. 9. 6. 4. 2. 2. 0. 0. 100. % of total amounts. 4. 7.
Outer Metro 6,710 13.1% 1,161,913,948 1.7 South East 6,308 12.3% 872,387,005 1.5 South West 5,824 11.4% 692,273,765 1.1 Scotland 0 0,0% 0 0 Wales 1,811 3,5% 173,415,558 West Middlands 7,014 13,7% 677,395,276 1.1 Other 0 0 0 0 0 0 1.0 0 1.0 0 0 0 0 1.0 0	0-5,000 0-5,000 10,000-25,000 25,000-10,000 25,000-50,000 25,000-50,000 25,000-75,000 25,000-75,000 25,000-75,000 26,000-75,000 27,000-75,	1,195 1,193 1,193 3,921 7,003 6,692 6,692 6,093 9,491 3,640 2,194 1,334 1,334 1,334 1,334 1,334 1,334 1,344	2.3° 2.2° 7.6° 13.8° 13.8° 13.9° 13.9° 14.5° 14.5° 14.5° 1.1° 1.6° 1.1° 1.1° 1.6° 1.1° 1.1° 1.1	6 2.543.292 6 8.630.074 6 6 9.328.198 6 9.328.198 6 264.843.901 6 5.30.629.709 6 1.172.367.998 6 1.172.367.998 6 1.045.729.420 6 811.699.405 6 597.878.341 6 430.613.797 6 140.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 17.864.899 6 0 6 6 5.521.818.014 Amount (GBP) Amount (GBP) 4 3.630.629.709 6 283.736.038 6 474.385.994 6 11.152.579.868 6 474.385.994 6 11.152.579.868 6 474.385.994 6 11.152.579.868 6 474.385.994 6 11.152.579.868 6 155.401.494 6 155.40	0. 0. 1. 4. 6. 8. 8. 18. 19. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10
Outer Metro 6,710 13.1% 1,161,913,948 1.7 South East 6,308 12.3% 872,387,005 1.5 South West 5,824 11.4% 692,273,765 1.1 Scotland 0 0,0% 0 0 Wales 1,811 3,5% 173,415,558 West Middlands 7,014 13,7% 677,395,276 1.1 Other 0 0 0 0 0 0 1.0 0 1.0 0 0 0 0 1.0 0	0-5,000 0-5,000 10,000-25,000 10,000-25,000 25,000-50,000 25,000-50,000 25,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 400,000-450,000 400,000-600,000 600,000-700,000 700,000-800,000 800,000-900,000 900,000-1,000,000 1,000,000 + Total Regional distribution East Anglia East Mellands London North	1,195 1,193 1,193 3,921 7,003 6,692 6,692 6,093 9,491 3,640 2,194 1,334 1,334 1,334 1,334 1,334 1,334 1,344	2.3° 2.2° 7.6° 13.8° 13.8° 13.9° 13.9° 14.5° 14.5° 14.5° 1.1° 1.6° 1.1° 1.1° 1.6° 1.1° 1.1° 1.1	6 2.543.292 6 8.630.074 6 6 9.328.198 6 9.328.198 6 264.843.901 6 5.30.629.709 6 1.172.367.998 6 1.172.367.998 6 1.045.729.420 6 811.699.405 6 597.878.341 6 430.613.797 6 140.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 150.629.709 6 17.864.899 6 0 6 6 5.521.818.014 Amount (GBP) Amount (GBP) 4 3.630.629.709 6 283.736.038 6 474.385.994 6 11.152.579.868 6 474.385.994 6 11.152.579.868 6 474.385.994 6 11.152.579.868 6 474.385.994 6 11.152.579.868 6 155.401.494 6 155.40	0. 0. 1. 4. 6. 8. 8. 18. 19. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10
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Total	0-5,000 0-5,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-15,000 10,000-15,000 100,000-150,	1,195 1,134	2.3° 7.6° 7.6° 13.8° 13.8° 13.9° 18.5° 18.5° 7.1° 18.5° 7.1° 18.5° 7.1° 18.5° 7.1° 18.5° 7.1° 18.5° 7.1° 18.5° 18.	6 2.543.292 6 8.630.074 6 6.632.074 6 6.63	0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
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Capital repayment 50,743 88.5% E 5.00,842.433 8. Part-and-part 215 0.4% E 15,638.881 0. Interest-only 1,783 3.0% E 198.101.225 3. Offer 6,620 1,12% E 90,925.775 1.	D-5.000 D-5.000 D-5.0000 D-5.00000 D-5.000000 D-5.000000 D-5.000000 D-5.000000 D-5.0000000 D-5.000000000000000000000000000000000000	1,195 1,195 3,921 3,921 3,921 6,692 6,692 6,692 6,692 6,692 1,9491 1,334 1,344	2.3° 7.6° 7.6° 13.8° 13.8° 13.8° 13.9° 14.5° 14.5° 14.5° 15.5° 16.6° 1.1° 1.1° 16.6°	6 2.543.292 6 8,630.074 6 6 9.328.198 6 9.328.198 6 264.843.901 6 264.843.901 6 5.328.198 6 5.328.198 6 5.328.198 6 1.045.729.420 6 11.045.729.420 6 11.045.729.420 6 5.328.198 6 1.045.729.420 6 5.328.198 6 1.045.729.420 6 5.328.198 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.045.729.420 6 1.055.729.620 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.729.720 6 1.055.720 6	0.0 0.0 1.1 1.4 6.6 8.8 18.1 12.1 12.1 9.6 6.6 4.4 3.3 2.2 3.3 2.0 0.0 0.0 100.2 % of total armould a
Part-and-part 215 0.4% £ 15.638,581 (Interest-only 1,783 3.0% £ 196,101,225 (1056) 6626 11.2% £ 99,9235,775 11	D-5,000 D-5,000 D-5,000 D-5,000 D-5,000-10,000 D-5,000-5,000 D-5,000-75,000 D-5,000-75,000 D-75,000-75,000 D-75,000 D-75,00	1,195 1,131 1,134 3,921 7,003 6,692 6,692 6,692 6,692 9,491 3,640 2,194 1,334 1,344 1,344 1,44,632 1,463 1,540 1,5	2.3° 7.6° 13.8° 13.8° 13.8° 13.9° 14.5° 14.5° 14.5° 15.6° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1	6 2.543.202 6 8.630.074 6 69.328.198 6 69.328.198 6 69.328.198 6 264.843.901 6 69.328.198 6 1.045.79.20 6 1.172.367.908 6 1.172.367.908 6 1.045.79.242 6 59.7878.341 6 430.613.797 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 19.627.77.734 6 17.64.899 6 17.64.899 6 17.64.899 6 17.64.899 6 17.65.79.79.79 6 17.64.899 6 17.65.79.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.65.79 6 17.79	0. 0. 1. 1. 4. 6. 8. 8. 18. 19. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10
nterest-only 1.783 3.0% £ 196.101.225 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.0	0-5,000 0-5,000 10,000-25,000 10,000-25,000 50,000-75,000 10,000-25,000 50,000-75,000 100,000-150,000 100,000-	1,195 1,134	2.3* 2.2* 7.6* 138* 130* 119* 119* 1855* 118* 118* 118* 118* 118* 118* 11	6 2.543.292 6 8.630.074 6 9.328.198 6 264.843.901 6 416.373.320 6 530.629.709 6 1.172.367.998 6 1.045.729.420 6 811.699.405 6 597.878.344 6 430.613.797 6 126.707.707 6 126.707 6 12	0. 0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.
Offset 6626 11.2% F 909.235.775 11.	0-5,000 0-5,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-15,000 10,000-15,000 100,000-150,	1,195 1,134 3,921 7,003 6,692 6,085 9,491 6,003 3,640 2,194 1,334 831 576 394 355 199 72 45 191 0,51,303 Number 2,465 4,763 4	2.3° 7.6° 13.8° 13.8° 13.8° 13.9° 14.5° 14.5° 14.5° 15.6° 1.1.1° 16.6° 1.1.1° 16.6° 16.7°	6 2,543,292 6 8,630,074 6 6,632,81,98 6 6,320,74 6 6 6,328,198 6 1,172,367,988 6 1,172,367,988 6 1,172,367,988 6 1,172,367,988 6 1,172,367,988 6 1,172,367,988 6 1,172,367,988 6 1,172,367,988 7 1,172,379,388 7 1,172,388 7 1	0. 0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.
Total 59,367 100.0% F 6,521.818.014 100	0.5,000 0.5,000 0.5,000-10,000 10,000-25,000 50,000-75,000 50,000-75,000 50,000-75,000 100,000-150,000 100,000	1,195 1,134	2.3* 2.2* 7.6* 138* 130* 130* 119* 18.5* 1.19* 18.5* 2.6* 2.6* 2.6* 2.6* 2.6* 2.6* 2.6* 2.6	E 2,543,292 6 8,630,074 6 9,328,198 6 264,843,901 6 416,373,320 6 53,0629,709 6 1,172,367,998 6 1,045,729,420 6 811,699,405 6 9,7878,344 6 430,613,797 6 130,156,472 6 1430,613,797 6 153,704,705 6 173,705 6	0.0 0.1 1.1 4.4 6.6 8.8 18.8 19.8 19.6 10.0 10.0 10.0 10.0 10.0 10.0 10.0 10
	0-5,000 0-5,000 0-5,000-10,000 10,000-25,000 5,000-15,0000 5,000-75,000 5,000-75,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-3	1,195 1,134	2.3* 2.2* 7.6* 13.8* 13.0* 11.9* 18.5* 1.19* 18.5* 1.18* 1.1	6 2.543.292 6 8.630.074 6 96.328.198 6 264.843.901 6 146.373.320 6 530.629.709 6 1.172.367.998 6 1.045.729.420 6 811.699.405 6 99.78.78.34 6 430.613.797 6 130.156.472 6 126.37.370 6 126.37.370 6 126.370 7 166.325 6 126.370 7 17.804.899 6 283.736.098 6 474.336.594 6 1.152.579.886 6 1.152.579.698 6 1.152.579.698 6 1.152.579.698 6 1.152.579.698 6 1.152.579.698 6 1.152.579.698 6 1.152.579.688 6 1.152.579.688 6 1.153.570.945 6 1.152.579.688 6 1.153.570.945 6 1.153.579.948 6 1.153.579.948 6 1.153.579.948 6 1.153.579.948 6 1.153.579.948 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.579.958 6 1.153.858.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91 6 1.153.958.91	0.0 0.1 1.1 4.4 4.4 8.8 8.8 18.6 18.6 16.6 2.5 2.6 6.6 0.3 3.7 2.6 0.6 0.6 100.7 100.7 % of total amount of to

		020 0010							
Seasoning	Number	% of total number		Amount (GBP)	% of total amount				
0-12 months	2,188		4.3%	£ 347,773,842	5.3%				
12-24 months	4,778		9.3%	£ 821,101,447	12.6%				
24-36 months	6,716		13.1%		16.5%				
36-48 months 48-60 months	7,940 7,798		15.5% 15.2%		18.4% 16.2%				
60-72 months	4,037		7.9%		8.1%				
72-84 months	2.891		5.6%	£ 327,722,430	5.0%				
84-96 months	3,320		6.5%		5.1%				
96-108 months	2,023		3.9%		2.7%				
108-120 months	1,768		3.4%	£ 138,281,558	2.1%				
120-150 months	3,075		6.0%		3.5%				
150-180 months	3,037		5.9%		3.3%				
180+ months	1,732		3.4%	£ 79,799,716	1.2%				
Total	51,303		100.0%	£ 6,521,818,014	100.0%				
Interest payment type	Number	% of total number		Amount (GBP)	% of total amount				
Fixed	39,954		67.3%	4,865,492,585	74.6%				
SVR	15,719		26.5%	1,433,034,624	22.0%				
Tracker	3,694		6.2%	223,290,805	3.4%				
Other (please specify)_Capped	0		0.0%	0	0.0%				
Total	59,367		100.00%	£ 6,521,818,014	100.00%				
Loan purpose type	Number	% of total number		Amount (GBP)	% of total amount				
Owner-occupied	59.357	/o or total number	100.0%	6.520.590.666	100.0%				
Buy-to-let	10		0.0%	1,227,348	0.0%				
Second home	0		0.0%	0	0.0%				
Total	59,367		100.0%	£ 6,521,818,014	100.0%				
De company of	T								
Income verification type	Number 51,303	% of total number	400.00/	Amount (GBP)	% of total amount				
Fully verified Fast-track	51,303		100.0%	6,521,818,014	100.0%				
Self-certified	0		0.0%	0	0.0%				
Total	51,303		100.0%	6,521,818,014	100.0%				
Remaining term of loan	Number	% of total number		Amount (GBP)	% of total amount				
0-30 months	2,557		5.0%	£ 59,052,749	0.9%				
30-60 months	3,855 11.534		7.5% 22.5%		2.4% 12.9%				
60-120 months 120-180 months	11,534 11,887		22.5%		12.9% 21.6%				
180-240 months	10,344		20.2%		26.2%				
240-300 months	6,954		13.6%		21.8%				
300-360 months	2,995		5.8%		10.3%				
360+ months	1,177		2.3%	£ 265,150,441	4.1%				
Total	51,303		100.0%	£ 6,521,818,014	100.0%				
Employment status	Number	% of total number		Amount (GBP)	% of total amount				
Employed Self-amployed	38,425 11,429		74.9%		69.2%				
Self-employed Unemployed	11,429		22.3% 0.2%	£ 1,898,895,345 £ 10,198,132	29.1% 0.2%				
Retired	842		1.6%		0.5%				
Guarantor	0		0.0%	£ -	0.0%				
Other	484		0.9%	£ 63,889,372	1.0%				
Total	51,303		100.0%	£ 6,521,818,014	100.0%				
Covered Bonds Outstanding, Associated Derivatives (please dis Series **	close for all bonds outstanding)		9	6	0	ol	10	44	10
Issue date	22/07/08		20/11/08	03/11/14	12/01/17	13/11/18	20/06/19	15/01/20	02/04/20
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA		Aaa / NR / AAA	Aaa / NR / AAA		Aaa / NR / AAA			
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA		Aaa / NR / AAA	Aaa / NR / AAA		Aaa / NR / AAA			
Denomination	GBP		GBP	EUR		GBP	EUR	GBP	GBP
Amount at issuance	1,500,000,000		500,000,000	500,000,000	500,000,000	600,000,000	500,000,000	500,000,000	850,000,000
Amount outstanding	900,000,000		500,000,000	500,000,000	500,000,000	600,000,000	500,000,000	500,000,000	850,000,000
FX swap rate (rate:£1)	1.000		1.000	0.789	0.856	1.000	0.889	1.000	1.000
Maturity type (hard/soft-bullet/pass-through)	Soft bullet 24/07/22		Soft bullet 24/11/22	Soft bullet 03/11/21	Soft bullet 12/01/24	Soft bullet 13/11/23	Soft bullet 20/06/26	Soft bullet 15/01/25	Soft bullet 02/04/24
Scheduled final maturity date Legal final maturity date	24/07/22 24/07/23		24/11/22 24/11/23	03/11/21	12/01/24 12/01/25	13/11/23 13/11/24	20/06/26	15/01/25 15/01/26	02/04/24 02/04/25
ISIN	XS0378817240		XS0400750542	XS1131109537		XS1908278440	XS2015230365	XS2101343528	XS2149428109
Stock exchange listing	LSE		LSE	LSE	LSE	LSE	LSE	LSE	LSE
Coupon payment frequency	Monthly		Monthly	Annually	Annually	Quarterly	Annually	Quarterly	Quarterly
Coupon payment date	24/03/21		24/03/21	03/11/21	12/01/22	17/05/21	21/06/21	15/04/21	02/04/21
Coupon (rate if fixed, margin and reference rate if floating)	0.579%		0.579%	0.625%	0.500%	0.649%	0.125%	0.569%	0.849%
Margin payable under extended maturity period (%)	0.530%		0.530%	0.030%	0.176%	0.720%	0.220%	0.520%	0.800%
Swap counterparty/ies	N/A		N/A	HSBC Bank plc	Natixis	N/A	HSBC Bank plc	N/A	N/A
Swap notional denomination	N/A		N/A			N/A	EUR	N/A	N/A
Swap notional amount Swap notional maturity	N/A N/A		N/A N/A		500,000,000	N/A N/A	500,000,000	N/A N/A	N/A N/A
LLP receive rate/margin	N/A N/A		N/A N/A		12/01/24 0.500%	N/A N/A	20/06/26 0.125%	N/A N/A	N/A N/A
LLP pay rate/margin	N/A N/A		N/A	0.468%	1.763%	N/A N/A	1 528%	N/A N/A	N/A N/A
ELI Pay rate/mallylll	N/A		INA	0.408%	1./03%	N/A	1.026%	N/A	IV/A

Margin payable under extended maturity period (%)

Swap counterpartyries

NA

Swap notional denomination

NA

Swap notional amount

NA

Swap notional amount

NA

Swap notional amount

NA

Swap notional readurity

NA

LLP receive ratemargin

NA

LLP per ratemargin

NA

LLP per ratemargin

NA

Collateral posting amount'

The collateral posting amount is the total against all of the swaps with this counterparty

Please note Series 9 swap was terminated on the 24th September 2020 and the applicable bonds and swaps have been updated which are now on SONIA

Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / P-2 / F2	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	N/A	No	If not remedied within three calculation dates, triggers Issuer Even of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	N/A	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	NR / A2 / A- NR / P-1 / F1	No	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	NR / A2 / A- NR / P-1 / F1	No	Collateral posting
Cash Manager (1)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Enter into Back up Cash Manager Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa3 / BBB-	No	Appoint Back up Cash Manager
Stand-by Account Bank	Account Bank's ratings fall below required levels	NR / N/A / N/A NR / P-1 / F1	No	Appoint Stand-by Account Bank