# National Transparency Template November 2017

# COVERED BOND

Administration		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Liquidity Planning)	
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	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 submission		31/12/17
Start Date of reporting period		01/11/17
End Date of reporting period		30/11/17
Web links - prospectus, transaction documents, loan-level data	https://live.irgoms.net/CoventryBuildingSociety/	

unter	parties,	Ratings

		Counterparty/ies		Fi	tch	Mood	ly's	S	&P	D	DBRS
			R	ating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	r 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)	4,951,707,798										
Swap notional maturity/ies	24/11/2022										
LLP receive rate/margin	1.52263%										
Swap notional maturity/ies LLP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (GBP)	2.37085%										
Collateral posting amount(s) (GBP)	0										

Accounts, Ledgers

	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
Revenue receipts (please disclose all parts of waterfall)			
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £8,928,492	(a) Revenue Receipts - Interest received from Borrowers: £9,666,154	
	(a) Revenue Receipts - Fees charged to Borrowers: £326,274	(a) Revenue Receipts - Fees charged to Borrowers: £323,139	
	(b) Interest received: £12,192	(b) Interest received: £7,551	
	(c) Excess Reserve Fund: £0 (d) Other Revenue Receipts: £8.937	(c) Excess Reserve Fund: £0 (d) Other Revenue Receipts: £9.676	
	(a) Other Revenue Receipts: £8,937 (e) Excess Required Coupon Amount: £0	(a) Other Revenue Receipts: £9,676 (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: -£326,274	(g) Amounts Belonging to Third Parties: -£323,139	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £8,949,621	Total Available Revenue Receipts: £9,683,381	
	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	1
	(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: £8,719	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £2,068,400	(d) Amounts due to the Interest Rate Swap Provider: £3,262,722	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £1,174,145	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£856,790	
	(ii) Amounts due on the Term Advance: £2,288,680	(ii) Amounts due on the Term Advance: £3,764,159	
	(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: £1,001,603	(h) Transfer to Reserve Ledger: £1,468,461	
	(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: £2,408,074 (m) Fees due to the Liquidation Member: £0	(I) Deferred Consideration: £2,044,829 (m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £0	(n) Nembers profit amount: £0	
rincipal receipts (please disclose all parts of waterfall)	(fi) Members profit amount: £0	(n) Members profit amount: £0	
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £26,466,669	(a) Scheduled amounts received from Borrowers: £27,175,338	
	Unscheduled amounts received from Borrowers: £64,478,910 Less Further Advances made: -£3,323,301	Unscheduled amounts received from Borrowers: £81,580,327 Less Further Advances made: -£4.531,038	
	(b) (i) Term Advance: £0	Less Further Advances made: -£4,531,038 (b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(ii) Cash Capital Contributions: £0 (iii) Sale of Selected Loans: £0	(ii) Cash Capital Contributions: £0 (iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £87,622,278	Total Available Principal Receipts: £104,224,626	
	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	1
	(ii) Amounts due on the Term Advance: £87,622,278	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £0	(d) Capital Distribution to Members: £104,224,626	
Reserve ledger	£ 16,983,840	£ 15,515,380	
Revenue ledger	£ 10,275,895		
Principal ledger	£ 87,622,278		
Pre-maturity liquidity ledger	N/A	N/A	N/A

sset	Cov	erag	e T	est	

	Value	Description (please edit if different)
A	£ 4,312,466,341	A: Arrears Adjusted True Balance
В	£ 7,647,808	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£ 79,974,470	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£	0
V	£	0
W	£	0
X	£ 216,904,506	X: Savings set off balance
Υ	£	Y : Flexible draw deduction
Z	£ 148,800,028	Z: Negative carry adjustment
Total	£ 4,034,384,085	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	

Programme-Level Characteristics

Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£ 3,622,300,0	000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£ 3,680,300,0	000
Cover pool balance (GBP)	£ 4,957,779,0	069
GIC account balance (GBP)	£ 114,882,0	014
Any additional collateral (please specify)	£	
Any additional collateral (GBP)	£	
Aggregate balance of off-set mortgages (GBP)	£ 1,051,287,8	858
Aggregate deposits attaching to the cover pool (GBP)	£ 216,904,5	506
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£ 183,969,6	645
Nominal level of overcollateralisation (GBP)	1,450,024	,333
Nominal level of overcollateralisation (%)	40	0.0%
Number of loans in cover pool	41,	,816
Average loan balance (GBP)	£ 118,5	562
Weighted average non-Indexed LTV (%)	49	9.8%
Weighted average Indexed LTV (%)		3.6%
Weighted average seasoning (months)		50.0
Weighted average remaining term (months)	2	07.0
Weighted average interest rate (%)	2	2.4%
Standard Variable Rate(s) (%)		1.5%
Constant Pre-Payment Rate (%, current month)	1	.2%
Constant Pre-Payment Rate (%, quarterly average)	1	.3%
Principal Payment Rate (%, current month)	1	.8%
Principal Payment Rate (%, quarterly average)		.8%
Constant Default Rate (%, current month)		0.0%
Constant Default Rate (%, quarterly average)		0.0%
Fitch Discontinuity Factor (%)		9.3%
Moody's Timely Payment Indicator	Prob	able
Moody's Collateral Score (%, including/excluding systemic risk)	5.0%/2	2.5%

# Mortgage collections

and the second s		
Mortgage collections (scheduled - interest)	£	8,928,492
Mortgage collections (scheduled - principal)	£	26,466,669
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	3	61,155,609

# 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	579	1.4%	55,532,900	1.1%
Loans bought back by seller(s)	58	0.1%	10,364,128	0.2%
of which are non-performing loans	54	0.1%	9,849,066	0.2%
of which have breached R&Ws	4	0.0%	515,063	0.0%
Loans sold into the cover pool	369	0.9%	61,902,304	1.2%

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Product Rate Type and Reversionary Profiles					V	Veighted 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	22,049	45.4%	2,339,870,353	47.2%	2.63%	29.2	1.76%	0.00%	2.55%
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	2,338	4.8%	180,345,740	3.6%	1.30%	0	0.80%	0.80%	5.42%
Fixed for life	6	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	1,401	2.9%	214,419,921	4.3%	1.91%	8.5	1.06%	-0.06%	1.84%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,297	4.7%	151,804,231	3.1%	1.26%	0	0.76%	0.76%	3.74%
SVR, including discount to SVR	20,505	42.2%	2,071,338,824	41.8%	2.40%	0	2.40%	0.00%	2.42%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	48,596	100.0%	£ 4,957,779,069	100.0%	2.41%		1.93%		2.60%

Stratifications Arrears breakdown Current	N. I			
Current	Number	% of total number	Amount (GBP)	% of total amount
	41,640	99.6	% £ 4,937,765,611	99.69
0-1 month in arrears	151	0.4	% £ 16,726,159	0.3
1-2 months in arrears	24	0.1		0.1
2-3 months in arrears	0			0.0
3-6 months in arrears				0.0
6-12 months in arrears	0	0.0'	% £ -	0.0
12+ months in arrears	0	0.0	% £ .	0.0
Total	41,816	100.0	% £ 4,957,779,069	100.0
Company and Independ LTV	Monthe	N/ of Andri occurs or	Americal (CDD)	0/ -64-4-1
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amoun
0-50% 50-55%	27,254	65.2	% £ 2,270,647,867	45.8
	3,052	7.3	%     £     485,964,755       %     £     525,013,632       %     £     523,093,066       %     £     520,233,703	9.8
55-60%	3,009	7.2	76 £ 525,013,632	10.6
60-65%	2,790 2,729	6.7° 6.5°	% £ 523,093,066	10.6
65-70% 70-75%	2,729	5.3	% £ 520,233,703 % £ 475,493,063	10.5 9.6
75-80%	2,212	1.5	76 £ 4/5,493,063	9.0
80-85%	107	0.3	% £ 129,649,871 % £ 23,738,117	2.6 0.5
85-90%	22		% £ 3,944,995	0.1
90-95%	0	0.0		0.0
95-100%	0	0.0	76 Z	0.0
100-105%	0	0.0	/6 Z	0.0
105-110%	0	0.0	% ¢ .	0.0
110-125%	0	0.0	% ¢ .	0.0
125%+	0		% ¢ .	0.0
Total	41,816	100.00	% £ 4,957,779,069	100.00
	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,	
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amoun
0-50%	31,947	76.4	% £ 3,046,747,752	61.5
50-55%	2,973	7.1	% £ 503,223,611	10.3
55-60%	2,533	6.1	% £ 473,176,584	9.5
60-65%	2,089	5.0'	% £ 424,180,962	8.6
65-70%	1,569	3.8	% £ 334,318,384	6.7
70-75%	617	1.5	% £ 154,317,649	3.1
75-80%	48	0.1		0.3
80-85%	30	0.1	% £ 6,448,471	0.1
85-90%	10	0.0'	% £ 2,070,040	0.0
90-95%	0	0.0	% £ -	0.0
95-100%	0	0.0	% £ -	0.0
100-105%	0			0.0
105-110%	0	0.0	% £ -	0.0
110-125%	0	0.0	% £ -	0.0
125%+	0	0.0	% £ -	0.0
Total	41,816	100.0	% £ 4,957,779,069	0.0 100.0
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	829	2.0° 2.2°	% 2,071,920 % 6,904,455	0.0
5,000-10,000	908			0.19
		8.1		1.0
10,000-25,000	3,388	45.00	% 60,215,432	1.2
10,000-25,000 25,000-50,000	6,291	15.0	% 237,777,546	4.8
10,000-25,000 25,000-50,000 50,000-75,000	6,291 6,070	15.0° 14.5°	% 237,777,546 % 378,642,886	4.8 7.6
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000	6,291 6,070 5,315	15.0 14.5 12.7	% 237,777,546 % 378,642,886	4.8 7.6 9.3
10,000-25,000 50,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000	6,291 6,070 5,315 7,796	15.0 14.5 12.7 18.6	% 237,777,546 % 378,642,886 % 462,125,281 % 960,883,624	4.8 7.6 9.3 19.4
10,000-25,000 25,00-50,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000	6.291 6.0707 5.315 7,796 4,536	1500 1451 127 186	% 237,777,546 % 378,642,886 % 462,125,281 % 960,883,624 % 782,417,049	4.8 7.6 9.3 19.4 15.8
10,000-25,000 25,000-5000 50,000-75,000 75,000-100,000 150,000-150,000 150,000-250,000 150,000-250,000	6,291 6,070 5,315 7,798 4,538	150 145 127 186 108	% 237,777,546 % 378,642,886 % 462,125,281 % 960,883,624 % 782,417,049 % 586,004,321	4.8 7.6 9.3 19.4 15.8 11.8
10,000-25,000 50,000-75,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000	6.291 6.0770 5.315 7.796 4.536 2.634 1,511	1500 1451 127 1860 108 63	% 237,777,546 % 378,642,886 % 462,125,281 % 960,883,624 % 782,417,049 % 586,004,321 % 413,456,382	4.8 7.6 9.3 19.4 15.8 11.8
10,000-25,000 25,000-5000 50,000-75,000 75,000-100,000 150,000-150,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000	6,291 6,070 5,315 7,796 4,536 2,634 1,513	1500 145 127 186 108 663 36 21	% 237,777,546 378,642,886 % 462,125,281 % 960,883,624 % 782,417,049 % 586,004,321 % 413,456,382 % 289,684,029	4.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8
10,000-25,000  50,000-75,000  50,000-75,000  100,000-150,000  100,000-150,000  200,000-250,000  200,000-250,000  300,000-350,000  300,000-350,000	6.291 6.070 5.315 7.799 4.536 4.536 2.634 1.513 897	150 145 145 127 187 188 168 63 63 21 144	% 237,777,546 378,642,886 462,125,281 56 960,883,624 57 960,43,21 58 413,456,382 62 211,045,203	4.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8
10,000-25,000 25,000-50 00 50,000-75,000 75,000-100,000 100,000-150,000 1100,000-150,000 1100,000-150,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-400,000 350,000-400,000	6,291 6,077 5,315 7,796 4,536 4,536 1,513 1,513 897 555 555 3353	1500 1451 1271 1861 1081 363 361 144	% 237,777,546 % 378,642,846 % 462,125,281 % 960,883,624 % 782,417,045 % 586,004,321 % 413,456,345 % 289,884,029 % 111,045,203 % 141,605,253	4.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3
10,000-25,000 50,000-75,000 75,000-700,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000	6.291 6.070 5.315 7.798 4.536 4.536 2.634 1.513 897 566 335	1500 14.51 12.77 18.60 10.80 6.3 6.30 2.11 0.80 0.60	% 237.777.546 4 378.642.886 6 462,125,281 6 6 462,125,281 6 6 968.983,624 7 82,417.049 6 6 863,624 7 82,417.049 6 6 863,624 7 82,417.049 6 6 863,024,321 6 413,465,382 6 413,465,382 6 413,465,382 6 414,605,283 6 141,605,283 6 1	4.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3 2.8 2.4
10,000-25.000 25,000-50.000 50,000-75.000 75,000-75.000 75,000-70.000 100,000-150,000 100,000-150,000 100,000-150,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-500,000 450,000-500,000	6,291 6,077 5,315 7,796 4,536 4,536 1,513 1,513 897 555 555 3353	1500 1451 1271 1861 1081 363 361 144	% 237.777.546 % 376.642.886 % 462.125.281 % 960.893.624 % 782.417.049 % 586.004,321 % 285.840.22 % 285.840.22 % 11,045.203 % 141,052.23 % 121,232.884	4.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3 2.9 2.4
10,000 25,000 25,000 50,000 50,000 75,000 75,000 100,000 100,000 150,000 100,000 150,000 200,000 250,000 200,000 250,000 300,000 350,000 300,000 350,000 400,000 450,000 400,000 450,000 500,000 600,000 500,000 600,000	6,291 6,070 7,798 7,798 4,536 4,536 1,513 1,513 897 5,566 5,566 5,566 1,513 1,	1500 14.5 12.7 12.7 18.6 18.6 10.8 6.3 3.6 2.1 14 0.8 0.6 0.6	% 237,777,546 % 378,642,886 % 462,125,281 % 960,833,624 % 580,043,217 % 580,004,321 % 413,456,382 % 280,864,029 % 211,045,203 % 141,055,253 % 142,05,253 % 136,306,535 % 79,244,933	4.8 7.6 9.3 19.4 15.8 8.3 5.8 4.3 2.9 2.4 2.7
10,000 - 25.000 25,000 - 50.000 50,000 - 75.000 75,000 - 100 75,000 - 100,000 100,000 - 150,000 1100,000 - 150,000 1200,000 - 250,000 2200,000 - 250,000 2300,000 - 250,000 300,000 - 350,000 30	6,291 6,070 5,315 7,796 4,536 4,536 1,513 897 565 335 266 1231	150 145 145 127 186 186 108 36 38 38 48 48 48 48 48 48 48 48 48 48 48 48 48	56 237,777,546 578,642,865 578,642,865 578,642,865 578,417,049 578	4.8.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.9
10,000 25,000 50,000 75,000 50,000 75,000 75,000 100,000 100,000 150,000 100,000 150,000 200,000 250,000 200,000 250,000 300,000 350,000 300,000 350,000 400,000 450,000 400,000 450,000 500,000 600,000 500,000 600,000 700,000 800,000	6,291 6,070 5,315 7,798 4,536 4,536 1,513 1,513 897 5,566 5,566 5,566 1,513 1,513 5,576 1,513 5,576 1,513 1,	1500 14.5 12.7 12.7 18.6 18.6 10.8 13.8 2.1 14.0 0.8 0.6 0.6 0.7 0.1	% 237,777,546 % 378,642,866 % 462,125,281 % 960,833,624 % 960,833,624 % 580,004,321 % 413,456,382 % 280,604,029 % 211,045,203 % 141,055,253 % 136,306,535 % 192,242,833 % 43,554,448 % 43,578,448	4.8.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.9
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10,000-25,000  50,000-75,000  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  400,000-450,000  500,000-600,000  500,000-600,000  500,000-600,000  700,000-600,000  900,000-1,000,000  1000,	6,291 6,077 6,077 5,315 7,798 4,536 4,536 4,536 1,513 897 5,565 2,264 3,255 3,255 2,264 3,255 3,255 4,256 4,276 4,1816  Number 1,971 4,128	1500 14.5 14.5 12.7 12.7 18.6 10.8 3.6 3.6 3.6 3.6 3.6 3.6 3.6 3.6 3.6 3.6	% 237,777,546 % 378,642,886 % 462,125,281 % 960,883,624 % 586,084,321 % 586,004,321 % 413,456,382 % 288,684,029 % 211,045,203 % 141,052,233 % 141,052,233 % 141,052,233 % 121,232,884 % 182,324,482 % 20,824,482 % 20,824,482 % 20,824,492 Amount (GBP)  Amount (GBP) % 213,710,502 % 385,297,325	4.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.9 0.5 0.4 0.0 100.0
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10,000-25,000 25,000-50,000 50,000-75,000 75,000-700,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-450,000 300,000-600,000 300,000-600,000 300,000-600,000 300,000-600,000 300,000-1,000,000 1,000,000 1,000,000 300,000-1,000,000 1,000,000 300,000-1,000,000 1,000,000 300,000-1,000,000 300,0	6,291 6,077 5,315 7,796 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,546 4,546 4,546 4,546 4,646 4,686 4,686 4,686	1500 14.5 14.5 12.7 12.7 18.6 18.6 18.6 18.6 19.8 3.6 3.6 14.4 14.4 19.8 10.6 10.6 10.7 10.7 10.7 10.7 10.7 10.7 10.7 10.7	% 237,777,546 % 376,642,866 % 462,125,281 % 960,883,624 % 586,084,321 % 586,004,321 % 413,465,382 % 289,684,029 % 211,045,203 % 141,605,233 % 141,605,233 % 141,605,233 % 142,232,884 % 138,306,353 % 122,232,884 % 20,324,482 % 20,324,492 % 20,324,492 % 20,324,492 % 20,324,492 % 20,324,492 % 823,113,049 % 385,297,325 % 385,297,325 % 823,113,049 % 882,113,049 % 882,113,049 % 882,113,049 % 882,113,049	4.8 7.6 9.3. 19.4 15.8 11.8 8.3. 5.8 4.3 2.9 2.4 2.7 1.6 0.9 0.5 0.4 0.9 0.5 0.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0
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10,000-25.000 25,000-5.000 50,000-75.000 75,000-100,000 100,000-150,000 100,00	6,291 6,077 5,315 7,796 4,538 4,538 4,538 1,513 1,513 897 5,55 2,68 2,68 2,68 2,7 2,7 3,7 3,7 4,128 4,088 4,088 1,688 1,688 1,688	1500 14.5 14.5 12.7 12.7 18.6 18.6 18.6 18.6 18.6 19.6 19.6 19.6 19.6 19.6 19.6 19.6 19	% 237,777,546 % 378,642,866 % 462,125,281 % 960,883,624 % 960,883,624 % 586,004,321 % 413,465,382 % 289,684,029 % 21,1045,203 % 141,605,253 % 121,232,894 % 132,322,894 % 20,324,482 % 20,824,482 % 20,824,482 % 20,824,482 % 20,824,482 % 823,113,049 % 213,710,502 % 385,297,322 % 823,113,049 % 385,297,322 % 823,113,049 % 386,297,322	4.8 7.6 9.3. 19.4 15.8 8.3. 5.8 4.3. 2.9 2.4 2.7 1.6 0.9 0.5 0.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0
10,000 -25.000 25,000 - 50.000 - 75.000 - 75.000 - 105.000 - 75.000 - 105.000 - 75.000 - 105.000 - 75.000 - 105.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 105.000	6,291 6,070 5,315 7,796 4,538 4,538 2,634 1,513 897 565 256 251 221 232 241 1,513 897 288 1,513 1,513 1,513 1,513 897 1,513 1,	150 145 145 127 186 186 108 63 63 63 63 63 64 64 65 66 66 66 63 66 67 66 67 68 68 68 68 68 68 68 68 68 68 68 68 68	\$\begin{array}{c} 237,777,546 \\ \pi 376,642,866 \\ \pi 476,642,866 \\ \pi 462,125,281 \\ \pi 468,115,041 \\ \pi 560,083,362 \\ \pi 566,004,321 \\ \pi 413,456,382 \\ \pi 211,045,203 \\ \pi 211,045,203 \\ \pi 141,655,233 \\ \pi 121,222,884 \\ \pi 132,712,386 \\ \pi 23,782,396 \\ \pi 23,782,396 \\ \pi 23,782,396 \\ \pi 24,957,779,069 \\ \pi 4,957,779,069 \\ \pi 213,710,502 \\ \pi 365,297,322 \\ \pi 365,297,322 \\ \pi 365,297,322 \\ \pi 365,099,331 \\ \pi 365,009,331 \\ \pi 365,000 \\ \	4.8 4.6 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.9 0.5 0.5 0.4 1.0 100.0
10,000 25,000 50,000 75,000 50,000 75,000 75,000 100,000 100,000 150,000 100,0	6,291 6,077 5,315 7,796 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636 4,636	150 14.5 14.5 12.7 12.7 18.6 18.6 18.6 18.6 18.6 18.6 18.6 19.6 19.6 19.6 19.6 19.6 19.6 19.6 19	% 237,777,546 % 376,642,866 % 462,125,281 % 960,883,624 % 960,883,624 % 162,125,281 % 158,004,321 % 158,004,321 % 121,045,033 % 121,045,033 % 121,045,033 % 121,022,884 % 138,306,535 % 122,222,884 % 138,306,535 % 122,228,844 % 138,306,535 % 122,762,396 % 20,824,492 % 20,824,492 % 20,824,492 % 20,824,492 % 20,824,492 % 20,824,492 % 368,093,311 % 369,093,311 % 369,093,311 % 836,399,847 % 836,399,847	4.8 7.6 9.3 19.4 15.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.5 0.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0
10,000_25.000 25,000 5.000 50,000_75.000 75,000 100 75,000 100,000 100,000_150	6,291 6,070 5,315 7,796 4,538 4,538 2,634 1,513 897 565 256 251 221 232 241 1,513 897 288 1,513 1,513 1,513 1,513 897 1,513 1,	150 145 145 127 186 186 108 63 63 63 63 21 1,4 08 06 06 03 01 01 01 01 000  **of total number  4,7 99 4,7 4,0 0,0 10,0 10,0 10,0 11,0 11,0 11,0 1	% 237,777,546 % 376,642,866 % 462,125,281 % 960,883,624 % 566,084,321 % 586,004,321 % 413,456,382 % 286,684,029 % 211,045,203 % 1412,522,884 % 146,655,283 % 121,222,884 % 23,782,396 % 243,554,448 % 23,782,396 % 24,957,779,069  Amount (GBP) Amount (GBP) \$ 4,957,779,069 % 213,710,502 % 365,297,322 % 366,297,322 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847 % 686,399,847	4.8 7.6 9.3 19.4 15.8 11.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.9 0.5 0.4 0.0 100.0 % of total amoun 4.3 7.8 16.6 2.7 7.4 0.0 10.0
10,000 25,000 50,000 75,000 50,000 75,000 75,000 700,000 100,000 150,000 100,0	6,291 6,077 5,315 7,796 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,536 4,128 4,128 4,128 4,088 4,128 4,088 4,186	1500 14.5 12.7 12.7 18.6 18.6 18.6 18.6 18.6 18.6 18.6 18.6	% 237,777,546 % 376,642,866 % 462,125,281 % 960,883,624 % 586,084,321 % 13,465,382 % 289,684,029 % 211,045,203 % 1413,465,382 % 121,232,884 % 138,306,535 % 79,244,333 % 121,232,884 % 20,824,482 % 20,824,482 % 20,824,482 % 20,824,482 % 368,093,311 % 368,093,31 % 368,093,31 % 883,399,847 % 662,644,573 % 662,644,573 % 369,093,31	4.8 7.6 9.3 19.4 15.8 8.3 5.8 4.3 2.9 2.2 2.4 2.7 1.6 0.5 0.4 0.0 0.5 0.4 0.5 0.5 0.4 0.5 0.6 0.5 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6
10,000 -25.000 25,000 -5.000 50,000 -75.000 75,000 -100,000 170,000 -150,0	6,291 6,077 5,315 7,796 4,538 4,538 1,513 897 555 555 256 123 222 2 0 41,816  Number 1,971 4,128 4,128 4,088 1,680 3,813 3,813 0,1 5,046 4,831 4,831 4,536	1500 145 127 127 186 186 188 188 188 366 211 144 08 066 08 01 01 01 01 00 00 00 00 00 00 00 00 00	% 237,777,546 % 376,642,886 % 462,125,281 % 960,883,624 % 568,004,321 % 588,004,321 % 13,413,456,382 % 288,684,029 % 211,045,033 % 121,222,884 % 121,222,884 % 122,222,884 % 123,710,502 % 23,782,396 % 24,933 % 12,222,884 % 12,236,396,397 % 12,236,396,397 % 12,236,396,397 % 12,313,710,502 % 13,526,443 % 13,526,443 % 13,526,445	4.8 7.6 9.3 19.4 15.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.9 0.5 0.0 100.0 % of total amoun 7.8 10.6 2.7 7.4 0.0 10.0
10,000 -25.000 25,000 - 50.000 - 75.000 - 75.000 - 105.000 - 75.000 - 105.000 - 75.000 - 105.000 - 75.000 - 105.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 150.000 - 105.000	6,291 6,077 5,315 7,796 4,536 4,536 4,536 1,513 897 897 1,513 3353 3353 251 1,231 1,	1500 14.51 14.51 16.81 16.83 16.83 16.83 16.83 16.83 16.83 16.83 17.83 18.83 1	% 237,777,546 % 376,642,886 % 462,125,281 % 960,883,624 % 568,004,321 % 588,004,321 % 13,413,456,382 % 288,684,029 % 211,045,033 % 121,222,884 % 121,222,884 % 122,222,884 % 123,710,502 % 23,782,396 % 24,933 % 12,222,884 % 12,236,396,397 % 12,236,396,397 % 12,236,396,397 % 12,313,710,502 % 13,526,443 % 13,526,443 % 13,526,445	4.8 7.6 9.3.3 19.4 15.6 11.8 8.3 5.6 4.3 2.9 2.4 2.7 1.1 9.0 9.0 9.0 4.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
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10.000-25.000 \$5.000-5.000 \$5.000-75.000 \$0.000-75.0000 \$0.000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.00000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.0000 \$0.0000-75.00000 \$0.0000-75.0000 \$0.000000 \$0.00000000000000000000	6,291 6,077 5,315 7,796 4,536 4,536 4,536 1,513 897 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513 897 1,513	150 145 145 127 127 186 186 186 186 186 186 186 186 186 186	% 237,777,546 % 376,642,866 % 462,125,281 % 960,883,624 % 586,004,321 % 586,004,321 % 413,456,382 % 289,684,029 % 211,045,203 % 1413,653,82 % 121,232,884 % 1413,653,82 % 121,232,884 % 138,306,535 % 79,244,933 % 22,782,396 % 20,782,396 % 20,782,396 % 20,782,396 % 213,710,502 % 282,313,049 % 283,393,47 % 369,099,331 % 369,099,331 % 836,399,847 % 626,264,573 % 138,554,486,836 % 138,584,821 % 13	4.1 4.1 4.1 4.1 4.1 4.1 4.1 4.1 4.1 4.1
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10,000_25,000    25,000_5,000    50,000_75,000    50,000_75,000    50,000_75,000    100,000_150,000    100,000_150,000    100,000_150,000    200,000_250,000    300,000_350,000    300,000_350,000    300,000_350,000    300,000_350,000    400,000_50,000    500,000_50,000    500,000_50,000    500,000_50,000    500,000_50,000    500,000_50,000    500,000_50,000    500,000_50,000    700,0000	6,291 6,077 5,315 7,796 4,536 4,536 4,536 1,513 897 5,565 2,565 2,565 2,565 2,513 2,513 2,513 2,513 2,514 2,514 2,515 2,	150 145 145 127 127 186 186 186 186 186 186 186 186 186 186	% 237,777,546 % 378,642,866 % 462,125,281 % 960,883,624 % 586,004,321 % 586,004,321 % 413,456,382 % 288,684,029 % 211,045,033 % 121,232,884 % 1418,655,283 % 121,232,884 % 138,584,483 % 23,782,396 % 23,782,396 % 24,957,779,069  Amount (GBP) % 213,710,502 % 282,313,049 % 293,236,336 % 383,399,477 % 360,093,331 % 836,399,847 % 626,264,573 % 626,264,573 % 138,554,483 % 138,554,483 % 138,554,483 % 138,554,483 % 138,554,483 % 138,554,483	4.8 7.6 9.3 19.4 15.8 8.3 5.8 4.3 2.9 2.2 2.4 2.7 7.6 6.0 9.9 9.0 9.0 100.0 7.0 6.0 100.0 8.0 100.0 10
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10,000-25,000 25,000-5,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 200,000-250,000 200,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 500,000-600,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	6,291 6,077 5,315 7,796 4,536 4,536 4,536 1,513 897 5,565 2,565 2,566 2,	1500 14.5 12.7 12.7 18.6 18.6 18.6 18.6 18.6 18.6 18.6 19.6 19.6 19.6 19.6 19.6 19.7 19.7 19.7 19.7 19.7 19.7 19.7 19.7	% 237,777,546 % 376,642,865 % 462,125,281 % 960,883,624 % 586,004,321 % 586,004,321 % 134,563,382 % 288,684,029 % 211,045,203 % 1413,456,382 % 121,232,884 % 1414,695,233 % 121,232,884 % 138,368,363 % 121,232,884 % 121,232,884 % 122,328,884 % 138,368,363 % 121,232,884 % 138,368,363 % 138,368,363 % 23,782,396 % 23,782,396 % 24,957,779,069  Amount (GBP)  Amount (GBP) % 138,564,4636 % 369,993,311 % 369,993,31	4.8. 7.6. 9.3. 19.4 15.6 118. 8.3. 5.6. 4.3. 2.2. 2.4. 1.6. 9.5. 9.0. 100.c. % of total amoun 10.5. 2.6. 2.7. 7.4. 0.6. 10.5. 2.6. 6.6. 0.0. 100.0.
10,000_25.000  25,000_5.000  50,000_75.000  75,000_100,000  100,000_150,000  100,000_150,000  100,000_150,000  200,000_250,000  200,000_250,000  200,000_250,000  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  500,000_600,000  500,000_600,000  500,000_600,000  500,000_600,000  500,000_600,000  700,000_600,00	6,291 6,077 5,315 7,796 4,536 4,536 4,536 1,513 897 5,565 2,565 2,566 2,	1500 14.5 12.7 12.7 18.6 18.6 18.6 18.6 18.6 18.6 18.6 19.6 19.6 19.6 19.6 19.6 19.7 19.7 19.7 19.7 19.7 19.7 19.7 19.7	% 237,777,546 % 376,642,865 % 462,125,281 % 960,883,624 % 586,004,321 % 586,004,321 % 134,563,382 % 288,684,029 % 211,045,203 % 1413,456,382 % 121,232,884 % 1414,695,233 % 121,232,884 % 138,368,363 % 121,232,884 % 121,232,884 % 122,328,884 % 138,368,363 % 121,232,884 % 138,368,363 % 138,368,363 % 23,782,396 % 23,782,396 % 24,957,779,069  Amount (GBP)  Amount (GBP) % 138,564,4636 % 369,993,311 % 369,993,31	4.8. 7.6. 9.3. 19.4 15.6 118. 8.3. 5.6. 4.3. 2.2. 2.4. 1.6. 9.5. 9.0. 100.c. % of total amoun 10.5. 2.6. 2.7. 7.4. 0.6. 10.5. 2.6. 6.6. 0.0. 100.0.
10,002-55,000	6,291 6,077 5,315 7,796 4,536 4,536 4,536 1,513 897 897 5,565 5,565 2,566 2,566 2,567 2,576 4,128 4,128 4,128 4,128 4,088 4,138 4,088 4,188 4,088 4,188 4,088 4,188 4,088 4,188 4,088 4,188 4,088 4,188 4,088 4,18	150	% 237,77,546 % 376,642,865 % 462,125,281 % 960,883,624 % 782,417,049 % 586,004,321 % 413,456,382 % 289,684,029 % 289,684,029 % 121,045,203 % 1413,456,382 % 121,045,203 % 1413,456,382 % 121,045,203 % 1413,653,283 % 141,652,233 % 141,652,233 % 141,652,233 % 141,652,233 % 143,554,448,333 % 143,554,448,333 % 143,554,448,333 % 143,554,448,333 % 143,554,448,333 % 143,554,448,333 % 143,554,448,333 % 143,554,483 % 151,464,636 % 156,264,573 % 151,464,636 % 156,264,779,069 % 158,554,483	4.8 7.6 9.3 19.4 15.8 11.8 8.3 2.9 2.4 2.7 1.6 0.9 0.0 0.0 100.0 % of total amoun 4.3 7.8 16.6 2.7 7.4 0.0 10.3 10.
10,000_25.000  25,000_5.000  50,000_75.000  75,000_100,000  100,000_150,000  100,000_150,000  100,000_150,000  200,000_250,000  200,000_250,000  200,000_250,000  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  500,000_600,000  500,000_600,000  500,000_600,000  500,000_600,000  500,000_600,000  700,000_600,00	6,291 6,077 5,315 7,796 4,536 4,536 4,536 1,513 897 5,565 2,565 2,566 2,	1500 1451 1451 1271 1866 1868 1868 1868 366 321 144 086 066 331 301 301 301 301 301 301 301 301 301	% 237,777,546 % 376,642,866 % 462,125,281 % 960,883,624 % 566,084,321 % 568,004,321 % 13,455,382 % 281,045,203 % 1413,456,382 % 1413,456,382 % 1413,456,382 % 1413,456,382 % 1413,456,382 % 1416,652,533 % 1412,222,884 % 1416,652,533 % 142,222,884 % 143,554,44,933 % 142,522,884 % 23,782,396 % 24,957,779,069   Amount (GBP) % 836,399,847 % 682,624,573 % 6836,399,847 % 138,518,458 % 136,524,457 % 595,541,858 % 595,541,858 % 158,528,422 % 138,528,423 % 158,528,423 % 158,528,435 %	4.8 7.6 9.3 19.4 11.8 8.3 5.8 4.3 2.9 2.4 2.7 1.6 0.9 0.5 0.4 0.0 100.0 % of total amount 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6

		CBS Covered Bonds				
Seasoning	Number	% of total number	Amount (GBP)	% of total amount		
0-12 months	2,152	5.1% !	£ 399,414,660	8.1%		
2-24 months	5,688	13.6% !	£ 962,715,539	19.4%		
24-36 months	5,829	13.9% !	£ 850,264,250	17.2%		
36-48 months	4,912	11.7% !		12.8%		
48-60 months	5,253	12.6% !	£ 631,457,610	12.7%		
60-72 months	3,658	8.7%	£ 352,785,424	7.1%		
72-84 months	3,018	7.2% !		5.4%		
4-96 months	2,773	6.6%	£ 235,322,463	4.7%		
6-108 months	1,902	4.5% !	£ 149,568,797	3.0%		
08-120 months	1,931	4.6%	£ 145,927,344	2.9%		
20-150 months	4,222	10.1%	£ 303,866,751	6.1%		
50-180 months	478	1.1%	£ 27,730,741	0.6%		
80+ months	0	0.0%	- ٤	0.0%		
otal	41,816	100.0% !	£ 4,957,779,069	100.0%		
	Number	*/ */ */ *	4 (000)			
terest payment type		% of total number	Amount (GBP)	% of total amount		
ixed VR	20,783	42.8%	2,248,601,633			
vr racker	22,094 5.719	45.5% 11.8%	2,180,540,123 528,637,313	44.0% 10.7%		
racker htther (please specify)_Capped	5,/19	11.8%	528,637,313	10.7%		
otal	48,596	100.00%	٤ 4,957,779,069			
744	46,390	100.00%	- 4,001,119,009	100.00%		
oan purpose type	Number	% of total number	Amount (GBP)	% of total amount		
wner-occupied	48,594	% of total number	4,957,397,632	100.0%		
uy-to-let	2	0.0%	381,437	0.0%		
acond home	0	0.0%	0	0.0%		
ital	48,596	100.0%	£ 4,957,779,069	100.0%		
	100					
come verification type	Number	% of total number	Amount (GBP)	% of total amount		
Illy verified	41,816	100.0%	4,957,779,069	100.0%		
ist-track	0	0.0%	0	0.0%		
elf-certified	0	0.0%	0	0.0%		
tal	41,816	100.0%	4,957,779,069	100.0%		
emaining term of loan	Number	% of total number	Amount (GBP)	% of total amount		
30 months	1,884	4.5% !	£ 57,269,169	1.2%		
0-60 months	3,140	7.5% !	£ 130,215,617	2.6%		
0-120 months	8,613	20.6%	£ 596,769,287	12.0%		
20-180 months	10,545	25.2%	£ 1,123,499,055	22.7%		
80-240 months	8,717	20.8%	£ 1,279,942,121	25.8%		
80-240 months 40-300 months	5,987	14.3% !	£ 1,139,151,885	23.0%		
30-240 months 40-300 months 00-360 months	5,987 2,084	14.3%   5.0%	£ 1,139,151,885 £ 444,137,470	23.0% 9.0%		
00-240 months 10-300 months 10-300 months 10-360 months 10-40 months	5,987 2,084 846	14.3% 5.0%   2.0%	£ 1,139,151,885 £ 444,137,470 £ 186,794,465	23.0% 9.0% 3.8%		
0-240 months 0-300 months 0-300 months 0-360 months 0-40 months	5,987 2,084	14.3%   5.0%	£ 1,139,151,885 £ 444,137,470 £ 186,794,465	23.0% 9.0% 3.8%		
90-240 months 10-300 months 10-300 months 10-300 months 10-400 months 10-400 months 10-400 months 10-400 months	5,987 2,084 846 41,816	14.3% 5.0% 2.0% 100.0%	£ 1,139,151,885 £ 444,137,470 £ 186,794,465 £ 4,957,779,069	23.0% 9.0% 3.8% 100.0%		
90-240 months 10-300 months 10-300 months 10-300 months 10-months	5,987 C.084 846 41,916 Number	14.3%: 5.0%: 2.0%: 100.0%: 1 % of total number	£ 1,139,151,885 £ 444,137,470 £ 186,794,465 £ 4,957,779,069 Amount (GBP)	23.0% 9.0% 3.8% 100.0%		
30-240 months 10-300 months 10-300 months 30- months storial mployment status mployed	5,987 2,084 846 41,816 Number	14.3%   5.0%   5.0%   2.0%   100.0%   100.00%	£ 1,139,151,885 £ 444,137,470 £ 186,794,465 £ 4,957,779,069 Amount (GBP) £ 3,538,680,681	23.0% 9.0% 3.8% 100.0% % of total amount 71.4%		
30-240 months 10-300 months 10-300 months 10-4 months 10-4 months 1dal  mployment status mployed	5,987 C.084 846 41,916 Number	14.3%: 5.0%: 2.0%: 100.0%: % of total number 76.1%: 2.04%:	£ 1,139,151,885 £ 444,137,470 £ 186,794,465 £ 4,957,779,069 Amount (GBP) £ 3,538,680,681 £ 1,342,726,936	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.1%		
10-240 months	5,987 / 2,084 / 41,916 / 41,916 / 1,918 / 41,916	14.3%   5.0%   5.0%   2.0%   100.0%   100.00%	£ 1,139,151,885 £ 444,137,470 £ 186,794,465 £ 4,957,779,069 Amount (GBP) £ 3,538,680,681 £ 1,342,726,936	23.0% 9.0% 3.8% 100.0% % of total amount 71.4%		
0-240 months 0-300 months 0-300 months 0-360 months 0-40 months 1dal  Imployment status Imployed Intemployed Intemployed Interployed Inter	\$5,987 2,084 846 41,816 Number 31,828 8,517 103 1,170	14.3%   5.0%   5.0%   2.0%   100.0%   1 100.	E 1,139,151,885 E 444,137,470 E 186,794,465 E 4,957,779,069 Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 6,968,463	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.1% 0.1% 1.0%		
0.240 months 0.360 months 0.360 months 0.460 months 0.460 months tal  tal  Inployment status nployed definendoyed employed inted juried j	5,987   2,084   41,916   846   41,916   Number   31,828   8,517   103   1,170   0   1986   19	14.3%   5.0%   5.0%   2.0%   10.0%   1	E 1,139,151,885 E 444,137,470,00 E 186,794,465 E 4,957,779,669  Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 6,968,463 E 49,682,613 E 19,720,375 E 19,720,375 E	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.1% 0.1% 0.0% 0.0%		
0-240 months 0-300 months 0-300 months 0-360 months 0-4 months tel  and tel	\$5,987 2,084 846 41,816 Number 31,828 8,517 103 1,170	14.3%   5.0%   5.0%   2.0%   100.0%   1 100.	E 1,139,151,885 E 444,137,470,00 E 186,794,465 E 4,957,779,669  Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 6,968,463 E 49,682,613 E 19,720,375 E 19,720,375 E	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.1% 0.1% 0.0% 0.0%		
30-240 months 10-300 months 10-300 months 30- months 30- months 310- months 311  Imployment status Imployed Imp	5,987   2,084   846   41,916   Number   31,828   8,517   103   1,170   0   198   41,916	14.3%   5.0%   5.0%   2.0%   10.0%   1	E 1,139,151,885 E 444,137,470,00 E 186,794,465 E 4,957,779,669  Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 6,968,463 E 49,682,613 E 19,720,375 E 19,720,375 E	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.1% 0.1% 0.0% 0.0%		
10-240 months 10-300 months 10	5,987   2,084   41,916   846   41,916   1,916	14.3%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.2%: 2.2%: 3.2%: 3.2%: 3.2%: 3.5%:	E 1,139,151,885 E 444,137,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 4,962,613 E 49,626,13 E 49,577,779,069	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.1% 0.1% 1.0% 0.0% 100.0%	7]	
0-240 months 0-360 months 0-360 months 0-40 months 0-40 months 4tal  Implement status Implement status Implement status Individual status	\$5,987 2,084 41,816  Number  31,828 8,517 103 1,170 0 198 41,816 se for all bonds outstanding) 1 220708	14.3%   5.5%   5.0%   2.0%   100.0%   1	E 1,139,151,885 E 444,137,470 E 186,794,485 E 4,957,779,089  Amount (GBP) E 3,538,890,681 E 6,586,463 E 49,682,613 E 19,720,375 E 19,720,375 E 19,720,375	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.1% 0.1% 1.0% 0.0% 1.00.0% 1.00.0% 1.00.0%	7 17/03/15	
0.240 months 0.360 months 0.360 months 0.40 months 10 mo	5,987   2,084   41,916   846   41,916   11,916	14.3%: 5.0%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.04%: 2.04%: 3.02%: 3.05%: 100.0%:  2.2%: 2.2%: 3.05%	E 1,139,151,885 E 444,137,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,860,681 E 1,342,726,936 E 49,682,613 E 194,276,936 E 49,682,613 E 19,720,375 E 19,720,375 E 19,720,375	23.0% 9.0% 100.0% % of total amount 71.4% 27.1% 0.1% 0.0% 0.0% 100.0%	Aaa / NR / AAA	Aaa / NR / AA
0.240 months 0.360 months 0.360 months 0.40 months 141  Imployment status  inployment status  inployed  iffer analyzed  infinite arrantor  her  tatal   veered Bonds Outstanding, Associated Derivatives (please disclorers  inginal rating (Moody's-S&P/Fitch'/DBRS)  inginal rating (Moody's-S&P/Fitch'/DBRS)	5,987   2,084   846   41,816   846   41,816   846   847   848   846   847	14.3%   5.5%   5.0%   2.0%   100.0%   1	E 1,139,151,885 E 444,137,470 E 186,794,485 E 4,957,779,089  Amount (GBP) E 3,538,890,681 E 6,368,463 E 6,368,463 E 19,720,375 E 19,720,375 E 19,720,375 G 19,720	23.0% 9.0% 3.8% 100.0% 5. of total amount 71.4% 0.1% 0.0% 100.0% 100.0% 6. 0.3/11/14 Aaa/NR/AAA Aaa/NR/AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AA Aaa / NR / AA
10-240 months 10-300 months 10-300 months 10-3 months 10-3 months 10-3 months 10-3 months 10-4 months	5,987   2,084   41,816   846   41,816	14.3%: 5.0%: 5.0%: 2.0%: 100.0%:  % of total number 76.1%: 2.04%: 2.04%: 3.02%: 3.05%: 100.0%: 3.05%	E 1,139,151,885 E 444,137,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 49,682,613 E 19,720,375 E 1	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 27.14% 0.1% 1.00% 1.00% 0.09% 100.0% 6 6 0.3/11/14 Aaa/NR/AAA Aaa/NR/AAA	Aaa / NR / AAA Aaa / NR / AAA GBP	Aaa / NR / AA Aaa / NR / AA EU
0-240 months 0-300 months 0-300 months 0-300 months 0-40 months 104 months 105 months 106 months 107 months 108 months 10	5,987 2,084 846 41,816 41,816  Number 31,828 8,517 103 1,170 0 198 41,816 41,816  se for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA G GBP 1,500,000,000	14.3%   5.5%   5.5%   2.0%   100.0%   1	E 1,139,151,885 E 444,137,470 E 186,794,485 E 4,957,779,089  Amount (GBP) E 3,538,890,681 E 6,368,463 E 19,720,375 E 19,720,375 E 19,720,375 B 19,04111 Anar, NR, /AAA Anar, NR, /AAA Anar, NR, /AAA G, G	23.0% 9.9% 3.8% 100.0% 100.0% % of total amount 71.4% 0.1% 0.1% 0.0% 1.0% 0.0% 0.0% 100.0% 66 0.3/11/14 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA EUAB 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000	Aaa / NR / AA Aaa / NR / AA EU 500,000,00
0-240 months 0-300 months 0-300 months 0-300 months 0-300 months 0-40 months  100 months 101 molecular and a m	5,987   2,084   846   41,916   846   84	14.3%: 5.0%: 5.0%: 100.0%: 100.0%: % of total number 76.1%: 2.04%: 2.04%: 2.04%: 3.02%	E 1,139,151,885 E 444,137,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 1,342,726,936 E 6,966,463 E 6,966,463 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 7,779,069 T 30,000,000 T 50,000,000 T 50,000,000	22,0% 9.9% 3.8% 100.0% % of total amount 71,4% 0.1% 0.0% 0.0% 100.0% 100.0%	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000	Aaa / NR / AA Aaa / NR / AA EU 500,000,00 500,000,00
0.240 months 0.360 months 0.360 months 0.40 months 1.41 mployment status pployment status pployed elf-employed elf-employed elf-employed strind starantor her stat surantor her stat surantor signal rating (Moody's-S&P/Fitch'/DBRS) incornination nount at issuance nount outstanding swap ratio (ratio-ST)	\$5,987 2,084 846 41,816  Number  11,816 8,517 9,103 1,170 0,103 1,170 1,195 198 41,316 2207,08 Aaa /NR / AAA Aaa /NR / AAA Aaa /NR / AAA GBP 11,500,000,000 900,000,000	14.3%   5.0%   5.0%   2.0%   10.0%   1	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,089  Amount (GBP) E 3,538,890,681 E 1,342,726,936 E 6,968,463 E 49,862,037 E 19,720,375 E 4,957,779,089  3 19,0411 Aaa, 'NR, 'AAA Aaa, 'NR, 'AAA Aaa, 'NR, 'AAA G G B 750,000,000 750,000,000 1,000	23 0% 9 9.5% 3.8% 100.0% 100.0% % of total amount 71.4% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% 0.371174 Aaa /NR /AAA Aaa /NR /AAA Aaa /NR /AAA Aaa /NR OO 0.000 0.000 0.000 0.000 0.000 0.000	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1.000	Aaa / NR / AA Aaa / NR / AA EU 500,000,00 500,000,00
0.240 months 0.360 months 0.360 months 0.40 months 10 mo	5,987   2,084   41,816   846   41,816   846   41,816   846   41,816   8,517   41,817   41,816   8,517   41,816   41,816   41,816   41,816   41,816   41,816   41,816   41,816	14.3%: 5.0%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.04%: 2.04%: 3.02%: 3.05%	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,860,681 E 1,342,726,936 E 49,682,613 E 19,720,375 E 1	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 0.1% 0.1% 1.00% 0.0% 100.0% 0.3/11/14 Aaa / N F / AAA Aaa / N F / AAA So,000000 50,000000 0.789 Soft builded	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet	Aaa / NR / A/ Aaa / NR / A/ EU 500,000,0 500,000,0 0.8 Soft bul
0.240 months 0.360 months 0.360 months 0.40 months 1.41 moly months 1.42 moly months 1.43 moly moly moly moly moly moly moly moly	5,987 2,084 846 41,816  Number  11,816 8,517 9,103 1,170 0,193 1,188 41,816 1,98 41,816 1,98 41,816 1,98 41,816 1,98 41,816 1,98 41,816	14.3%. 5.0%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number  7.6.1%. 2.04%. 2.04%. 2.04%. 3.05%. 100.0%. 100.0%. 4.05%. 2.011.08  Aaa /NR /AAA Aa /NR /AAA G/BP 500,000,000 500,000,000 500,000,000 Soft bullet 2.411/22.	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,850,681 E 1342,726,936 E 6,568,463 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,000,000 T 10,000 T 10,000 Soft builded	23 0% 9 9% 3 8% 100.0% 100.0% 3 0 fotal amount 71.4% 0 1% 0 0.0% 0 0.0% 0 0.0% 0 0.371174 Aaa /NR /AAA Aaz /NR /AAA EUR 500,000,000 500,000,000 0 0.789 Soft build 0 3/11/21	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20	Aaa / NR / A/ Aaa / NR / A/ EU 500,000,0 500,000,0 0.8 Soft bul 12/01/
0.240 months 0.360 months 0.360 months 0.40 months 0.40 months 1at  suppoyment status sployment def employed employed ferend arantor ever all all arantor ever all all suered Bonds Outstanding, Associated Derivatives (please discloreds inging and arang (Moody's S&P,Fritch/DBRS) ment rating (Moody's S&P,Fritch/DBRS) ment rating (Moody's S&P,Fritch/DBRS) mount at issuance ount outstanding swap rate (rate £1) cup out outstanding swap rate (rate £1) cup outstanding swap rate (rate £1) c	5,987   2,084   846   41,916   846   41,916   846   41,916   846   8,517   103   1,170   9   1,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   8	14.3%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.0%: 2.04%: 2.04%: 3.02%: 3.02%: 3.05%	E 1,139,151,885 E 444,137,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,860,681 E 1,342,726,936 E 6,966,463 E 19,720,375 E 19	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 0.1% 0.1% 1.00% 0.0% 100.0% 0.34114 Aaa/NF/AAA Aaa/NF/AAA Aaa/NF/AAA So,000,000 0.799 Softbuild 0.341121	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 17/03/20	Aaa / NR / A/ Aaa / NR / A/ EU 500,000,0 500,000,0 0,8 Soft bul 12/01/ 12/01/
0.240 months 0.360 months 0.360 months 0.40 months 0.40 months 1al  Imployment status pilopided Ill-employed employed itered arantor ener tal  Ill-employed street employed itered arantor ener tal  Ill-employed employed itered arantor ener terr tal  Interret  Interre	\$5,987 2,084 846 41,816  Number  \$1,828 \$,557 103 1,170 1,170 198 41,518  se for all bonds outstanding)  1 220708 Aaa /NF7 /AAA Aa /NF7 /AAA Aa /NF7 /AAA GBP 1,150,000 90,000,000 90,000,000 \$1,000 \$	14.3%. 5.0%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number  7.6.1%. 2.04%. 2.04%. 2.04%. 3.05%. 100.0%. 100.0%. 4.05%. 2.011.08  Aaa /NR /AAA Aa /NR /AAA G/BP 500,000,000 500,000,000 500,000,000 Soft bullet 2.411/22.	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,850,681 E 1342,726,936 E 6,568,463 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,375 E 19,720,000,000 T 10,000 T 10,000 Soft builded	23 0% 9 9% 3 8% 100.0% 100.0% 3 0 fotal amount 71.4% 0 1% 0 0.0% 0 0.0% 0 0.0% 0 0.371174 Aaa /NR /AAA Aaz /NR /AAA EUR 500,000,000 500,000,000 0 0.789 Soft build 0 3/11/21	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20	Aaa / NR / A/ Aaa / NR / A/ E
2.240 months 3.360 months 3.360 months 4.200	5,987   2,084   846   41,916   846   41,916   846   41,916   846   8,517   103   1,170   9   1,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   41,916   846   8	14.3%: 5.0%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.04%: 2.04%: 2.04%: 3.05%	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,890,681 E 1,342,726,936 E 6,668,483 E 19,720,375 E 19	23.0% 9.0% 3.8% 100.0% 100.0% 5.0 foldal amount 71.4% 10.1% 10.0% 0.0% 0.0% 0.0% 0.000 0.000 0.000 0.000 0.000 0.000 0.001 0.0	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1.000 Soft bullet 17/03/20 XS1203083438	Aaa / NR / A/ Aaa / NR / A/ EU 500,000,0 500,000,0 0.8 Soft bu 12/01/ 12/01/ XS1529803
0.240 months 0.360 months 0.360 months 0.40 months 10 mo	5,987   2,084   846   41,816   846   41,816   846   41,816   846   41,816   8,517   103   1,170   100   1,016   846   41,816   8,517   103   1,170   100   1,016   1,170   100   1,016   1,170	14.3%. 5.0%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number  76.1%. 2.0.4%. 2.0.4%. 2.0.4%. 3.0	E 1,139,151,885 E 444,173,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,860,681 E 1,342,726,936 E 6,966,463 E 19,720,375 E 19	23.0% 9.0% 3.8% 100.0% 50.0% % of total amount 71.4% 0.1% 0.1% 10.0% 0.0% 100.0% 0.3/11/14 Aaa/NF/AAA Aaa/NF/AAA Aaa/NF/AAA Soo,000,000 0.789 Softbuile 03/11/21 03/11/21 XS1131109537	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 17/03/20 XS1203083438 LSE	Aaa / NR / Az Aaa / NR / Az EL 500,000,0 500,000,0 0.8 Soft bul 12/01/ XS15298803 L; Annua
0.240 months 0.360 months 0.360 months 0.40 months 0.40 months 0.40 months 1at  Interpretation 1at  Interp	5,987 2,084 846 41,816  Number  11,816 10,31,828 8,517 10,31,170 10,01 1,170 198 41,310	14.3%: 5.0%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.04%: 2.04%: 3.02%: 3.02%: 3.05%	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,089  Amount (GBP) E 3,538,890,681 E 1,342,726,936 E 6,668,463 E 19,720,375 E 4,957,779,089  3 19,0411 Ana, NR, /AAA Ana, NR, /AAA GBP 750,000,000 Soft builde 19,0418 19,0418 19,0418 19,0418 19,0418 19,0418 19,0418 19,0418 19,0418	23.0% 9.0% 3.8% 100.0% 100.0% % of total amount 71.4% 0.1% 0.0% 0.0% 0.0% 0.0% 0.000 0.000 0.000 0.000 0.000 0.000 0.001 0.011/et 0.0311/et	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 Soft bullet 17/03/20 17/03/20 XS1203083438 LSE Quarterly	Aaa / NR / Av Aaa / NR / Av EL 500,000,0 500,000,0 0.8 Soft bul 12/01/ XS15298903 LS Annua 12/01/
0.240 months 0.360 months 0.360 months 0.40 months 0.40 months 1al  Imployment status pilopyed If employed employed ited arantor her tal  Interpolation arantor her tal  Interpolation I	5,987 2,084 846 41,816  Number  1,103 1,170 1,17	14.3%. 5.0%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number 76.1%. 2.0.4%. 2.0.4%. 2.0.4%. 3.0.4%. 3.0.4%. 3.0.5%. 100.0%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.0%. 3.0.	E 1,139,151,885 E 444,173,470 E 186,794,465 E 495,779,069  Amount (GBP) E 3,538,890,681 E 1,342,726,936 E 6,566,463 E 19,720,375 E 19,7	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 2.11.4% 0.1% 0.0% 0.0% 0.0% 100.0% 0.311114 Asia / NR / AAA Asia / NR / AAA South / AAA South / AAA South / AAA Asia / NR / AAA South / AAA Sou	Aga / NR / AAA Aga / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft builet 17/03/20 XS1203083438 LSE Quarterly 18/12/17 0.633%	Aaa / NR / Av 500,000,0 500,000,0 .8. Soft bui 12/01/ 12/01/ XS1529803 L! Annua 12/01/ 0.500
0.240 months 0.360 months 0.360 months 0.40 months 0.40 months 1al  Imployment status pilopyed If employed employed ited arantor her tal  Interpolation arantor her tal  Interpolation I	5,987   2,084   846   41,816   846   41,816   846   41,816   846   41,816   8,517   103   1,170   100   1,010	14.3%: 5.0%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.04%: 2.04%: 3.02%: 3.02%: 3.05%	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 49,682,613 E 19,720,375 E 1	23.0% 9.0% 3.8% 100.0% 40 fotal amount 71.4% 27.14% 0.1% 0.0% 100.0% 0.0% 100.0% 0.3/11/14 Aaa / NR / AAA Aaa / NR / AAA Soo,000,000 0.789 Sof boulet 0.3/11/21 0.3/11/21 XS1131109537 Annually 0.5/11/3/19	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 1,000 Soft bullet 17/03/20 17/03/20 XS1203083438 LSE Quarterly 18/12/17	Aaa / NR / Av 500,000,0 500,000,0 .8. Soft bui 12/01/ 12/01/ XS1529803 L! Annua 12/01/ 0.500
0.240 months 0.360 months 0.360 months 0.40 months 0.40 months 1al  Imployment status pilopided If employed employed ited arantor ere ratal  Imployment status pilopided Ited arantor ere ratal  Imployed ited arantor ere ratal  Imployed Im	5,987 2,084 846 41,816  Number  31,828 8,517 103 1,170 10,170 1,170 1,170 1,170 1,170 2,207,08 41,816  se for all bonds outstanding)  1 22,07,08 Aaa / NR7 / AAA Aaa / NR7 / AAA GBP 1,500,000,00 900,000,000 1,000 Soft builder 24,07,72 2,240,722 2,240,722 2,240,722 LISE Monthly 271/217 0,997% 0,50%	14.3%. 5.0%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number 76.1%. 2.0.4%. 2.0.4%. 2.0.4%. 2.0.4%. 3.0.4%. 3.0.4%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.0%. 3.0.	E 1,139,151,885 E 444,157,470 E 186,794,465 E 495,779,069  Amount (GBP) E 3,538,890,681 E 1,342,726,936 E 6,566,463 E 19,720,375 E 19,7	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 271.4% 10.0% 0.0% 100.0% 0.0% 10	Aga / NR / AAA  Aga / NR / AAA  GBP  650,000,000  650,000,000  1,000  Soft bullet  17/03/20  XS1203083438  LSE  Quarterly  18/12/17  0.633% 0.300%	Aaa / NR / A/ Aaa / NR / A/ EL 500,000,0 500,000,0 0.8 Soft bul 12/01/ 12/01/ XS15298003 LS Annue 12/01/ 0.500 0.180
10-240 months 10-300 months 10-300 months 10-300 months 10-300 months 10-300 months 10-40 months	5,987 2,084 846 41,816  Number  1,103 1,170 1,17	14.3%. 5.0%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number 76.1%. 2.0.4%. 2.0.4%. 2.0.4%. 3.0.4%. 3.0.4%. 3.0.5%. 100.0%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.5%. 3.0.0%. 3.0.	E 1,139,151,885 E 444,173,470 E 186,794,465 E 495,779,069  Amount (GBP) E 3,538,890,681 E 1,342,726,936 E 6,566,463 E 19,720,375 E 19,7	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 2.11.4% 0.1% 0.0% 0.0% 0.0% 100.0% 0.311114 Asia / NR / AAA Asia / NR / AAA South / AAA South / AAA South / AAA Asia / NR / AAA South / AAA Sou	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 XS1203083438 LSE Ouarterly 18/12/17 0.633% 0.309% Coventry Bullding	Aaa / NR / AA Aaa / NR / AA EU 500,000,00 500,000,00 0.88 Soft build 12/01/2 XS15298034 L2017/2 0.500 0.180
30-240 months 10-390 months 10-390 months 10-390 months 20-4 month	5,987   2,084   846   41,816	14.3%: 5.0%: 5.0%: 2.0%: 100.0%:  % of total number  76.1%: 2.04%: 2.04%: 2.04%: 3.05%: 1.00%: 3.06%	E 1,139,151,885 E 444,173,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,860,681 E 1,342,726,936 E 6,966,463 E 6,966,463 E 19,720,375 E 19,	23.0% 9.0% 3.8% 100.0% 5.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6	Aga / NR / AAA Aga / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 X51203063438 Cuarterly 18/12/17 0.633% Coventry Bullding	Aaa / NR / AA Aaa / NR / AA EU 500,000,00 0,08 Soft ball 12/01/2 XS15298036 LS Annual 12/01/7 XS15298036 0,180 0,180 0,180 0,180 0,500 0,180
80-240 months 100-300 months 100-300 months 100-800 months 100-months 100-mon	5,987 2,084 846 41,816  Number 31,828 8,517 1,170 1,170 1,170 1,170 1,181 41,816  se for all bonds outstanding) 1 1 2207/08 Aaa / NR7 / AAA Aaa / NR7 / AAA GBP 1,500,000,000 900,000,000 Soft builded 2407/22 2407/22 2407/22 1,097/24 1,097	14.3%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number 76.1%. 2.0.4%. 2.0.4%. 2.0.4%. 2.0.4%. 3.0.5%. 100.0%. 10	E 1,139,151,885 E 444,173,470 E 186,794,485 E 495,779,089  Amount (GBP) E 3,538,880,681 E 1,342,726,936 E 6,568,483 E 19,720,375 E 19,7	23.0% 9.0% 3.8% 100.0% % of total amount 71.4% 2.11.4% 10.0% 10.0% 100.0	Aaar / NR / AAA Aar / AAAA Aar / AAAA Aar / AAAA Aar / AAAA Aar /	Aaa / NR / AA Aaa / NR / AA Aaa / NR / AA EU 500.000.000 500.000.00 0.88 Soft bulil 12/01/2 XS152988036 Annual 12/01/1 0.500 0.180' Fixe EU 500.000.00 11/2/01/2
80-240 months 100-300 months 100-300 months 100-800 months 100-months 100-mon	5,987   2,084   846   41,816   846   41,816   846   41,816   846   41,816   8,517   103   1,170   100   1,986   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   846   41,816   84	14.3%   5.0%   5.0%   2.0%   100.0%    % of total number	E 1,139,151,885 E 444,157,470 E 186,794,465 E 4,957,779,069  Amount (GBP) E 3,538,680,681 E 1,342,726,936 E 49,682,613 E 19,720,375 E 1	23.0% 9.0% 3.8% 100.0% 3.8% 100.0% % of total amount 71.4% 0.1% 0.1% 1.0% 0.4% 100.0%  6.03/11/14 Aaa / NR / AAA Aaa / NR / AA	Aga / NR / AAA Aga / NR / AAA GBP 650,000,000 650,000,000 650,000,000 1000 Soft bullet 170,03/20 XS12,030,000 LSE Quarterly 181/217 0.633% Coventry Building GBP 500,000,000 17/03/20 0.633%	Asa / NR / AA  Asa / NR / AA  Sol. 000,000,000  0.85  Soft bulle 1201/2 1201/2 1201/2 1201/1 50,000,000  0.85  Soft bulle 1201/1
80-240 months	5,987 2,084 846 41,816  Number 31,828 8,517 1,170 1,170 1,170 1,170 1,181 41,816  se for all bonds outstanding) 1 1 2207/08 Aaa / NR7 / AAA Aaa / NR7 / AAA GBP 1,500,000,000 900,000,000 Soft builded 2407/22 2407/22 2407/22 1,097/24 1,097	14.3%. 5.0%. 2.0%. 100.0%. 100.0%. % of total number 76.1%. 2.0.4%. 2.0.4%. 2.0.4%. 2.0.4%. 3.0.5%. 100.0%. 10	E 1,139,151,885 E 444,173,470 E 186,794,485 E 495,779,089  Amount (GBP) E 3,538,880,681 E 1,342,726,936 E 6,568,483 E 19,720,375 E 19,7	23.0% 9.0% 3.8% 100.0% 5.0 fotal amount 71.4% 27.14% 0.15% 100.0% 100.0% 0.0311174 Asa / NR / AAA Asa / NR / AA	Aaar / NR / AAA Aar / AAAA Aar / AAAA Aar / AAAA Aar / AAAA Aar /	Aaa / NR / AA-/ Aaa / NR / AA-/ EUF 500,000,000 0.85f Soft buile 1201/2: 1201/2: XS1529800368 Annualh 1201/1: 0.500% 0.180%

### Programme triggers

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
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No.	trigger breach Activates the
Issuer Event of Default	issuer failure to pay on Covered Bonds or issuer insolvency	N/A	INO	Covered Bond
				Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / N/A / N/A	No	At initial trigger, direct funds to
		NR / P-2 / F2		account held with
				Stand-by Account
				Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	NR / N/A / N/A	No	Replace servicer
		NR / Baa1 / BBB		within 60 days at subsequent breach
				aubsequent 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
				Event 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	No	Collateral posting
		NR / P-1 / F1		
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	NR / A2 / A	No	Collateral posting
		NR / P-1 / F1		
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
		NH / Daal / DDD		Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	NR / N/A / N/A	No	Appoint Back up
		NR / Baa3 / BBB-		Cash Manager
Stand-by Account Bank	Account Bank's ratings fall below required levels	NR / N/A / N/A	No	Appoint Stand-by
		NR / P-1 / F1		Account Bank