# National Transparency Template October 2019

${}^{\odot}$	COVERED BOND

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 submission		30/11/19
Start Date of reporting period		01/10/19
End Date of reporting period		31/10/19

#### Web links - prospectus, transaction documents, loan-level data https://live.irooms.net/CoventryBuildingSociety/

# Counterparties, Ratings

				Counterparty/ies	F	itch	M	oody's	S&	P	[	DBRS
					Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	r Current rating
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)	£4,625,827,001	£428,000,000	£444,550,000									
Swap notional maturity/ies	24/11/2022	12/01/2024	20/06/2026									
Swap notional maturity/ies LLP receive rate/margin	1.90375%	1.76250%	1.52800%									
LLP pay rate/margin			2.27425%									
Collateral posting amount(s) (GBP)			177,780,315									

#### Accounts, Ledgers

Accounts. Ledgers	Value as of End Date of reporting period	Value as of Start Date of recorting period	Targeted Value
Revenue receipts (please disclose all parts of waterfall)	Constant and a constant of the	Contraction of the state of the	raigetee raide
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £10.221.861	(a) Revenue Receipts - Interest received from Borrowers: £10.120.440	
	(a) Revenue Receipts - Fees charged to Borrowers: £250,277	(a) Revenue Receipts - Fees charged to Borrowers: £337.428	
	(b) Interest received: £48,222	(b) Interest received: £45,815	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts : £10,232	(d) Other Revenue Receipts : £10.131	
	(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: -£250,277	(g) Amounts Belonging to Third Parties: -£337,428	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £10.280.315	Total Available Revenue Receipts: £10.176.386	
	Total Available Revenue Receipts. £10,200,315	Total Available Revenue Receipts. 210,170,360	
	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: £1.369	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £1,640,277	(d) Amounts due to the Interest Rate Swap Provider: £1,885,218	1
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£2,905,297	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £1,662,074	
	(ii) Amounts due to the Term Advance: £6.169.524	(ii) Amounts due to (nom) the Covered Bond Swap Providers. 21,002,074	
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(ii) Antouris due on the rentriculation 21,000,040 (f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(g) Transfer to Standby GIC Account following Servicer Event of Default: 20	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledoer: £4.795	(h) Transfer to Reserve Ledger: £33,259	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(i) Indemnity amounts due to the Members: £0	(i) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions : £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £5.369.646	(I) Deferred Consideration: £5.199.195	
	(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	
	(ii) Members pront amount. 20	(i) Members pront amount. 20	
rincipal receipts (please disclose all parts of waterfall)			
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £30.010.978	(a) Scheduled amounts received from Borrowers: £30,149,651	
	Unscheduled amounts received from Borrowers: £67,158,341	Unscheduled amounts received from Borrowers: £46.320.951	
	Less Further Advances made: -£5.439.599	Less Further Advances made: -£4,095,021	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(ii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £91.729.720	Total Available Principal Receipts: £72.375.581	
	Courrentiation Contribution Contribution Contribution		
	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 : £91,729,720	(b) Transfer to Principal Ledger: £72,375,581	
	(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 to the Term Advance: £0	(ii) Amounts due to the Covered Bond Swap Providers. 20	
	(d) Capital Distribution to Members: £0	(d) Capital Distribution to Members: £0	
	(u) Capital Distribution to Members. 20	u) Capital Distribution to Members. 20	
Reserve ledger	£ 17,472,10	1 £ 17,438,842	£ 17,472,10
Revenue ledger	£ 11,530,59		3
Principal ledger	£ 91,729,720	0 £ 72,375,58	3
Pre-maturity liquidity ledger	N/A	N/A	N/A

	Value	Description (please edit if different)
A	£ 4,800,962,122	A: Arrears Adjusted True Balance
B	£ 91,729,720	B: Principal Receipts Retained in Cash
C	£ -	C: Retained Cash Contributions
•		
D	2	D: Substitution Assets - Principal Receipts1 & D: Substitution Assets - Capital Contributions
E	£	
V	£ -	
W	- 2	
X	£ 211.900.751	X: Savings set off balance
Y	£ -	Y : Flexible draw deduction
Z	£ 120.307.575	Z: Negative carry adjustment
Total	£ 4,560,483,516	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	
Asset percentage (%)	87.0%	
Maximum asset percentage from Fitch (%)	87.0%	
Maximum asset percentage from Moody's (%)	87.0%	4
		4
Maximum asset percentage from S&P (%)	N/A N/A	4
Maximum asset percentage from DBRS (%)	۸/A ٤ 643.633.516	
Credit support as derived from ACT (GBP)		
Credit support as derived from ACT (%)	16.4%	
Programme-Level Characteristics	500	1
Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£ 3,916,850,000	
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£ 3,942,550,000	
Cover pool balance (GBP)	£ 5,520,586,470	
GIC account balance (GBP)	£ 120,732,413	
Any additional collateral (please specify)	£ -	
Any additional collateral (GBP)	£ -	
Aggregate balance of off-set mortgages (GBP)	£ 1,019,486,870	
Aggregate deposits attaching to the cover pool (GBP)	£ 211,900,751	
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£ 181,670,668	
Nominal level of overcollateralisation (GBP)	1,724,008,265	
Nominal level of overcollateralisation (%)	44.0%	
Number of loans in cover pool	44,573	
Average loan balance (GBP)	£ 123,855	
Weighted average non-Indexed LTV (%)	47.3%	
Weighted average Indexed LTV (%)	43.4%	
Weighted average seasoning (months)	53.8	
Weighted average remaining term (months)	207.0	
Weighted average interest rate (%)	2.27%	
Standard Variable Rate(s) (%)	4.99%	
Constant Pre-Payment Rate (%, current month)	1.11%	
Constant Pre-Payment Rate (%, guarterly average)	0.92%	
Principal Payment Rate (%, current month)	1.66%	
Principal Payment Rate (%, guarterly average)	1.45%	1
Constant Default Rate (%, current month)	0.00%	1
Constant Default Rate (%, current month) Constant Default Rate (%, guarterly average)	0.00%	1
Fitch Discontinuity Factor (%)	9.30%	1
Moody's Timely Payment Indicator	Probable	4
viologia minory i dymenit mulodiu	Probable	4
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.5%	
····, ································	0.0107 2.010	

#### Mortgage collections

Mortgage collections (scheduled - interest)	£	10,221,861
Mortgage collections (scheduled - principal)	£	30,010,978
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	61,718,742

# Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	598	1.3%	57,366,137	1.0%
Loans bought back by seller(s)	76	0.2%	8,294,284	0.2%
of which are non-performing loans	66	0.1%	6,958,081	0.1%
of which have breached R&Ws	10	0.0%	1,336,203	0.0%
Loans sold into the cover pool	466	1.0%	79,181,747	1.4%

## Product Bate Type and Reversionary Profiles

Product Rate Type and Reversionary Profiles					Г		w	eighted 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	28,865	5	i5.9%	3,363,002,036	60.9%	2.21%	34.9	1.47%	0.25%	2.17%
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	2,104		4.1%	142,597,294	2.6%	1.55%	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	234		0.5%	14,584,776	0.3%	4.02%	3.7	-0.02%	-0.24%	3.35%
Tracker at origination, reverting to Libor	0		0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,176		4.2%	122,722,079	2.2%	1.50%	0	0.75%	0.75%	3.61%
SVR, including discount to SVR	18,276	3	5.4%	1,877,680,285	34.0%	2.46%	0	2.46%	0.00%	2.21%
Libor	0		0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	51,659	10	£ %0.0	5,520,586,470	100.0%	2.27%		1.77%		2.30%

Brance ControlAnd and ControlAnd and Co
Grant     Card
61 output atom000000000000000000000000000000000
3 sorter and 0 sorter internation0 and b a
3 dots name     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0    <
3 dots name     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0       0 wind name     0     0     0     0     0     0     0    <
9. nome 19.1
ConstructionIndiaIndiaIndiaIndiaIndiaIndiaIndia60%10% </td
ConstructionIndiaIndiaIndiaIndiaIndiaIndiaIndia60%10% </td
op/o
op/o
SoloImage: soloSolo
SonImage: son
6495.1116496.66494.04.00111<
Spy.ControlSpin <t< td=""></t<>
75%1.653.72.5244.394.0064%666
RefsImage: state
86%() </td
Son,S
94%.Image: state
BrightImage: Brigh
000 000, 000000 000000 000000 000000 000100 000000 000000 000000 00000
951059610596109610961096109610101284303430310028550384.00100281012910128101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128101281012910129101281012810128
19%         0         000         000         000         000         000           Current fixed LV         Nurber         Nurber         Nurber         Amont (04P)         Not (14 anon)           50%         0         50%         100
19%         0         000         000         000         000         000           Current fixed LV         Nurber         Nurber         Nurber         Amont (04P)         Not (14 anon)           50%         0         50%         100
Number         Number<
59%         1         3.4653.90         0.55           50%         2.01         4.11         0.500         0.55           50%         2.01         4.11         0.500         0.55           50%         2.01         4.91         0.56%         0.55           50%         2.01         2.91         2.94         0.56           50%         0.01         1.90         0.55         0.55         0.55           50%         0.01         1.90         0.55         <
59%         1         3.4653.90         0.55           50%         2.01         4.11         0.500         0.55           50%         2.01         4.11         0.500         0.55           50%         2.01         4.91         0.56%         0.55           50%         2.01         2.91         2.94         0.56           50%         0.01         1.90         0.55         0.55         0.55           50%         0.01         1.90         0.55         <
SpessionImage: Spession of the specific of the speci
9.95%         0         0.1         0.1         0.5         0.5         0.5           9.05%         0         0.20         0.5         0.20         0.5         0.20         0.5         0.20         0.5         0.20         0.5         0.20         0.5         0.20         0.20         0.5         0.20
9.96%1.0204.0%C4.6%6.26%9.6%7.90%1.001.0020C3.71.713.99.2273.99.2277.90%00.0%C2.99.2270.0%0.0%C2.99.2270.0%8.95%000.0%C2.99.2270.0%0.0%C2.99.2270.0%8.95%0000.0%C0.0%<
6570%         6610         1,268         258 (\$ 134,1497         5.97           750%         664         1.58         5 12,016,697         3.89           750%         67         67         67         67         3.99           750%         67         67         67         67         3.99           95%         6         67         67         3.99         3.99           95%         0         0         0.05         5         2.999         3.99           95%         0         0         0.05         5         0.05         0.05           95%         0         0         0.05         5         0.05         0.05           95%         0         0         0.05         0.05         0.05         0.05           100.15%         0         0         0.05         0.0
70.75%         664         15% (\$         197.01.687         3.9           596.76         0.16         5         197.01.687         0.15         5         0.15         5         0.15         5         0.15         5         0.15         5         0.15         5         0.15         5         0.15         5         0.15
75.90%,         0.11
98.95%         0         0.11         0.11,10,0         0.11,10,0         0.02           99.95%         0         0.05         0.29,25%         0.05         0.29,25%         0.05           99.95%         0         0.05         0.29,25%         0.05
85 90%     0.0% §     2.399.27     0.07       95 10%     0     0.0% §     0.0% §     0.07       95 10%     0     0.07 §     0.07       95 10%     0     0.07 §     0.07       95 10%     0     0.07 §     0.07       10 15%     0     0.07 §     0.07       10 15%     0.07 §     0.07 §     0.07 §       10 15%     0.07 §     0.07 §     0.07 §       10 15%     0.07 §     0.07 §     0.07 §       10 15%     0.07 §     0.07 §     0.07 §       10 15%     0.07 §     0.07 §     0.07 §       10 15%     0.07 §     0.07 §     0.07 §       10 15%     0.07 §     0.07 §     0.07 §       10 00 500     0.07 §     0.07 §     0.07 §       0 500     0.00 1000     2.2% §     0.10 §       0 500 1000     0.07 §     0.07 §     0.07 §       0 500 1000     0.07 §     0.07 §     0.07 §       0 500 1000     0.07 §     0.07 §     0.07 §       0 500 1000     0.07 §     0.07 §     0.07 §       0 500 10000     0.07 §     0.07 §     0.07 §       0 500 10000     0.07 §     0.07 §     0.07 §       0 500 10000
99.95%         0         0.07%         0.07%         0.07%           100-16%         0         0.07%         0.07%         0.07%           100-16%         0         0.07%         0.07%         0.07%           101-16%         0         0.07%         0.07%         0.07%           101-15%         0         0.07%         0.07%         0.07%           101-15%         0         0.07%         0.07%         0.07%           101-15%         0         0.07%         1.00%         0.07%           101-15%         0         0.07%         1.00%         0.07%           101-15%         0.07%         1.00%         0.07%         1.00%           101-15%         0.07%         1.07%         1.00%         1.00%           101-15%         0.07%         0.07%         1.07%         1.07%           101-15%         0.07%         0.07%         0.07%         0.07%         0.07%           100000         0.01%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%         0.07%
95-100%         0         0.00%         C         0.00%           105-110%         0         0.00%         C         0.00%           105-110%         0         0.00%         C         0.00%           128%         0         0.00%         C         0.00%           1000         0.00%         0.00%         0.00%         0.00%           05.00         0.00%         0.00%         0.00%         0.00%           05.00         0.00%         0.00%         0.00%         0.00%           05.00%         0.00%         0.00%         0.00%         0.00%           05.00%         0.00%         0.00%         0.00%         0.00%         0.00%           05.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%
100-105%         0         0.0% [2]         0         0.0% [2]         0.0%
109:10%         0         0.0%         C         0.0%           129%+         0         0.0%         C         0.0%           129%+         0         0.0%         C         0.0%           Caral         0.0%         C         0.0%         C         0.0%           Caran         0.0%         C         0.0%         C         0.0%           Caran         0.0%         C         0.0%         C         0.0%           S0.00         0.00%         C         2.458.46%         0.0%         0.0%         2.458.46%         0.0%
10:125%         0.0% f         0.0% f         0.0% f           10:3         0.0% f         0.0% f         0.0% f           10:3         0.0% f         0.0% f         0.0% f           10:0         10:0         10:0         10:0           10:0         10:0         10:0         10:0           0:000         0.0% f         0.0% f         0.0% f           0:000         0.0% f         0.0% f         0.0% f           0:000         0.000         2.0% f         0.0% f           0:000 10:000         0.0% f         0.0% f         0.0% f           0:000 2:000         0.0% f         0.0% f         0.0% f           0:000 2:000         0.0% f         0.0% f         0.0% f           0:000 2:0000         0.0% f
12%+         0         0.0%         C         0.0%         C         0.0%         C         0.00%         C <thc< th=""> <thc< th=""> <thc< th=""> <th< td=""></th<></thc<></thc<></thc<>
Total         Other         Statustanding balance of lean         Number         % of bala number         Amount (GBP)         % of bala number         Amount (GBP)         % of bala number         2.3%         5.280.586.70         Of total number           05:00         000-25.00         1046         2.3%         7.866.804         0.01           000-25.00         3.474         2.3%         7.866.804         0.11           000-25.00         6.07         0.07.500         7.866.804         0.11           000-05.000         6.07         10.69         3.97         10.97.502         4.69           00.00-25.000         5.039         12.0%         4.697.7522         4.64           00.00-50.000         5.037         11.2%         8.833.2320         15.69           00.00-250.000         10.05%         6.673.477.502         6.84           00.000-250.000         10.77         4.0%         4.673.477.502         6.84           00.000-250.000         112.5%         8.833.2320         15.69         3.017         4.0%         4.474.444         6.85           300.000-300.000         10.75         4.0%         4.474.444         6.85         3.017         4.0%         4.474.444         6.85           300.0
Current outstanding balance of loan         Number         % of total number         Amount (GBP)         % of total anount           0.5,00         10,00         10,45         2,235         7,869,600         0.01           10,000 25,000         3,476         2,235         7,869,600         0.01           0,000 25,000         6,474         14,255         2,42,42,825         1.11           0,000 75,000         6,474         14,255         2,42,425,281         4.49           0,000 75,000         6,079         13,265         3,786,60,00         4.49           0,000 75,000         6,079         13,265         3,786,60,00         4.49           0,000 75,000         5,33         12,026         4.49         14,255         24,43,476,591         4.49           100,000 150,000         5,030         10,265         10,457,772         4.49         16,45         16,454         16,429,209         16,45         22,920,203,244         16,45         16,454         16,454         16,454         16,45         22,920,203,244         4.49         4.44,44,44         4.65         22,920,203,244,444         16,25         24,44,44,44         4.65         24,55         34,454,544         4.69         30,000,40,000         10,60         16,34,145,20,49
05.000         1000-2500         2.424.842         0.07           10.000-25000         10.00-2500         2.376         7.869.604         0.17           10.000-25000         6.474         14.5%         2.424.862         1.17           50.005.000         6.674         14.5%         2.437.662.861         4.44           50.007.5000         13.5%         3.77.612.877         6.89           50.000-10.000         12.0%         465.775.22         8.44           100.000-150.000         12.0%         465.775.22         8.44           100.000-150.000         12.0%         465.775.22         8.44           200.000.000         12.0%         465.339         15.66           200.000.250.000         3.017         6.85%         667.347.309         12.2%           200.000.250.000         1.076         4.0%         4.44.44         8.88           200.000.250.000         1.076         4.0%         4.87.44.44         8.88           200.000.250.000         1.076         4.0%         4.99         4.00.04.44.44         4.88.85           200.000.250.000         1.076         1.076         2.47.65.12.44         6.33         3.05           200.000.250.000         1.076         1.07.
05.000         1000-2500         2.424.842         0.07           10.000-25000         10.00-2500         2.376         7.869.604         0.17           10.000-25000         6.474         14.5%         2.424.862         1.17           50.005.000         6.674         14.5%         2.437.662.861         4.44           50.007.5000         13.5%         3.77.612.877         6.89           50.000-10.000         12.0%         465.775.22         8.44           100.000-150.000         12.0%         465.775.22         8.44           100.000-150.000         12.0%         465.775.22         8.44           200.000.000         12.0%         465.339         15.66           200.000.250.000         3.017         6.85%         667.347.309         12.2%           200.000.250.000         1.076         4.0%         4.44.44         8.88           200.000.250.000         1.076         4.0%         4.87.44.44         8.88           200.000.250.000         1.076         4.0%         4.99         4.00.04.44.44         4.88.85           200.000.250.000         1.076         1.076         2.47.65.12.44         6.33         3.05           200.000.250.000         1.076         1.07.
10.002-82.000         7.8%         61.432.265         1.43           52.002-50.000         6.474         14.5%         243.765.51         4.44           52.002-50.000         13.6%         378.612.287         6.99           57.000-100.000         12.0%         445.77.522         8.44           100.002-50.000         12.0%         445.77.522         8.44           100.002-50.000         8.215         11.84%         10.13.270.867         11.84           100.002-50.000         11.2%         8.633.290         15.66         20.69.000         10.2%         8.633.290         15.66           200.002-50.000         11.2%         8.633.290         15.66         20.69.000         10.76         20.4%         4.44.74.464         8.87           200.003-50.000         10.76         2.4%         347.615.124         6.37         4.99         4.22.4%         4.99         4.00.00-50.000         10.76         2.6%         4.99         4.00.00-50.000         4.06         4.44.74.464         8.87         30.000-30.000         16.6%         2.69.7%         4.08.34         3.55.7         5.00.000-50.000         19.69.000         4.99         4.00.00-50.000         4.99         4.00.00-56.000         4.99         4.00.00-56.000         4.00.00-
25,005,000         14,5%         243,065,091         4.49           05,005,75,00         13,6%         37,812,227         6.97           75,005,000         12,0%         445,777,522         8.49           100,000,150,000         12,0%         445,777,522         8.49           100,000,150,000         12,0%         455,775,22         8.49           100,000,150,000         12,0%         465,777,522         8.49           100,000,150,000         12,0%         465,777,522         8.49           100,000,150,000         12,0%         883,332,200         15.69           250,000,000,000         12,0%         463,444,444         8.89           300,000,400,000         10,0%         40,444,44,464         8.89           300,000,400,000         10,0%         40,474,4464         8.89           300,000,400,000         10,0%         10,0%         10,163         11,454         2.89           300,000,400,000         10,0%         10,0%         11,21,844,42,40         2.89         3.00         10,0%         2.99           300,000,600,000         10,0%         10,0%         14,500,391         2.19         3.01         10,0%         14,500,391         2.19           300,000,400,000
50.007.5000         13.0%         378.612.207         6.99           50.007.5000         12.0%         445.777.522         8.43           100.000.150.000         18.4%         1.013.270.967         18.4%           150.000.200.000         11.2%         88.333.280         15.66           200.000.250.000         11.2%         88.333.280         15.66           200.000.250.000         6.9%         673.47.909         12.2%           50.000.000.000         6.9%         673.47.909         12.2%           50.000.000.000         2.4%         347.651.24         6.63           30.000.450.000         2.4%         347.651.24         6.63           40.000.450.000         2.4%         347.651.24         6.63           50.000.000         2.4%         347.651.24         6.63           50.000.000.000         1.0%         1.0%         1.9%         2.9%           50.000.000.000         3.000         3.000         3.0%         3.0%         3.5%           50.0000.000         3.0%         3.0%         3.1%         3.4%         2.9%           50.0000.000         3.0%         3.0%         3.0%         3.5%         3.1%         3.4%         2.9% <td< td=""></td<>
75,000-1000,000         12,0%         4455,77,522         8.43           150,000         82,15         18,4%         11,3270,967         18,4%           150,000,000         0         5,007         12,4%         863,332,90         15,69           00,000,050,000         0         30,017         6,64%         637,447,909         12,2%           250,000,000,000         0         1,777         440,74,444         8,87           350,000,000         0         2,4%         33,471,619,14         6,33           350,000,000         1,076         2,4%         33,471,619,14         6,33           350,000,000         1,076         2,4%         33,471,619,14         6,33           350,000,000         1,076         2,4%         34,741,619,14         35,95           400,000,450,000         1,076         2,4%         34,741,519,14         2,89           350,000,000         0,07%         115,151,844         2,89         50,000,00         2,9%         114,204,301         2,19           300,000,000         0,07%         114,244,920         0,07         114,244,920         2,9%           300,000,000         0,07%         0,07%         114,204,301         2,19         30,000         0,
100,000-150,000         18,4%         1,013,270,967         18,4%           100,000-250,000         11,2%         863,333,280         15,66           200,000,250,000         6,9%         673,479,09         12,2%           250,000,300,000         6,9%         673,479,09         12,2%           300,000,350,000         6,9%         673,479,09         12,2%           300,000,350,000         2,4%         347,051,124         6,63%           300,000,450,000         2,4%         347,051,124         6,63%           400,000,450,000         1,0%         191,623,348         3,5%           400,000,450,000         1,0%         191,623,348         3,5%           500,000,000         0,000         0,07%         152,348         3,5%           500,000,000         1,0%         1,0%         191,623,348         3,5%           500,000,000         0,000         0,007%         152,448,920         2,9%           500,000,000         1,0%         1,0%         1,1,7%         0,0%         0,0%           500,000,000         0,000         0,00%         0,01%         3,17,944         0,0%           500,000,000         0,000         0,00%         0,00%         0,0%         0,00%
150.000 200.000         11 2%         863.332.20         15.67           00.000 250.000         6.8%         673.447.909         12.25           250.000 300.000         10.77         4.0%         444.744.444         8.87           250.000 300.000         10.76         2.4%         33.471.65124         6.33           350.000 400.000         10.76         2.4%         33.471.65124         6.33           350.000 400.000         1.0%         191.823.448         3.95           400.000 450.000         1.0%         191.823.448         3.95           400.000 450.000         0.0%         1.0%         191.823.448         3.95           400.000 450.000         0.0%         0.7%         192.848.920         2.99           600.000 700.000         0.0%         0.7%         192.848.920         2.99           600.000 700.000         0.0%         0.0%         1.14.204.920         2.97           700.000 860.000         0.0%         0.0%         0.0%         0.0%         0.07           600.000         0.0%         0.0%         0.0%         0.0%         0.0%         0.0%           90.000-1.000.000         0.0%         0.0%         0.0%         0.0%         0.0%         0.0%<
200.0002850.000         6.8%         673.47.99         12.29           200.00030000         1.777         4.0%         6447.44,646         8.88           300.000350.000         2.4%         347.051,124         6.83           300.00040.000         1.076         2.4%         347.051,124         6.83           300.00040.000         1.0%         2.4%         347.051,124         6.83           300.00040.000         1.0%         1.9%         2.99,762,624         4.99           400.000-50.000         1.0%         1.91,823,348         3.55         3.50
300.000.350.000         2.4%         347,615,124         6.37           300.000.450.000         1.6%         520,762,624         4.9           400.000.450.000         1.0%         1.1%         520,762,624         4.9           400.000.450.000         1.0%         1.1%         520,762,624         4.9           400.000.450.000         1.0%         1.11,823,348         3.55           500.000.450.000         0.07%         1152,348,920         2.59           500.000.600.000         0.07%         1162,349,920         2.59           500.000.000         0.07%         1162,349,920         2.59           500.000.000         0.04%         114,480,391         2.11           700.000,800.000         0.1%         31,37,910         0.68           900.000-1000,000         0.0%         0.1%         31,37,910         0.68           900.000-1000,000         0.0%         0.0%         0.00         0.0%           1000,000         0.0%         0.0%         0.00         0.0%         0.00           1000,000         0.0%         0.0%         0.0%         0.0%         0.0%         0.0%           1000,00         0.0%         0.0%         0.0%         0.0%         0.
300.000.350.000         2.4%         347,615,124         6.37           300.000.450.000         1.6%         520,762,624         4.9           400.000.450.000         1.0%         1.1%         520,762,624         4.9           400.000.450.000         1.0%         1.1%         520,762,624         4.9           400.000.450.000         1.0%         1.11,823,348         3.55           500.000.450.000         0.07%         1152,348,920         2.59           500.000.600.000         0.07%         1162,349,920         2.59           500.000.000         0.07%         1162,349,920         2.59           500.000.000         0.04%         114,480,391         2.11           700.000,800.000         0.1%         31,37,910         0.68           900.000-1000,000         0.0%         0.1%         31,37,910         0.68           900.000-1000,000         0.0%         0.0%         0.00         0.0%           1000,000         0.0%         0.0%         0.00         0.0%         0.00           1000,000         0.0%         0.0%         0.0%         0.0%         0.0%         0.0%           1000,00         0.0%         0.0%         0.0%         0.0%         0.
350.000-400.000         1.0%         269.076.024         4.99           400.000-500.000         1.0%         191.623.448         3.55           450.000-500.000         0.7%         153.115.944         2.68           500.000-600.000         0.7%         153.115.944         2.68           500.000-600.000         0.7%         112.248.920         2.99           600.000-700.000         0.7%         112.248.920         2.99           600.000-700.000         0.0%         1.14.808.391         2.11           700.000-800.000         0.0%         0.1%         36.412.040         0.77           800.000-900.000         0.1%         36.412.040         0.77         8.029           900.000-100.000         0.1%         36.412.040         0.77         8.029           900.000-100.000         0.0%         11.37.910         0.69         9.009         9.005         10.77.46.07         0.29           100.000-1         0         0.0%         17.746.07         0.29         100.0%         5.520.586.470         100.0%           100.000-1         0         44.573         0.0%         5.520.586.470         100.0%           100.000-1         4.9%         4.024.126.556.586         4.45
400,000-450,000         1,0%         191,623,348         3,55           450,000-50,000         0,0%         191,623,348         2,65           500,000-600,000         0,0%         153,115,944         2,85           500,000-600,000         0,0%         162,848,920         2,95           500,000-700,000         0,0%         162,848,920         2,95           700,000,800,000         0,0%         0,0%         114,848,391         2,15           700,000,800,000         0,0%         0,0%         10,1%         31,37,910         0,65           900,000,1000,000         0,0%         0,1%         31,37,910         0,65         90,000,1000,000         0,0%         0,0%         0,0%           100,000,0         0         0,0%         0,0%         0,0%         0,0%         0,0%           100,00,00         0         0,0%         0         0,0%<
450,000 500,000         0.7%         153,15,944         2.8%           500,000 600,000         0.7%         162,244,920         2.9%           600,000 700,000         0.7%         142,848,920         2.9%           600,000 700,000         0.7%         142,848,920         2.9%           600,000 700,000         0.0%         114,808,391         2.1%           700,000 800,000         0.0%         0.1%         36,412,040         0.7%           800,000,900,000         0.0%         17,746,407         0.3%           900,000,100,000         0.0%         17,746,407         0.3%           1,000,000 +         0         0.0%         17,746,407         0.3%           1,000,000 +         0         0.0%         5,520,586,470         10.00%           Total         0         44,573         10.00,%         5,520,586,470         10.00%           Regional distribution         0         0,%         0         0,0%           Kordiandis         4,21,32         Amount (GBP)         % of total amount           East Midands         4,21,32         4,4%         241,355,856         4,4%           London         4,288         9,5%         41,0542,376
500,000         0,000         0,0%         162,449,920         2.95           500,000-70,000         0,0%         162,449,920         2.95           700,000,000         0,0%         14,480,391         2.91           700,000,000         0,0%         0,0%         14,480,391         2.91           700,000,000         0,0%         0,0%         36,412,040         0.75           900,000,100,000         0,0%         0,0%         17,46,407         0.33           1,000,000 +         0         0,0%         0,0%         0,0%           Total         0         0,0%         0,0%         0,0%           Total         100,0%         2,520,586,470         100,0%         0,0%           Total         100,0%         2,520,586,470         100,0%         0,0%           Total         100,0%         2,520,586,470         100,0%         0,0%           Total         44,573         100,0%         2,550,586,470         100,0%           Total         10,0%         2,520,586,470         100,0%         2,550,586,470         100,0%           Total         1,0%         1,0%         1,0%         1,0%         1,0%         1,0%         1,0%         1,0%         1,
600.000.700.000         0.4%         114.808.391         2.1%           700.000-800.000         0.1%         36.412.040         0.7%           800.000-900.000         0.1%         31.37.910         0.6%           900.000-100.000         0.1%         31.37.910         0.6%           900.000-100.000         0.0%         17.746.407         0.3%           1.000.000 +         0         0.0%         17.746.407         0.3%           1.000.000 +         0         0.0%         0.0%         0.0%           1.000.000 +         0         0.0%         0.0%         0.0%           1.000.000 +         0         0.0%         5.520.586.470         100.0%           Total         44.573         1000.0%         5.520.586.470         100.0%           Kidenadistribution         0.0%         6.520.586.470         100.0%           Kidenadis         4.21.23         Amount (GBP)         % of total amount           East Midands         4.21.32         4.4%         24.135.585         4.43           London         4.689         9.5%         41.0542.37         7.44           London         4.689         9.5%         470.542.37         7.44
V00.000.800.000         0.01%         36.412.040         0.77           800.000-900.000         0.01%         31.373.910         0.68           900.000-1000.000         0.01%         31.373.910         0.68           900.000-1000.000         0.01%         31.373.910         0.68           900.000-1000.000         0.01%         0.07%         0.03%           1000.000 +         0.00%         0.05%         0.05%           Total         100.05%         \$520.586.470         100.05%           Regional distribution         6% of total number         % of total number         4.4%         24.138.868         4.4%           East Midands         10.05%         4.4%         24.138.868         4.4%         London         1.0%         10.5%         \$70.415.931         17.6%           London         4.89         4.893         4.9%         571.833         17.6%         17.48.201         2.5%
800.000.900.000         0.1%         31.37.39.10         0.68           900.000.900.000         10.0%         17.746.407         0.33           1,000.000         0         0.0%         17.746.407         0.33           1,000.000         0         0.0%         0.0%         0.0%           Total         0         44.573         1000.0%         5.520.586.470         100.0%           Total         0         44.573         1000.0%         5.520.586.470         100.0%           Fagional distribution         Number         % of total number         Amount (GBP)         % of total anount           East Anglia         2.132         4.9%         24.135.656         4.43           London         4.28         9.5%         41.05.42.37         7.44           London         4.689         10.5%         970.418.931         17.68           North         1.708         3.3%         137.48.201         2.55
1000,000 +         0         0.07%         0         0.07           Total         44,573         100.0%         2         5,520,586,470         100.0%           Regional distribution         Number         % of total number         Amount (GBP)         % of total amount           East Anglia         2,132         4.8%         241,835,858         4.49           East Midands         4.28         9,5%         41,045,858         7,44           London         4,689         10,5%         970,418,931         17,68           North         1,708         3,3%         137,482,021         2,555
1000,000 +         0         0.07%         0         0.07           Total         44,573         100.0%         2         5,520,586,470         100.0%           Regional distribution         Number         % of total number         Amount (GBP)         % of total amount           East Anglia         2,132         4.8%         241,835,858         4.49           East Midands         4.28         9,5%         41,045,858         7,44           London         4,689         10,5%         970,418,931         17,68           North         1,708         3,3%         137,482,021         2,555
Regional distribution         Number         % of total number         Amount (GEP)         % of total amount           East Anglia         2,132         4.8%         241.835,858         4.43           East Midands         4.28         9.5%         410.542,976         7.44           London         4.689         10.5%         970,418,931         17.68           North         1,708         3.3%         137,482,021         2.55
Regional distribution         Number         % of total number         Amount (GEP)         % of total amount           East Anglia         2,132         4.8%         241.835,858         4.43           East Midands         4.28         9.5%         410.542,976         7.44           London         4.689         10.5%         970,418,931         17.68           North         1,708         3.3%         137,482,021         2.55
East Angina         2,132         4,9%         241,385,868         4,49           East Midanob         4,238         9,5%         410,542,376         7,44           London         4,689         0,5%         410,542,376         7,44           North         1,076         3,6%         10,748,207         2,255
East Angina         2,132         4,9%         241,385,868         4,49           East Midanob         4,238         9,5%         410,542,376         7,44           London         4,689         0,5%         410,542,376         7,44           North         1,076         3,6%         10,748,207         2,255
East Angina         2,132         4,9%         241,385,868         4,49           East Midanob         4,238         9,5%         410,542,376         7,44           London         4,689         0,5%         410,542,376         7,44           North         1,076         3,6%         10,748,207         2,255
London 4,699 0.05% 970,416,931 77,65 Noth 2 1,708 3.05% 3.05% 137,482,021 2,255
London 4,699 0.05% 970,416,931 77,65 Noth 2 1,708 3.05% 3.05% 137,482,021 2,255
North 1,708 3.8% 137,482,021 2.59
North West 91% 404765907 7.33
Northern Ireland 0 0.0% 0 0.09
Outer Metro         5,563         12.5%         947,086,554         17.2%
South East 5,329 12.0% 721,287,368 13.19
South West 4,961 11.1% 582,542,561 10.6%
Scotland 0 0.0% 0 0.0%
Wales 1,581 3.5% 147,268,546 2.7%
West Midlands         6,477         14.5%         605,657,213         11.0%
Yorkshire 3,824 8.6% 351,699,134 6.49
Other         0         0.0%         0         0.0%           Total         0.44,573         100,00% §         5,520,586,470         100,00%
Total 44,573 100.00% £ 5,520,586,470 100.00%
44,575 100.00% £ 5,520,586,470 100.00%
Repayment type % of total number % of total number Amount (GBP) % of total amount
Repayment type         Number         % of total number         Amount (GEP)         % of total amount           Capital repayment         42,311         81.9%         £         4,259,302,791         77.2%
Repayment type         Number         % of total number         Amount (GBP)         % of total amount           Capital repayment         42,311         81.9%         § 4.259,302,791         77.29           Part-and-part         226         0.4%         § 1.729,125         0.3%
Repayment type         Number         % of total number         Amount (GBP)         % of total amount           Capital repayment         42,311         81.9%         £         4,259,302,791         77.29           Part-and-part         226         0.4%         £         17.291,125         0.3%           Interest-only         2.162         4.2%         £         226,505,864         4.11
Repayment type         Number         % of total number         Amount (GBP)         % of total amount           Capital repayment         42,311         81.9%         § 4.259,302,791         77.29           Part-and-part         226         0.4%         § 1.729,125         0.3%

Seasoning				1	1	
	Number	% of total number	Amount (GBP)	% of total amount		
-12 months	1,751	3.9%				
2-24 months	4,416	9.9%	£ 747,275,088	13.5%		
4-36 months	7,731	17.3%	£ 1,238,057,814	22.4%		
6-48 months	5,848	13.1%	£ 883,074,418			
8-60 months	4,889	11.0%				
0-72 months	3,500	7.9%	£ 397,585,089			
2-84 months	3,342	7.5%	£ 357,843,386			
4-96 months	2,547	5.7%	£ 221,937,587	4.0%		
6-108 months	2,198	4.9%	£ 176,430,312	3.2%		
08-120 months	1,899	4.3%	£ 148,360,947	2.7%		
20-150 months	3.302	7.4%				
50-180 months	2,686	6.0%	£ 173,517,265			
30+ months	464	1.0%	£ 15,159,285	0.3%		
otal	464 44.573	100.0%		100.0%		
la	44,573	100.0%	£ 5,520,566,470	100.0%		
	Norman		Amount (GBP)	0/ of total amount	1	
terest payment type	Number	% of total number		% of total amount		
ed	28,168	54.5%	3,312,642,454			
/R	19,192	37.2%	1,940,070,002	35.1%	4	
acker	4,299	8.3%	267,874,015	4.9%		
ther (please specify)_Capped	0	0.0%	0			
tal	51,659	100.00%	£ 5,520,586,470	100.00%		
					1	
an purpose type	Number	% of total number	Amount (GBP)	% of total amount	1	
vner-occupied	51,642	100.0%	5,518,377,231		1	
iy-to-let	17	0.0%	2,209,240	0.0%	1	
cond home		0.0%	2,200,240	0.0%	1	
tal	51,659		£ 5,520,586,470	100.0%	1	
10	51,659	100.0%	2 0,020,000,470	100.0%	ł	
	Monshare		Amount (ODD)	0/ ={ ++++	1	
come verification type	Number	% of total number	Amount (GBP)	% of total amount		
Illy verified	44,573	100.0%	5,520,586,470			
ist-track	0	0.0%	0			
elf-certified	0	0.0%	0			
otal	44,573	100.0%	5,520,586,470	100.0%		
emaining term of loan	Number	% of total number	Amount (GBP)	% of total amount	]	
30 months	2,265	5.1%	£ 57,105,088	1.0%		
-60 months	3,169	7.1%	£ 126,767,531		1	
-120 months	9,751	21.9%	£ 696,398,113		1	
0-180 months	10.830	24.3%	£ 1,221,070,161		1	
0-240 months	9,095	24.3 % 20.4%	£ 1,441,349,931		1	
	9,095	20.4%	£ 1,441,349,931 £ 1,236,853,026	26.1% 22.4%	1	
0-300 months	6,117 2,437	5.5%	£ 1,236,853,026 £ 539,615,684	9.8%	-	
00-360 months					4	
50+ months	909 44.573	2.0%	£ 201,426,937 £ 5.520,586,470	3.6%		
	44,573	100.0%	2. 5,520,586,470	100.0%	1	
		A/ / 1 1 1			1	
nployment status	Number	% of total number	Amount (GBP)	% of total amount		
poloved	33.714	75.6%	£ 3,875,163,068			
lf-employed	9,664	21.7%	£ 1,579,731,105		1	
If-employed employed	9,664 96	0.2%	£ 6,962,689	0.1%		
If-employed	9,664			0.1%		
If-employed temployed tired	9,664 96	0.2% 2.0%	£ 6,962,689	0.1%		
If-employed nemployed titred arantor	9,664 96 880	0.2%	£ 6,962,689	0.1%		
alf-employed employed etired uarantor ther	9,664 96 860 0 219	0.2% 2.0% 0.0%	£         6,962,689         £         35,412,340         £         -         £         23,317,268         £         23,317,268         23,317	0.1% 0.6% 0.0% 0.4%		
alf-employed employed etired uarantor ther	9,664 96 880 0	0.2% 2.0% 0.0%	£         6,962,689         £         35,412,340         £         -         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268	0.1% 0.6% 0.0% 0.4%		
aff-employed employed stired uarantor her tal	9,664 96 880 0 219 44,573	0.2% 2.0% 0.0%	£         6,962,689         £         35,412,340         £         -         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268	0.1% 0.6% 0.0% 0.4%		
If-employed employed annor annor rer al vered Bonds Outstanding, Associated Derivatives (please disc	9,664 96 880 0 219 44,573	0.2% 2.0% 0.0%	£         6,962,689         £         35,412,340         £         -         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268         £         23,317,268	0.1% 0.6% 0.0% 0.4%	a	
If-employed employed arendor arentor ter al arentor vered Bonds Outstanding, Associated Derivatives (please disc rise	9,664 96 880 0 219 44,573 close for all bonds outstanding)	0 2% 2 0% 0 0% 0 5% 100.0%	€ 6,962,689 € 35,412,340 £ 23,317,268 £ 5,520,586,470 € 6	0.1% 0.6% 0.0% 0.4% 100.0%	8	
f-employed employed arantor er al vered Bonds Outstanding, Associated Derivatives (please disc ies us date	9.664 966 880 0 219 44.573 close for all bonds outstanding) 200708	0 2% 0 20% 0 0% 0 5% 100.0% 2 2011/08	€ 6,962,689 € 35,412,340 € - € 23,317,268 € 5,520,586,470 € 6 03/11/14	0.1% 0.6% 0.0% 0.4% 100.0%	8 12/01/17 Aza / NR / AAA	
If-employed employed arentor a	9,664 966 880 219 44,573 close for all bonds outstanding) 1 220708 Aag / NR / AAA	0 2% 0 20% 0 0% 0 5% 100.0% 100.0% 2 2 2 201100 Aaa (NR (AAA	£ 6,962,689 £ 35,412,340 £ - £ 23,317,268 £ 5,520,586,470 € 6 03/11/14 Aaa / NR / AAA	0.1% 0.6% 0.0% 100.0% 100.0% 100.0%	Aaa / NR / AAA	A
If employed employed annor ner tal vered Bonds Outstanding, Associated Derivatives (please disc ries ue date ginal rating (Moody's/S&P/Fitch/DBRS) rent rating (Moody's/S&P/Fitch/DBRS)	9,664 96 00 219 44,573 close for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA	0 2% 0 20% 0 0% 100.0% 100.0% 20/1/08 Aaa/ NR / AAA Aaa/ NR / AAA Aaa/ NR / AAA	£ 6,962,689 £ 35,412,340 £	0.1% 0.6% 0.0% 100.0% 100.0% 17/03/15 Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	A
If-employed employed grandor grandor temployed grandor tet tet tet tet tet grandor tet tet grandor tet	9.664 966 880 0 219 44,573 close for all bonds outstanding) 1 220708 Aaa / NR / AAA Aaa / NR / AAA GBP	0 2% 0 20% 0 0% 100.0% 100.0% 201100 201100 Agaa NR / AAA Agaa / NR / AAA GBP	£ 6,962,689 £ 35,412,340 £ 2 € 23,317,268 £ 5,520,586,470 € 6,0311,144 Aaa / NR / AAA € EUP	0.1% 0.6% 0.0% 0.4% 100.0% 3 7 17/03/15 Aaa/NR/AAA Aaa/NR/AAA CBP	Aaa / NR / AAA Aaa / NR / AAA EUR	A
If-employed employed employed arantor arantor her tal employed emp	9,664 966 960 0 0 219 44,573 close for all bonds outstanding) 1 220708 Aga/ NR / AAA Aga/ NR / AAA Aga/ NR / AAA 0 GBP 1,500,000,000	0 2% 0 20% 0 0% 100.0% 100.0% 20/1/08 Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500.000,000	£ 6,962,689 £ 35,412,340 £	0.1% 0.6% 0.0% 0.4% 100.0% 17/03/1% 17/0	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000	A
If-employed employed arrantor arrantor teal vered Bonds Outstanding, Associated Derivatives (please disc fies us date ginal rating (Moody's/S&P/Fitch/DBRS) merint rating (Moody's/S&P/Fitch/DBRS) mount at issuance nount dissuanding	9,964 96 96 880 0 1 44,573 close for all bonds outstanding) 1 22070 Aaa / NF / AAA Aaa / NF / AAA GBP 1,500,000,000 990,0000,000	0 2% 0 20% 2 0% 0 0% 100.0% 100.0% 2 201100 2 201100 Aaa. NR / AA Aa NR / AA GBP 500.000,000	€ 6,682,689 € 35,412,340 € 2,3317,268 € 5,520,586,470 € 0,3111/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000	0.1% 0.6% 0.0% 0.4% 100.0% 5 7 1 17/03/15 Aaa / NR / AAA 4 aa / NR / AAA 1 GBP 0 650,000,000 0 650,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000	A
If-employed employed employed arendor arentor arentor arentor tred bref bref bref bref bref bref bref bref	9,664 966 960 0 0 219 44,573 close for all bonds outstanding) 1 220708 Aga / NR / AAA 6 Aga / NR / AAA 6 Aga / NR / AAA 9 1,500,000,000 900,000,000 1,000	0 2% 0 2% 2 0% 0 0% 100.0% 100.0% 20/11/08 Aaa / NR / AAA Cas / NR / AAA Cas / Cas / Ca	€ 6,926,899 € 35,412,340 € 25,317,258 € 5,520,586,470 € 03,111/4 Aaa, NR, IAAA Aaa, NR, IAAA Aaa, NR, IAAA EUP 500,000,000 € 00,000,000 € 0,0788	0.1% 0.6% 0.0% 0.0% 100.0% 17.00/1% 17.00/1% 17.00/1% 0.680,000,000 650,000,000 0.650,000,000 0.1000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856	A
If employed employed employed arrantor ber sarantor tal  overad Bonds Outstanding, Associated Derivatives (please disc rifes use date ginal rating (Moody's:S&P/Fitch/DBRS) monimation monimation control standing savap rate (rateS1) savap rate (ra	9,964 96 96 880 2219 44,573 close for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA GBP 1,500,000,000 900,000,000 900,000,000 900,000,0	0 2% 0 0% 2 0% 0 0% 100.0% 100.0% 2 2 2 2 2 2 2 2 2 0/110 Aaa / NR / AAA Aaa / NR / AAA 6 GBP 500.000.000 500.000.000 500.000.000	€ 6,926,899 € 35,412,340 € 23,317,268 € 5,520,586,470 0,3117,478 € 5,520,586,470 0,3117,478 Aaa, NR, IAAA Aaa, NR, IAAA CUR 500,000,000 500,000,000 500,000,000 500,000,000	0.1% 0.6% 0.6% 0.4% 100.0% 100.0% 17/03/15 Aaa/NR / AAA CBP 650,000,000 650,000,000 0 650,000,000 0 50,000,000 0 50,000 0 50,000 0 50,000,000 0 50,000 0 50	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet	A
If-employed employed employed arantor tried arantor tal  vered Bonds Outstanding, Associated Derivatives (please disc rise use date gignal rating (Moody's/S&P/Fritch/DBRS) rurent rating (Moody's/S&P/Fritch/DBRS) momination mount outstanding (S way rate (rate 1) aturity type (hard/soft-bulletpass-through) hedudel final maturity date	9,964 966 980 0 219 44,573 close for all bonds outstanding) 1 20708 Aga /NF /AAA 6 30,000,000 90,000,000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,0	0 2% 0 20% 2 0% 0 0% 100.0% 100.0% 20/11/08 Aaa / NR / AAA 20/11/08 Aaa / NR / AAA GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000 500,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000 500,000,000 500,000,000 500,000,000 500,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000 500,000 500,000,000 500,000 500,000,000 500,0000 500,000 500,0000 500,0	€ 6,926,899 € 35,412,340 € 2,317,288 € 5,520,586,470 € 0,317,268 € 0,317,268 € 0,317,268 € 0,317,278 € 0,317,278	0.1% 0.6% 0.0% 0.4% 100.0% 17/03/15 Aaa/NR/AAA GBP 650,000,000 650,000,000 1.000 1.000 1.000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24	Aa
If-employed employed employed aread	9,964 96 96 880 2219 44,573 close for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA GBP 1,500,000,000 900,000,000 900,000,000 900,000,0	0 2% 0 0% 2 0% 0 0% 100.0% 100.0% 201100 201100 Aaa. NR / AAA Aaa. NR / AAA GBP 500.000.000 500.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.00000 500.0000 500.00000 500	€ 6,926,99 € 35,412,340 € 23,317,266 € 23,317,266 € 5,520,586,470 0,3111/4 Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA EUR 500,000,000,000 50	0.1% 0.6% 0.0% 100.0% 100.0% 170375 Aaa: NR / AA Aaa: NR / AA Aaa: NR / AA 0 650,000.000 1.000 1.000 1.70320 1.70322	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 12/01/24	A
If-employed employed employed arentor	9,964 966 980 0 219 44,573 close for all bonds outstanding) 1 20708 Aga /NF /AAA 6 30,000,000 90,000,000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,000 5000 1,0	0 2%	€ 6,926,899 € 35,412,340 € 2,317,288 € 5,520,586,470 € 0,317,268 € 0,317,268 € 0,317,268 € 0,317,278 € 0,317,278	0.1% 0.6% 0.0% 100.0% 100.0% 170375 Aaa: NR / AA Aaa: NR / AA Aaa: NR / AA 0 650,000.000 1.000 1.000 1.70320 1.70322	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880368	A
If-employed           employed           tired           arantor           her           tal           overed Bonds Outstanding, Associated Derivatives (please discrites           ue date           tiginal rating (Moody's/S&P/Fitch/DBRS)           irrent rating (Moody's/S&P/Fitch/DBRS)           nomination           nount at issuance           swap rate (ratio-bullet/pas-through)           heldued final maturity date           N	9,964 96 96 97 98 98 90 90 90 90 90 90 90 90 90 90 90 90 90	0 2% 0 0% 2 0% 0 0% 100.0% 100.0% 201100 201100 Aaa. NR / AAA Aaa. NR / AAA GBP 500.000.000 500.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.000.000 500.00000 500.0000 500.00000 500	€ 6,926,99 € 35,412,340 € 23,317,266 € 23,317,266 € 5,520,586,470 0,3111/4 Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA EUR 500,000,000,000 50	0.1% 0.6% 0.0% 0.0% 100.0% 100.0% 1770315 Aaar/NR/AAA Aaar/NR/AAA Aaar/NR/AAA 050.000.00 050.000.00 00 1700320 1770	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 12/01/24	A
If-employed employed employed aread	9,664 96 96 880 0 219 44,573 close for all bonds outstanding) 1 220708 Aaa / NR / AAA 0 Aby / AAA 0 Aby / AAA 0 Aby / Ab	0 2%	€ 6,926,899 € 35,412,340 € 5,520,586,470 € 5,520,586,470 0,01114 Aga / NR / AAA Aga / NR / AAA Aga / NR / AAA CEUP 500,000,000 0,000,000 0,000,000 0,000,00	0.1% 0.6% 0.0% 0.0% 100.0% 100.0% 1770315 Aaar/NR/AAA Aaar/NR/AAA Aaar/NR/AAA 050.000.00 050.000.00 00 1700320 1770	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880368	A
If-employed           employed           tired           arantor           sarator           ref           al           wered Bonds Outstanding, Associated Derivatives (please discretes           ue date           ginal rating (Moody's:S&P/Fitch/DBRS)           rent rating (Moody's:S&P/Fitch/DBRS)           nomination           oount at issuance           oount at suance           build ratio           autrity type (hardisoft-buildytass-through)           bedued final maturity date           N           Nck exchange Isting           upon payment frequency	9,664 966 980 0 219 44,573 20708 Aaa /NF /AAA 30,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000,000,000,000,00	0 2% 0 2% 2 0% 0 0% 100.0% 100.0% 2 10 2 10 2 10 2 011100 Aaa /NR / AAA Aaa /NR / AAA Aaa /NR / AAA Cigpo 500.00000 500.0000 500.0000 500.0000 500.00000 500.	€ 6,926,899 € 35,412,340 € 33,317,268 € 5,520,586,470	0.1% 0.6% 0.0% 0.0% 100.0% 100.0% 1770315 Aaar/NR/AAA Aar/NR/AAA 650.000.00 170325 001 170320 1005	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.886 Soft bullet 12/01/24 12/01/24 XS1529880388 LSE Annually	A
If-employed employed employed arentor	9.664 96 96 96 97 97 97 97 97 97 97 97 97 97 97 97 97	0 2% 0 20% 2 0% 0 0% 100.0% 100.0% 201100 201100 Aaa. NR ; AAA Aaa. NR ; AAA GBP 500.000,000,000 500.000,000,000,000 500.000,000,000,000,000,000,000,000,000,	€ 6,926,99 € 35,412,340 € 23,317,266 € 23,317,266 € 5,520,586,470 0,311,144 Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA EUR 500,000,000,000 500,000,000 500,000,000,000 500,000,000,000 500,000,000,000,000 500,000,000,000,000,000,000,000,000,000	0.1% 0.6% 0.0% 0.0% 0.4% 100.0% 170375 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA GBP 650,000,000 0.550,000,000 0.500 (0.500 170320 17030 170320	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft builet 12/01/24 XS1529880368 LSE Annually 14/01/20	A
If-employed           employed           sind           annor           her           annor           her           santor           her           tal           wered Bonds Outstanding, Associated Derivatives (please discretes           ginal rating (Moody's/S&P/Fitch/DBRS)           rement rating (Moody's/S&P/Fitch/DBRS)           nomination           nount at issuance           swap rate (rate 2:1)           turity type (hard/soft-bulle/pass-through)           heduled final maturity date           N           ock exchange listing           upon payment frequency           upon (rate if fixed, margin and reference rate if floating)	9,664 966 980 0 0 219 44,573 20708 Aaa / N/ /AAA 90,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 90,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000 1,500,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000,000,000,000 1,500,000,000,000,000,000 1,500,000,000,000,000,000,000,000,000,00	0 2% 0 2% 2 0% 0 0% 100.0% 100.0% 2 3 2 011100 2 01100 2 0100 2 000 2 000 2 000 2 000 2 000 2 000 2 000 2 000 2 000 2 0	€ 6,926,899 € 35,412,340 € 23,317,268 € 5,520,586,470	0.1% 0.6% 0.0% 0.0% 100.%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft builet 12/01/24 XS15298800368 LSE Annually 14/01/20 0.500%	AA
If-employed           employed           sind           annor           her           annor           her           santor           her           tal           wered Bonds Outstanding, Associated Derivatives (please discretes           ginal rating (Moody's/S&P/Fitch/DBRS)           rement rating (Moody's/S&P/Fitch/DBRS)           nomination           nount at issuance           swap rate (rate 2:1)           turity type (hard/soft-bulle/pass-through)           heduled final maturity date           N           ock exchange listing           upon payment frequency           upon (rate if fixed, margin and reference rate if floating)	9.664 96 96 96 97 97 97 97 97 97 97 97 97 97 97 97 97	0 2% 0 20% 2 0% 0 0% 100.0% 100.0% 201100 201100 Aaa. NR ; AAA Aaa. NR ; AAA GBP 500.000,000,000 500.000,000,000 500.000,000,000,000,000,000,000,000,000,	€ 6,926,99 € 35,412,340 € 23,317,266 € 23,317,266 € 5,520,586,470 0,311,144 Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA EUR 500,000,000,000 500,000,000,000 500,000,000,000 500,000,000,000,000 500,000,000,000,000 500,000,000,000,000,000,000,000,000,000	0.1% 0.6% 0.0% 0.0% 0.4% 100.0% 170375 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA GBP 650,000,000 0.500,000,000 0.500,000,000 1.70320 XS12008438 Cuatedy 1.717219 1.033% 0.030%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft builet 12/01/24 XS1529880368 LSE Annually 14/01/20	
If-employed           employed           sind           annor           ner           nar           reg           ginal rating (Moody's/S&P/Fitch/DBRS)           remert rating (Moody's/S&P/Fitch/DBRS)           remert rating (Moody's/S&P/Fitch/DBRS)           nomination           nount at issuance           swap rate (rate S:1)           brought (Start)           paid in maturity date           N           xok exchange listing           upon rayment date           upon rayment requery           upon rayment date           upo	9,964 966 980 0 0 219 44,573 20708 Aaa /NR /AAA 30,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 1,500,000,000 900,000,000 900,000,000 900,000,0	0 2% 0 2% 2 0% 0 0% 100.0% 100.0% 100.0% 2011/10	€ 6,926,899 € 35,412,340 € 33,417,266 € 5,520,586,470 € 5,520,586,470 0,01114 Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA CUP 500,000,000 € 500,000,000 € 500,000,000,000 € 500,000,000,000 € 500,000,000,000,000 € 500,000,000,000,000,000,000,000,000,000	0.1% 0.6% 0.0% 0.0% 100.0% 100.0% 100.0% 100.0% 1770315 650.000.00 0.50.000.00 0.50.000.00 1.0000 1.0000 1.000 1.000 1.000 1.0000 1.0000 1.0000 1.0000 1.000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 600,000 0.856 Soft bullet 12/01/24 XS1529880368 LSE Annually 14/01/20 0.500% 0.180%	
elf-employed enerployed enerployed enerployed enerployed tered avarantor ther covered Bonds Outstanding, Associated Derivatives (please disc arise sus date ginal rating (Moody's:S&P/Fitch/DBRS) urent rating (Moody's:S&P/Fitch/DBRS) anomination mount distanding nount distanding substance covered transformed to the state of the st	9.964 96 96 97 98 98 98 98 98 98 98 98 98 98 98 98 98	0 2% 0 20% 0 0% 0 0% 100.0	E 6,926,99 E 35,412,340 E 33,412,340 E 23,317,266 E 5,520,586,470 0,311/14 Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA CUR 500,000,000 500,000 500,000,000 500,0	0.1% 0.6% 0.0% 0.4% 100.0% 170375 Aaa/NR/AA Aaa/NR/AA Aaa/NR/AA Aaa/NR/AA Aaa/NR/AA Aaa/NR/AA Counterly 170320 170320 170320 170320 170320 1030% Country Builing Country Builing Sciety	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0,0356 Soft bullet 120124 120124 120124 120124 120128 40120 0,500% 0,180%	
elf-employed energioyed energioye	9,664 96 96 96 97 97 98 98 98 98 98 98 98 98 98 98 98 98 98	0 2% 0 2,0% 0 0% 100,0% 10	€ 6,926,899 € 35,412,340 € 33,412,340 € 23,317,268 € 5,520,586,470 0,01114 Aaa,1NR / AAA Aaa,1NR / AAA Aaa,1NR / AAA Aaa,1NR / AAA CUB 500,000,007 500,000,007 0,01121 0,01121 XS1131109537 LESE Annualy 0,011121 0,01121 0,011	0.1% 0.6% 0.0% 0.0% 100.0% 100.0% 11770316 1770370 1070320 1070300 1070300 1070300	Aaa/NR/AAA Aaa/NR/AAA EUR 500.000.000 6500.000.000 0.855 Soft bullet 120124 XS152980306 LSE Annually 140120 0.500% 0.180% Nativis EUR	Aa Aa XS Cov
If employed  arendoved  provide the employed  arendoved  arendove	9.664 96 96 96 97 97 97 97 97 97 97 97 97 97 97 97 97	0 2% 0 0% 0 0%	E 6,926,99 E 35,412,340 E 33,412,340 E 23,317,266 E 5,520,586,470 0,311/14 Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA CUR 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 HSBC Bank plc EUR 500,000,000	0.1% 0.6% 0.0% 0.4% 100.0% 170375 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA GBP 650,000,000 170320 170320 170320 170320 170320 0.0000% 0.0	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0,0356 Soft bullet 120124 120124 120124 120124 120128 40120 0,500% 0,180%	
elf-employed energioyed energioye	9,964 96 980 0 0 219 44,573 20708 Aaa / N/ /AA 30,000,000 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 90,000,000 90,000,00	0 2% 2 0% 2 0% 0 0% 100 0% 100 0% 100 0% 2 2% 2011 10% 2011 10% 20	€ 6,926,899 € 35,412,340 € 33,412,340 € 5,520,586,470 € 5,520,586,470 € 5,520,586,470 € 10,001,000 € 10,001,000 € 0,001,000 € 0,000,000 €	0.1% 0.6% 0.0% 0.0% 100.9% 100.9% 11770370 1770370 1770370 1070370 1770370	Aga / NR / AAA           Aga / NR / AAA           EUR           500.000.000           00.000.000           0.856           Soft Dullar           120.124           120.124           120.124           120.124           0.500%           0.500%           0.500%           0.500%           0.180%           EUR           500.000.000           120.124	Ada Ada XS Cove
elf-employed energioyed energioye	9.664 96 96 96 97 97 97 97 97 97 97 97 97 97 97 97 97	0 2%	E 6,926,99 E 35,412,340 E 33,412,340 E 23,317,266 E 5,520,586,470 0,311/14 Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA Aaa, NR; AAA CUR 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 HSBC Bank plc EUR 500,000,000	0.1% 0.6% 0.0% 0.4% 100.0% 170375 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA GBP 650,000,000 170320 170320 170320 170320 170320 0.0000% 0.0	Aaa' NR / AAA Aaa' NR / AAA EUR 500,000,000 00,000,000 0,0565 Soft builes 120124 XS1529880368 LSE Annually 140120 0,500% 0,160% Natixes EUR 60,000,000	Ada Ada XS Cove
mployed methods method	9,964 96 980 0 0 219 44,573 20708 Aaa / N/ /AA 30,000,000 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 1,500,000,00 90,000,000 90,000,000 90,000,00	0 2% 2 0% 2 0% 0 0% 100 0% 100 0% 100 0% 2 2% 2011 10% 2011 10% 20	€ 6,926,899 € 35,412,340 € 33,412,340 € 5,520,586,470 € 5,520,586,470 € 5,520,586,470 € 10,001,000 € 10,001,000 € 0,001,000 € 0,000,000 €	0.1% 0.6% 0.0%	Aga / NR / AAA           Aga / NR / AAA           EUR           500.000.000           00.000.000           0.856           Soft Dullar           120.124           120.124           120.124           120.124           0.500%           0.500%           0.500%           0.500%           0.180%           EUR           500.000.000           120.124	Aa Aa

Collateral posting amount\*

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

A 3 3 1 Aaa / NR / AA 00.000

0.12 0.220 HSBC Bank pla 500.000.0

48 078 8

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
ssuer 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 / NA / NA 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