National Transparency Template August 2020

Administration		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Capital Markets)	
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	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		30/09/20
Start Date of reporting period		01/08/20
End Date of reporting period		31/08/20



Counterparties, Ratings

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

				Counterparty/ies		Fit	ch	Mo	iody's	S8	kΡ	D	BRS
						Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratio
Covered bonds				0	N/.	Α	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer				Coventry Building Society	N/.	Α	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)				Coventry Building Society	N/.	Α	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager				Coventry Building Society	BE	3B	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/.	Α	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)				Coventry Building Society	BE	3B	A-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)				N/A	N/	Α	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/.	Α	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£5,556,808,142	£428,000,000	£444,550,000										
Swap notional maturity/ies	15/01/2025	12/01/2024	20/06/2026										
LLP receive rate/margin	1.25800%	1.76250%	1.52800%										
Swap notional maturity/ies LLP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (GBP)			2.12619%										
Collateral posting amount(s) (GBP)			77,936,813										

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)		The state of the s	raigotos raido
,	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £11.721.527	(a) Revenue Receipts - Interest received from Borrowers: £11.672.042	
	(a) Revenue Receipts - Fees charged to Borrowers: £309,668	(a) Revenue Receipts - Fees charged to Borrowers: £336,753	
	(b) Interest received: £0	(b) Interest received: £0	
	(c) Excess Beserve Fund: \$89,779	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £179.553	(d) Other Revenue Receipts: £359,708	
	(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: -£309,668	(g) Amounts Belonging to Third Parties: -£336,753	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £11,990,859	Total Available Revenue Receipts: £12,031,750	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	(a) Fees due to Bond Trustee and Security Trustee: £0	(a) Fees due to Bond Trustee and Security Trustee: £0	
	(b) Fees due to Agent: £0	(b) Fees due to Agent: £0	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	Provider and Asset Monitor: £0	Provider and Asset Monitor: £6,000	
	(d) Amounts due to the Interest Rate Swap Provider: £4,520,938	(d) Amounts due to the Interest Rate Swap Provider: £4,527,466	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £547,239	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£443,048	
	(ii) Amounts due on the Term Advance: £658,840	(ii) Amounts due on the Term Advance: £1,677,360	
	(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: £0	(h) Transfer to Reserve Ledger: £24,099	
	(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: £6,263,842	(I) Deferred Consideration: £6,239,873	
	(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	
Principal receipts (please disclose all parts of waterfall)			
, , , , , , , , , , , , , , , , , , , ,	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £33,452,688	(a) Scheduled amounts received from Borrowers: £32,658,428	
	Unscheduled amounts received from Borrowers: £54,363,730	Unscheduled amounts received from Borrowers: £89.013.711	
	Less Further Advances made: -£3.732.459	Less Further Advances made: -£3.985.848	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £84,083,960	Total Available Principal Receipts: £117,686,292	
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	
	(a) Purchase of New Loans or Substitution Assets: £0	(a) Purchase of New Loans or Substitution Assets: £0	
	(b) Transfer to Principal Ledger: £0	(b) Transfer to Principal Ledger: £0	
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £84,083,960	(d) Capital Distribution to Members: £117,686,292	
Reserve ledger	£ 6,829,247	7 £ 6,805,148	£ 6.829,24
Revenue ledger	£ 13,210,748		
Principal ledger	£ 84,083,960		
Pre-maturity liquidity ledger	N/A	N/A	N/A

sset	Cov	erage	Test

	Value	Description (please edit if different)
A	£ 5,638,919,069	A: Arrears Adjusted True Balance
В	£ 84,083,960	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£ 0	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£	0
V	£	0
W	£	0
X	£ 244,965,485	X: Savings set off balance
Υ		Y : Flexible draw deduction
Z		Z: Negative carry adjustment
Total	£ 5,309,468,810	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	

Method used for calculating component 'A'
Asset percentage (%)
Maximum asset percentage from Fitch (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from SAP (%)
Maximum asset percentage from DBRS (%)
Credit support as derived from ACT (GBP)
Credit support as derived from ACT (%)

Programme-Level Characteristics	
Programme currency	EUR
Programme size	7bn
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at swap FX rate)	£ 4,616,850,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 4,694,150,000
Cover pool balance (GBP)	£ 6,482,268,040
GIC account balance (GBP)	£ 104,123,955
Any additional collateral (please specify)	£
Any additional collateral (GBP)	£ -
Aggregate balance of off-set mortgages (GBP)	£ 956,249,262
Aggregate deposits attaching to the cover pool (GBP)	£ 244,965,485
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 213,285,985
Nominal level of overcollateralisation (GBP)	1,969,148,274
Nominal level of overcollateralisation (%)	42.7%
Number of loans in cover pool	51,161
Average loan balance (GBP)	£ 126,703
Weighted average non-Indexed LTV (%)	46.5%
Weighted average Indexed LTV (%)	42.9%
Weighted average seasoning (months)	53.7
Weighted average remaining term (months)	208.2
Weighted average interest rate (%)	2.13%
Standard Variable Rate(s) (%)	4.49%
Constant Pre-Payment Rate (%, current month)	0.78%
Constant Pre-Payment Rate (%, quarterly average)	0.94%
Principal Payment Rate (%, current month)	1.30%
Principal Payment Rate (%, quarterly average)	1.44%
Constant Default Rate (%, current month)	0.00%
Constant Default Rate (%, quarterly average)	0.00%
Fitch Discontinuity Factor (%)	10.80%
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.5%

Mortgage collections

Mortgage collections (scheduled - interest)	£	11,721,527
Mortgage collections (scheduled - principal)	£	33,452,688
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	2	50.631.271

Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Previous Reporting	<u>Date</u>			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	533	1.0%	45,699,883	0.7%
Loans bought back by seller(s)	115	0.2%	14,832,174	0.2%
of which are non-performing loans	96	0.2%	11,923,903	0.2%
of which have breached R&Ws	19	0.0%	2,908,272	0.0%
Loans sold into the cover pool	791	1.5%	111,879,391	1.7%

Product Rate Type and Reversionary Profiles	Product Rate Type and Reversionary Profiles					Weighted 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	38,663	65.5%	4,680,631,692	72.2%	2.08%	35.2	1.42%	-0.27%	2.079
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00°
Fixed at origination, reverting to tracker	1,924	3.3%	127,122,350	2.0%	0.90%	0	0.80%	0.80%	5.40°
Fixed for life	4	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00°
Tracker at origination, reverting to SVR	191	0.3%	11,274,567	0.2%	3.38%	2.3	-0.42%	-0.78%	3.479
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00°
Tracker for life	1,967	3.3%	109,863,478	1.7%	0.85%	0	0.75%	0.75%	3.58°
SVR, including discount to SVR	16,314	27.6%	1,553,375,954	24.0%	2.41%	0	2.41%	0.00%	2.239
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.009
Total	59,063	100.0%	£ 6,482,268,040	100.0%	2.12%		1.63%	a a	2.209

Stratifications	·			
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	50,924	99.59		99.5
0-1 month in arrears	202	0.49		0.5
1-2 months in arrears	35	0.19		0.1
2-3 months in arrears	0	0.00	6 E -	0.0
3-6 months in arrears		0.00	6 £ -	0.0
6-12 months in arrears	0	0.00	6 £ -	0.0
12+ months in arrears Total	51,161	0.0° 100.0°	6 £ 6,482,268,040	100.0
Total	51,161	100.07	6 £ 6,482,268,040	100.0
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amoun
0-50%	36,914	76 of total number 72.2°		
50-55%	3,377	6.69	6 £ 3,548,200,512 6 £ 607,497,652	54.7 9.4
50-55% FF 600/	3,377	6.69	6 £ 670,986,934	10.4
55-60% 60-65%	3,371	6.09	6 £ 670,986,934 6 £ 642,991,239	9.9
65-70%	2,467	4.89	6 £ 560,551,559	8.6
				8.0
70-75% 75-80%	1,519 340	3.0° 0.7°		5.5 1.1
75-80% 80-85%				
85-90%	81	0.29 0.09	6 £ 21,163,345 6 £ 5,339,946	0.3
90-95%	0	0.09	6 £ 3,339,940	0.0
95-100%	0	0.09	6 Z	0.0
100-105%	0	0.09	6 L -	0.0
105-110%	0	0.09	0 L	0.0
110-125%	0	0.0		0.0
110-125%	0	0.07		0.0
125%+ Total	51.161	100.00		100.00
Total	31,101	100.00	0,402,200,040	100.00
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	Number 40,505	% of total number 79.2°	6 £ 4.123.021.896	% of total amount
50-55%	40,000	79.2	4,120,021,090	9.1
55-60%	3,029 2,994	5.9° 5.9°	6 £ 587,555,618 6 £ 640,766,908	9.1
60-65%				
	2,216	4.39	0 L 312,440,748	7.9
65-70% 70-75%	1,626 692	3.29 1.49	6 £ 412,338,273 6 £ 177,782,997	6.4° 2.7°
75-80%	59	0.19	6 £ 177,782,997	0.3
80-85%	28	0.11	6 £ 7,312,567	0.19
85-90%	12	0.09		0.09
90-95%	0	0.07		0.09
95-100%	0	0.07		0.0
	0		0 L	
100-105%	0	0.09	6 £ -	0.0
105-110% 110-125%	0	0.0° 0.0°	6 2 -	0.0°
125%+		0.07	6 £ -	0.0
Total	0	0.00	0.00 830 080 0 0	100.09
Total	51,161	0.0° 100.0°	6 £ 6,482,268,040	100.09
Total	51,161	100.09	6 £ 6,482,268,040	100.09
Total Current outstanding balance of loan	51,161 Number	100.09 % of total number	6 £ 6,482,268,040 Amount (GBP)	% of total amount
Total Current outstanding balance of loan 0-5,000	51,161 Number 1,144	100.05 % of total number 2.25	Amount (GBP) 2,615,548	% of total amount
Total Current outstanding balance of loan 0-5,000 5,000 5,000 5,000 6,000	51,161 Number 1,144 1,112	100.05 % of total number 2.25 2.21	Amount (GBP) 6 2,615,548 6 8,387,180	% of total amount 0.0°
Total Current outstanding balance of loan 0.5,000 10,0000 10,000-25,0000 10,000-25,0000	\$1,161 Number 1,144 1,112 3,891	100.05 % of total number 2.22 2.22 7.65	Amount (GBP) 6 2 6,482,268,040 Amount (GBP) 6 2,615,548 6 8,387,180 6 66,389,625 6 267,959,599	100.09 % of total amount 0.09 0.19 1.19 4.19
Total Current outstanding balance of loan 0-5,000 5,000 5,000 5,000 6,000	51,161 Number 1.144 1.112 3,891 7,135	100.0° % of total number 22° 22° 7.6° 13.9° 13.9°	Amount (GBP) 6 2 6,482,268,040 Amount (GBP) 6 2,615,548 6 8,387,180 6 66,389,625 6 267,959,599	100.09 % of total amount 0.09 0.19 1.19 4.19
Total Current outstanding balance of loan 0.5,000 5,000-10,000 10,000-25,000 25,000-5,000 25,000-50,000	\$1,161 Number 1,144 1,112 3,891	100.05 % of total number 2.22 2.22 7.65	Amount (GBP) 6 2 6,482,268,040 Amount (GBP) 6 2,615,548 6 8,387,180 6 66,389,625 6 267,959,599	100.09 % of total amount 0.09 0.19 1.19 4.19
Total Current outstanding balance of loan 0-5,000 5,000-10,000 10,000-25,000-5000 25,000-50,000	\$1,161 Number 1,144 1,112 3,891 7,135 6,731	100.0° % of total number 22° 22° 7.6° 13.9° 13.9°	Amount (GBP) 6 2,615,548 6 8,387,180 6 66,389,625 6 267,959,599 6 419,398,984 6 530,151,957	100.0° % of total amount 0.0° 0.1° 1.11 4.1° 6.55 8.2°
Total Current outstanding balance of loan 0-5,000 5,000-10,000 10,000-25,000-5,000 25,000-5,000 75,000-100,000 100,000-15,000	51,161 Number 1,144 1,112 3,891 7,135 6,731 6,076 9,499	100.0° % of total number 2.2° 7.6° 13.9° 13.2° 11.9°	Amount (GBP) Amount (GBP) 2.615,548 6. 8,387,180 6. 68,389,625 6. 267,959,599 419,388,984 6. 530,151,957 6. 1,173,340,368 6. 10,43,806,938 6. 10,43,806,938	100.0' % of total amount 0.0' 0.1' 1.1' 4.1' 6.5' 8.2' 18.1'
Total Current outstanding balance of loan 0.5 000 5.000-10.000 10.000-25.000 5.000-15.000 5.000-15.000 5.000-75.000 75.000-15.000 100.000-150.000 100.000-150.000	\$1,161 Number 1,144 1,112 3,891 7,135 6,731 6,076 9,499 6,049	100.0° % of total number 2.2° 7.6° 13.9° 13.2° 11.9° 18.6° 11.8°	Amount (GBP) Amount (GBP) 2.615,548 6. 8,387,180 6. 68,389,625 6. 267,959,599 419,388,984 6. 530,151,957 6. 1,173,340,368 6. 10,43,806,938 6. 10,43,806,938	% of total amount 0.0' 0.1' 1.1' 4.1' 6.5' 8.22 18.1'
Total Current outstanding balance of loan 0.5 000 5,000-10,000 10,000-25,000 50,000-15,000 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	\$1,161 Number 1.144 1.112 3.881 7.135 6,731 6,076 9,489 6,049 3,595 2,173	100.0° % of total number 2.2° 7.6° 13.9° 13.2° 11.9° 18.6° 7.0° 4.2°	6 £ 6.482,288,040 Amount (GBP) 2,615,548 4,8,387,180 6,8,399,625 5,419,398,994 6,530,151,957 6,1,173,340,368 6,10,43,806,936 6,10,43,806,936 6,10,43,806,936 6,10,43,806,936 6,10,43,806,936 6,10,43,806,936 6,10,43,806,936	100.0° % of total amount 0.0° 0.1° 1.1.1 4.1° 6.5° 8.2° 18.1° 16.11 12.4°
Total Current outstanding balance of loan 0.5 000 5.000-10.000 10.000-25.000 5.000-15.000 5.000-15.000 5.000-75.000 75.000-15.000 100.000-150.000 100.000-150.000	51,161 Number 1,144 1,181 1,182 7,135 6,076 9,076 6,049 3,505 3,505	100.05 % of total number 22* 22* 37.66 1139* 1199* 1186 1186 7.70	Amount (GBP) Amount (GBP) 2,615,548 8,387,180 8,68,389,625 4,19,388,684 6,117,384,038 1,173,340,386 8,173,340,386 8,186,218,688 6,196,253,448 6,147,785,007	% of total amount 0.0 0.1: 1.1: 4.1: 6.5: 8.2: 18.1: 16.1: 12.4: 9.1:
Total Current outstanding balance of loan 0.5 000 5,000-10,000 10,000-25,000 50,000-15,000 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	Number 1,144 1,181 1,181 1,182 1,182 1,183 1,183 1,183 1,183 1,184 1	\$\text{\tinx}\text{\texitinx}\\ \text{\te\tint{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texit{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi{\texi{\texi{\texi{\texi\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\ti}}}\tiintt{\texi{	Amount (GBP) Amount (GBP) 2,615,548 8,387,180 8,68,389,625 4,19,388,684 6,117,384,038 1,173,340,386 8,173,340,386 8,186,218,688 6,196,253,448 6,147,785,007	100.0° % of total amount 0.0° 0.1° 1.1° 4.1° 6.5° 8.2° 18.1° 16.1° 12.4° 9.1°
Total Current outstanding balance of loan 0-5,000 5,000-10,000 10,000-25,000-5,000 25,000-5,000 50,000-75,000 75,000-100,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 250,000-300,000 250,000-300,000 250,000-300,000	\$1,161 Number 1.144 1.112 3.881 7.135 6,731 6,076 9,489 6,049 3,595 2,173	100.05 % of total number 2.22 2.22 1.19 1.19 1.18 1.18 1.18 1.25 1.25 1.25 1.25 1.25 1.25 1.25 1.25	6 £ 6.482,288,040 Amount (GBP) 2,615,548 4,8387,180 6,839,625 5,275,348 5,331,515,57 6,1,173,340,368 6,10,43,806,938 6,10,43,	100.0° % of total amount 0.0° 0.1° 1.1° 4.1° 6.5° 8.2° 18.1° 16.1° 12.4° 9.1°
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Total Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-10,000 10,000-25,000-5,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-250,000 250,000-300,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-500,000 450,000-500,000 450,000-500,000	51,161 Number 1,144 1,181 1,182 1,182 6,733 6,735 6,745 6,769 6,769 6,769 6,769 7,173 7,173 7,173 7,173 8,173	100.09 % of total number 2.22 2.22 3.22 3.23 3.23 3.24 3.25 3.25 3.25 3.25 3.25 3.25 3.25 3.25	Amount (GBP) Amount (GBP) Amount (GBP) 2,615,548 8,387,180 8,68398,625 6,267,595,599 6,419,398,981 6,530,151,957 6,11,73,340,386 8,61,043,806,983 8,61,043,80	100.0" % of total amount 0.0" 0.1" 1.1" 4.1" 6.5: 8.2: 18.11 16.1: 12.44 9.11 6.44 4.9 3.66 2.7; 3.11
Total Current outstanding balance of loan 0-5.000 5.000-10,000 1.000-25.000 25.000-5.000 25.000-5.000 25.000-5.000 30.000-75.000 100.000-150.000 100.000-150.000 100.000-150.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 500.000-600.000 500.000-600.000 500.000-600.000 500.000-600.000	\$1,161 Number 1.144 1.152 3.891 7.135 6.731 6.776 9.499 3.595 2.173 1.292 852 852 553 364	\$\text{\tinx}\text{\texitinx}\\ \text{\te\tint{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi\text{\texicl{\texi{\text{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\terimtex{\texi{\texi{\texi{\terint{\texi{\texi{\texi{\texi{\texi{	6 £ 6.482,288,040 Amount (GBP) 2,615,548 8,387,180 6,63,389,625 419,389,894 5,501,51,957 1,173,340,368 1,043,806,938 6,043,806,938 1,173,940,368 417,785,007 317,623,465 6,234,487,648 1,172,186,336 1,172,340,418	100.0° % of total amount 0.00° 0.1° 1.11° 4.11° 4.11° 16.15° 16.11° 12.4° 9.11° 6.44° 4.9° 3.6° 2.7° 3.11°
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Total Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-25,000-5,000 25,000-5,000 50,000-75,000 75,000-100,000 150,000-250,000 50,000-75,000 150,000-250,000 250,000-300,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-500,000 450,000-500,000 600,000-700,000 600,000-700,000 600,000-700,000 800,000-900,000 800,000-900,000 800,000-900,000 800,000-900,000	\$1,161 Number 1,144 1,181 1,182 1,182 1,183 1,	100.0° % of total number 2.2° 7.6° 13.9° 13.9° 18.6° 18.6° 11.8° 2.5° 1.7° 2.5° 1.7° 2.5° 1.7° 2.5° 2.7° 2.7° 3.4° 4.2°	Amount (GBP) Amount (GBP) 2,615,548 8,387,180 8,68398,625 4,19,398,693 1,173,340,368 1,173,340,388 1,173,340,348 1,17	% of total amount 0.00 0.11 1.11 4.11 6.55 6.22 18.11 12.44 9.11 6.45 4.91 3.66 2.70 3.10 3.06 3.70 3.10 3.06 3.70 3.10 3.10
Total Current outstanding balance of loan 0-5.000 5.000-10,000 10.000-25.000 25.000-5.000 25.000-5.000 50.000-75.000 75.000-100,000 100,000-150,000	\$1,161 Number 1.144 1.152 3.891 7.135 6.731 6.776 9.499 3.595 2.173 1.292 852 852 553 364 9.898 9.899 6.89	\$\text{\tinx}\text{\tinx}\text{\tinx}\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi\text{\texi{\text{\texi{\texi{\texi{\text{\texi{\tet{\text{\texi{\text{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\	6 £ 6.482,288,040 Amount (GBP) 2,615,548 8,387,180 6,63,389,625 419,398,984 5,501,51,937 1,173,340,368 1,043,806,983 6,802,918,698 6,417,785,007 317,623,462 6,244,477,648 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1186,590,499 1186,590,499 1186,590,499 1186,590,499 1186,590,499 1186,590,499	% of total amount 0.00 (1.00 (
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Total Current outstanding balance of loan 0-5.000 5.000-10,000 10.000-25.000 25.000-5.000 25.000-5.000 50.000-75.000 75.000-100,000 100,000-150,000	\$1,161 Number 1.144 1.152 3.891 7.135 6.731 6.776 9.499 3.595 2.173 1.292 852 852 553 364 9.898 9.899 6.89	\$\text{\tinx}\text{\tinx}\text{\tinx}\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi\text{\texi{\text{\texi{\texi{\texi{\text{\texi{\tet{\text{\texi{\text{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\	6 £ 6.482,288,040 Amount (GBP) 2,615,548 8,387,180 6,63,389,625 419,398,984 5,501,51,937 1,173,340,368 1,043,806,983 6,802,918,698 6,417,785,007 317,623,462 6,244,477,648 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1172,186,336 1186,590,499 1186,590,499 1186,590,499 1186,590,499 1186,590,499 1186,590,499	% of total amount 0.00 (1.00 (
Total Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-25,000-5,000 25,000-5,000 50,000-75,000 75,000-100,000 150,000-250,000 150,000-250,000 250,000-300,000 150,000-250,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-500,000 450,000-500,000 650,000-700,000 650,000-700,000 650,000-700,000 650,000-700,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000 850,000-900,000	Number 1,144 1,148 1,149 1,1	100.0* % of total number 2.2* 2.2* 7.6* 11.9* 11.9* 18.6* 11.8* 2.5* 1.7* 2.5* 1.7* 2.5* 1.7* 2.7* 0.7* 0.4* 0.1* 0.1* 0.10 0.00 100.05*	Amount (GBP) Amount (GBP) 2,615,548 8,387,180 8,68398,625 4,19388,684 8,1938,7180 8,1938,685 8,193	100.0° % of total amount 0.0° 0.1° 1.1° 1.4° 1.5° 8.2° 18.1° 16.5° 16.4° 19.1° 14.4° 9.1° 14.4° 9.1° 14.4° 9.1° 16.4° 17.5° 18.2° 18.2° 19.1° 19
Total Current outstanding balance of loan 0-5.000 5.000-10.000 10.000-25.000 25.000-5.000 25.000-5.000 50.000-75.000 75.000-100.000 150.000-5.000 150.000-5.000 150.000-5.000 150.000-5.000 250.000-300,000 250.000-300,000 250.000-300,000 250.000-300,000 250.000-300,000 250.000-300,000 350.000-400,000 400.000-450,000 400.000-450,000 500.000-600,000 900.000-700,000 900.000-1,000,000 900.000-1,000,000 900.000-1,000,000 1000,000-4 Total	Number	\$\text{\tinx}\text{\tinx}\text{\tinx}\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi\text{\texitil{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texitil{\text{\text{\text{\text{\texi{\texi{\text{\texi{\text{\text{\texi{\text{\text{\text{\text{	6 £ 6.482,288,040 Amount (GBP) 4 2,615,548 6 8,389,625 6 267,995,599 4 19,389,895 6 1,043,806,983 6 10,43,806,983 6 417,783,40,388 6 417,785,007 317,623,462 6 234,487,648 6 172,185,307 6 199,404,918 6 168,792,477 6 16,872,477 6 6 6,482,268,040 Amount (GBP)	% of total amount % of total amount 0.07 0.19 1.19 4.19 4.19 6.57 8.29 18.11 16.13 12.47 9.11 6.47 4.39 3.36 2.27 3.319 2.00 0.88 0.66 0.33 0.09 100.09
Total Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-10,000 1,000-25,000-5,000 5,000-10,000 1,000-25,000-5,000 1,000-25,000-5,000 1,000-200,000 1,000-200,000 2,000-250,000 2,000-250,000 2,000-250,000 2,000-250,000 3,000-3	Number 1,144 1,1	100.0° % of total number 2.2° 7.6° 11.9° 11.9° 18.6° 11.8° 11.8° 2.5° 1.7° 2.5° 1.7° 2.5° 1.7° 2.5° 1.7° 2.5° 2.7° 2.7° 3.8° 4.8° 4.8° 4.8° % of total number	6 £ 6.482,268,040 Amount (GBP) 2,615,548 6 8,387,180 6 66,389,625 6 267,995,599 6 11,73,340,368 6 11,73,340,368 6 19,389,399 6 19,389,399 6 11,73,340,368 6 19,389,399 6 11,73,340,368 6 19,399,399 6 11,73,340,369 6 19,399,399 6 11,73,340,389 6 19,399,399 6 11,73,340,389 6 11,73,340,389 6 11,73,340,389 6 11,73,340,389 6 11,72,136,336 6 11,72,72,72,72,72,72,72,72,72,72,72,72,72,	100.0° % of total amount 0.0° 0.0° 0.1° 1.1° 1.1° 1.1° 1.1° 1.1°
Total Current outstanding balance of loan 0-5.000 5.000-10.000 10.000-25.000 25.000-5.000 25.000-5.000 50.000-75.000 75.000-100.000 100.000-150.000 150.000-250.000 250.000-350.0000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.000 250.000-350.0000 250.000-350.0000 250.000-350.0000 250.000-350.0000 250.0000-350.0000 250.000-350.0000 250.000-350.0000 250.000-350.000000 250.000-350.0000 250.000-350.0000 250.000-350.0000 250.000-350.0000 250.000-350.00000 250.0000-350.00000 250.0000-350.0	Number	\$\%\ of total number\$ 2.2* 2.2* 7.6* 13.9* 14.9* 15.9* 16.	6 £ 6.482,268,040 Amount (GBP) 2,615,548 6 8,387,180 6 66,389,625 6 267,995,599 6 11,73,340,368 6 11,73,340,368 6 19,389,399 6 19,389,399 6 11,73,340,368 6 19,389,399 6 11,73,340,368 6 19,399,399 6 11,73,340,369 6 19,399,399 6 11,73,340,389 6 19,399,399 6 11,73,340,389 6 11,73,340,389 6 11,73,340,389 6 11,73,340,389 6 11,72,136,336 6 11,72,72,72,72,72,72,72,72,72,72,72,72,72,	100.0° % of total amount 0.0° 0.0° 0.1° 1.1° 1.1° 1.1° 1.1° 1.1°
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Total Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-25,000-5,000 25,000-5,000 5,000-10,000 100,000-15,000-10,000 150,000-250,000 50,000-150,000 150,000-250,000 250,000-300,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-500,000 450,000-500,000 600,000-700,000 600,000-700,000 800,000-900,000 800,0	Number 1,144 1,181 1,181 1,181 1,182 1,193 1,19	\$\frac{100.05}{\text{\congruence}}\$ \$\frac{22^2}{\text{\congruence}}\$ \$\frac{22^2}{\text{\congruence}}\$ \$\frac{13.95}{\text{\congruence}}\$ \$\frac{13.95}{\text{\congruence}}\$ \$\frac{11.95}{\text{\congruence}}\$ \$\frac{12.55}{\text{\congruence}}\$ \$\frac{12.55}{\text{\congruence}}\$ \$\frac{12.55}{\text{\congruence}}\$ \$\frac{1.75}{\text{\congruence}}\$ \$\frac{0.77}{\text{\congruence}}\$ \$\frac{0.45}{\text{\congruence}}\$ \$\frac{0.45}{\text{\congruence}}\$ \$\frac{0.15}{\text{\congruence}}\$ \$\frac{0.05}{\text{\congruence}}\$ \$\frac{4.85}{\text{\congruence}}\$ \$\frac{4.85}{\text{\congruence}}	Amount (GBP) Amount (GBP) 2,615,548 8,387,180 6,6389,625 4,149,388,844 530,151,957 1,173,340,386 4,173,340,386 592,753,448 4,173,50,753 4,173,340,386 592,753,448 4,172,150,346 4,172,150,346 4,172,150,346 6,172,136,336 6,172,136,336 6,172,136,336 6,172,136,336 6,172,136,336 6,172,136,336 6,172,136,336 6,172,136,336 6,172,137 6,174,473,486,383 Amount (GBP) Amount (GBP) 4,73,436,863 1,155,077,460 4,73,436,863 1,150,777,460 4,73,436,863	100.0° % of total amount 0.0° 0.1° 1.1° 1.1° 1.1° 1.1° 1.1° 1.1°
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Total Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-25,000-5,000 5,000-10,000 1,000-25,000-5,000 5,000-10,000 150,000-25,000 150,000-25,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-10,000 150,000-10,000 150,000-10,000 150,000-10,000 150,000-10,000 170,000-10,000	Number 1,144 1,145 1,146 1,1	% of total number 2 2*	Amount (GBP) Amount (GBP) 2,615,548 4 8,387,180 5 66,389,625 4 141,338,844 5 1530,151,957 5 11,173,340,368 5 11,173,340,368 6 12,275,3448 6 13,275,348 6 141,795,007 6 11,73,340,368 6 126,348,268,049 6 159,404,918 6 199,404,918 6 199,404,918 6 198,404,	\$\text{\sqrt{of total amount}}\$ \$\text{\sqrt{of total amount}}
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Total Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-25,000-5,000 25,000-5,000 25,000-5,000 5,000-10,000 100,000-15,000 150,000-250,000 150,000-250,000 250,000-300,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-500,000 550,000-600,000 600,000-700,000 800,000-700,000 800,000-700,000 1,000,000 1,000,000 + Total Regional distribution East Anglia East Midlands London North West North west North west North west South East South West South Bass South West S	Number 1,144 1,112 1,142 1,142 1,142 1,142 1,142 1,152 1,155 1,1	\$\%\ of total number\$ \[\begin{array}{cccccccccccccccccccccccccccccccccccc	6 € 6.482,288,040 Amount (GBP) 4 1,261,554,64 6 2,611,554,64 6 8,387,180 6 86,389,625 6 267,995,999 6 1,173,340,386 6 1,043,805,983 6 1,043,805,983 6 1,043,805,983 6 1,043,805,983 6 1,043,805,983 6 1,043,805,983 6 1,043,805,983 6 1,172,136,336 6 1,172,136,336 6 1,172,136,336 6 1,172,136,336 7 1,125,136 7 1,136,72,477 8 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777 9 1,136,777,835	% of total amoun 0.0 0.1 1.1 4.1 6.5 8.2 18.8 19.1 10.6 4.9 9.1 10.6 4.9 9.1 10.6 10.6 10.7 10.6 10.7 10.6 10.7 10.6 10.6 10.7 10.6 10.6 10.7 10.6 10.6 10.6 10.6 10.6 10.6 10.6 10.6
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Seasoning Number % of total number Amount (GBP) % of total amount 0-12 months 1,703 3.3% € 291,819,647 4.5% 12-24 months 1,20% € 0,614 12.0% € 0,001,804,728 1.5%			
0-12 months 1,703 3,3% £ 291,819,647 4,5% 12-24 months 1,20% £ 1,01,004,728 15.5%			
12-24 months 6,144 12.0% £ 1,001,604,728 15.5%			
24:36 months 6,673 13.0% £ 1,045,090,852 16.1%			
36-48 months 10,102 19.7% £ 1,492,862.643 23.0%			
48-60 months 4.874 9.5% £ 714,387,481 11.0%			
60-72 months 3,991 7.8% £ 482,276,165 7.4%			
72-84 months 3,207 6.3% £ 341,852,889 5.3%			
84-96 months 2,737 5.3% £ 269,345,716 4.2%			
96-108 months 2,338 4.6% £ 198,987,747 3.1%			
108-120 months 1,879 3.7% £ 144,498,489 2.2%			
120-150 months 3,060 6.0% £ 233,036,247 3.6%			
150-180 months 3,048 6.0% £ 207,306,000 3.2%			
1,405 2.7% £ 59,199,438 0.9%			
Total 51,161 100.0% £ 6,482,268,040 100.0%			
Interest payment type Number % of total number Amount (GBP) % of total amount.			
Fixed 38,142 64.6% 4,646,233,430 71.7%			
SVR 17,013 28.8% 1,596,760,182 24.6%			
Tracker 3,908 6,6% 299,274,428 3,7% Other (loses secify) Canced 0 0,0% 0,0%			
Cher (please specify). Capped 0 0.0% 0 0.0% Total 59,663 100,00% 6,482,289,604 100,00%			
10.00 10.00			
Loan purpose type Number % of total number Amount (GBP) % of total amount			
Loan purpose type Number % of total number Amount (GBP) % of total amount Owner-occupied 59,057 100.0% 6.481.495.682 100.0%			
Owner-occupied 99,07 100,076 1			
Buyu-but 0 0.0% 71,176 0.0% Second home 0 0 0.0% 0 0.0%			
Securior			
1000/10 00,000 1000/10 0,000,000 1000/10			
Income verification type Number % of total number Amount (GBP) % of total amount			
Fully verified 51,161 70.0% 6,482,269,040 10.0%			
Fastrack 0 0 0.0% 0 0.0%			
Self-certified 0 0.0% 0 0.0%			
Total 51.61 100.0% 6.482.268.040 100.0%			
Remaining term of toan Number % of total number Amount (GBP) % of total amount			
0.30 months 2,469 4.8% \$\(\circ\) 55,884,148 0.9%			
30-60 months 3,802 7.4% £ 151,087,587 2.3%			
3-000 months 3,002 7.4% L 131,07,307 2.3% 60-120 months 11,299 9221% E 12,595,143 12,595			
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60:120 months 11.299 22.15% 2 812.585,143 12.595 120:180 months 12.016 22.35% 2 1.402.585,143 12.595 180:240 months 10.488 20.5% 2 1.23.273.859 26.6% 180:240 months 7.031 13.7% 2 1.432.373.859 26.6% 20:500 months 2.949 5.5% 2 6.52.283.487 10.1% 300:380 months 2.949 5.5% 2 6.52.283.487 10.1% 300:380 months 1.107 2.2% 2 6.25 56.20 3.9% 300:40 months 1.107 2.2% 2 6.25 56.20 3.9% Total 10.00% 2 6.482.280.40 100.0% Employment status Number Monther M	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000 Soft bullet
60:120 months	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000 Soft bullet 15/01/25	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000 Soft bullet 02/04/24
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	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 XS2015230365	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000 Soft bullet 15/01/25 15/01/26 XS2101343528	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1.000 Soft bullet 02/04/24 02/04/25 XS2149428109
	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 XS2015230365 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE
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11-209 22-15 312-255-143 12-255 12-255 12-255-143 12-255 12-2	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft builet 2006/26 2006/27 XS2015230365 LSE Annually 2106/21	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 15/10/20	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 02/10/20
11-209 22-15 6 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3 12-255 12-255-14-3	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,899 Soft bullet 2006/26 2006/27 XS2015230365 LSE Annualy 21/06/21 0,125%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26 XS2101343528 Quarterly 15/10/20 0.578%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 02/10/20 0.865%
11,299 22,1% C	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft builet 2006/26 2006/27 XS2015230365 LSE Annually 2106/21	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 15/10/20	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 02/10/20
	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,899 Soft bullet 2006/26 2006/27 XS2015230365 LSE Annually 21/06/21 0,125% 0,220%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 15/10/26 0.578% 0.520%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 1,000 Soft bullet 02/04/24 02/04/25 XS2149428109 USE Quarterly 02/10/20 0.865% 0.800%
10-20 months	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,899 Soft bullet 2006/26 2006/27 XS2015230365 LSE Annualy 21/06/21 0,125%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26 XS2101343528 Quarterly 15/10/20 0.578%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 02/10/20 0.865%

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)	trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / IVIA / IVIA 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