# National Transparency Template March 2020

# Administration Name of issuer Coventry Building Society Coventry Building Society Philip Hemsley (Head of Capital Markets) Telephone: 44 (1024 7518 1327 E-mail: Philip Hemsley@thecoventry.co.uk Mailing Address: Cak Tree Court, Binley Business Park, Harry Weston Road, Coventry, CV3 2UN Start Date of reporting period Governity CV3 2UN 3004/2 End Date of reporting period Https://live.irooms.net/CoventryBuildingSociety/



ounterparties, Rating:

Counterparties, riatings									
	Counterparty/ies	F	itch	Mo	ody's	S8	.P	DE	BRS
		Rating trigger	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

Targeted Value

Value as of Start Date of reporting period

Value as of End Date of reporting period

Accounts.	Ledgers

Revenue receipts (please disclose all parts of waterfall)			_
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £11,879,780	(a) Revenue Receipts - Interest received from Borrowers: £10,658,474	
	(a) Revenue Receipts - Fees charged to Borrowers: £402,103	(a) Revenue Receipts - Fees charged to Borrowers: £213.195	
	(b) Interest received: £57,437	(b) Interest received: £65,971	
	(c) Excess Reserve Fund: £900.177	(c) Excess Reserve Fund: £1,217,901	
	(d) Other Revenue Receipts: £7,400,663	(d) Other Revenue Receipts: £10,669	
	(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: -£402,103	(g) Amounts Belonging to Third Parties: -£213,195	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £20,238,057	Total Available Revenue Receipts: £11,953,015	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	(a) Fees due to Bond Trustee and Security Trustee: £0	(a) Fees due to Bond Trustee and Security Trustee: £0	
	(b) Fees due to Agent: £0	(b) Fees due to Agent: £0	
	(c) Amounts due to Servicer. Cash Manager. Standby Account Bank. Corporate Services	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	Provider and Asset Monitor: \$0	Provider and Asset Monitor: \$0	1
	(d) Amounts due to the Interest Rate Swap Provider: £3,939,743	(d) Amounts due to the Interest Rate Swap Provider: £1.807.445	
	(e) (i) Amounts due to the interest Hate Swap Provider: £5,959,745	(e) (i) Amounts due to (from) the Covered Bond Swap Providers: -£310.726	
	(ii) Amounts due to (from) the Covered Bond Swap Providers. £702,724	(ii) Amounts due on the Term Advance: £3.120.460	
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(fi) 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: £6.811.334	(h) Transfer to Reserve Ledger: £0	
	(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	
	(ii) Deferred Consideration: £6.600.420	(I) Deferred Consideration: £7,335,836	
	(m) Fees due to the Liquidation Member: £0 (n) Members profit amount: £0	(m) Fees due to the Liquidation Member: £0 (n) Members profit amount: £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: £37,018,855	(a) Scheduled amounts received from Borrowers: £34,089,281	
	Unscheduled amounts received from Borrowers: £46,745,117	Unscheduled amounts received from Borrowers: £52,117,358	
	Less Further Advances made: -£3,849,528	Less Further Advances made: -£4,627,995	
	(b) (i) Term Advance: £850,000,000	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £650,000,000	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £929,914,444	Total Available Principal Receipts: £731,578,645	
	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	1
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	1
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £650,000,000	1
	(d) Capital Distribution to Members: £929,914,444	(d) Capital Distribution to Members: £81,578,645	
Reserve ledger	£ 9,658,596		
Revenue ledger	£ 13,928,649		
Principal ledger	£ 929,914,444		
Pre-maturity liquidity ledger	N/A	N/A	N/A
	•	•	,

## **CBS Covered Bonds**

sset	Cov	era	age	Test	

	Value	Description (please edit if different)
A	£ 5,660,048,980	A: Arrears Adjusted True Balance
В	£ 86,725,778	B: Principal Receipts Retained in Cash
C	£ -	C: Retained Cash Contributions
D	£	D: Substitution Assets - Principal Receipts <sup>1</sup> & D: Substitution Assets - Capital Contributions
E	£	0
V	£ -	0
W	£	0
X	£ 220,510,670	X: Savings set off balance
Υ	£ -	Y : Flexible draw deduction
Z	£ 185,986,349	Z: Negative carry adjustment
Total	£ 5,340,277,739	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	

Metrod used for carcunating component :

Asset percentage (%)

Maximum asset percentage from Fitch (%)

Maximum asset percentage from Moody's (%) Maximum asset percentage from S&P (%) Maximum asset percentage from S&P (%)
Maximum asset percentage from DBRS (%)
Credit support as derived from ACT (GBP)
Credit support as derived from ACT (%)

Programme-Level Characteristics
Programme currency
Programme size
Covered bonds principal amount outstanding (GBP, non-GBP series 3,766,850,000 converted at swap FX rate)
Covered bonds principal amount outstanding (GBP, non-GBP series 3,833,500,000 6,505,880,335 110,313,023 converted at current spot rate) Cover pool balance (GBP) GIC account balance (GBP) Any additional collateral (please specify)
Any additional collateral (GBP) Any accinional collateral (GBP)
Aggregate balance of off-set mortgages (GBP)
Aggregate deposits attaching to the cover pool (GBP)
Aggregate deposits attaching specifically to the off-set mortgages (GBP)
Nominal level of overcollateralisation (GBP)
Nominal level of overcollateralisation (%) 187.401.522 187,401,522 2,848,845,039 75.6% 51,140 127,217 47.0% 43.7% 51.1 Number of loans in cover pool Average loan balance (GBP) Average loan balance (GBP)
Weighted average non-indexed LTV (%)
Weighted average netweed LTV (%)
Weighted average seasoning (months)
Weighted average remaining term (months)
Weighted average interest rate (%)
Standard Variable Rate(s) (s)

Variable Rate(s) (s) Weighted average interest rate (79)
Standard Variable Rate(s) (%)
Constant Pre-Payment Rate (%, current month)
Constant Pre-Payment Rate (%, current month)
Principal Payment Rate (%, current month)
Principal Payment Rate (%, current month) Constant Default Rate (%, current month)
Constant Default Rate (%, current month)
Constant Default Rate (%, quarterly average)
Fitch Discontinuity Factor (%)
Moody's Timely Payment Indicator 0.00% 9.30% Moody's Collateral Score (%, including/excluding systemic risk) 5.0% / 2.4%

# Mortgage collections

Mortgage collections (scheduled - interest)	£	11,879,780
Mortgage collections (scheduled - principal)	£	37,018,855
Mortgage collections (unscheduled - interest)	£	· ·
Mortgage collections (unscheduled - principal)	£	42,895,589

# 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	536	1.0%	38,794,365	0.6%
Loans bought back by seller(s)	61	0.1%	7,816,008	0.1%
of which are non-performing loans	52	0.1%	6,583,788	0.1%
of which have breached R&Ws	9	0.0%	1,232,220	0.0%
Loans sold into the cover pool	1,681	3.3%	189,621,789	2.9%

Designed Date Trees and December 1997

Product Hate Type and Reversionary Profiles					1	veignted 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	37,303		63.3%	4,545,404,981	69.9%	2.13%	35.6	1.43%	-0.25%	2.12%
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	1,982		3.4%	132,358,635	2.0%	1.05%	0	0.95%	0.95%	5.40%
Fixed for life	6		0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	199		0.3%	12,483,250	0.2%	3.47%	3.1	-0.38%	-0.75%	3.29%
Tracker at origination, reverting to Libor	0		0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,070		3.5%	115,387,261	1.8%	1.00%	0	0.90%	0.90%	3.60%
SVR, including discount to SVR	17,353		29.5%	1,700,246,209	26.1%	2.40%	0	2.40%	0.00%	2.22%
Libor	0		0.0%	0	0.0%	0.00%	0	0.00%		0.00%
Total	58,913		100.0% €	6,505,880,335	100.0%	2.17%		1.66%		2.24%

Part	Stratifications				
1	Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Compare annual					99.6
Comment					0.3
Company   Comp	1-2 months in arrears				0.1
11   12   13   13   13   14   15   15   15   15   15   15   15	2-3 months in arrears		0.0%	£ 85,259	0.0
Second	3-6 months in arrears	0	0.0%	. £	0.0
Section   Sect	5-12 months in arrears			. £	0.
Marriadora   Warriadora   War	12+ months in arrears		0.0%	6 £ .	0. 100.
	Total	51,140	100.0%	6,505,880,335	100.
	Current non Indexed I TV	Mumber	9/ of total number	Amount (CRR)	9/ of total amoun
1.00	Current non-indexed LTV	Number	% of total number	Amount (GBP)	% OI LOLAI AITIOU
1400   1400	J-00%				53.
665.	50-55% 55-66%		0.07	6 £ 604,960,959	9.
1600   1600	00-60%			6 £ 663,063,955	10.
1600   1600	00°0376	3,173		6 £ 003,313,033	10.
1995   1995					
645.		1,653	3.2%	6 £ 388,129,357	6.
Sept.   Sept	75-80%	332	0.6%	6 £ 69,629,322	1
Comment   Comm	30-85%	04	0.2%	6 £ 22,5/1,09/	0
1	35-90%	24	0.0%	6 £ 5,024,178	0.
Color   Colo				6 £ -	0.
Street	35-100%		0.0%	6 E -	0
16.1555				• £	
Column			0.0%	. £	0
Part	110-125%		0.0%	- £	0
No.	125%+	0	0.0%	2 - 2	0
1995   1996	lotal	51,140	100.00%	ε 6,505,880,335	100.0
1995   1996		T			
100   100					
Sept	-50%	39,921	78.1%	6 £ 4,024,637,077	61
2-60   2-60	0-55%	3,085	6.0%	6 £ 589,056,090	9
1997   1997	55-60%	3,042	5.9%	6 £ 632,533,094	9.
Sept.		2,447	4.8%	ε 559,963,619	8.
Sept.	65-70%	1,597	3.1%	£ 398,561,521	6.
Sept.	70-75%	937			4.
15   15   15   15   15   15   15   15	75-80%	64	0.1%		0.
1-20	30-85%	35	0.1%		0.
0.000   0.000   0.000   0.000   0.000   0.000   0.000   0.000   0.000   0.000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.00000   0.00000   0.000000   0.00000   0.00000000	35-90%	12	0.0%	6 £ 2,762,604	0.
Section	90-95%	0	0.0%	3 3	0.
00   10   10   10   10   10   10   10	95-100%	0	0.0%	6 £ -	0.
Section   Sect	100-105%		0.0%	3 3	0.
19.25%   9.00   9.5%   19.00		0			0.
Page		0	0.0%	· ·	0.
Section   Sect	125%+		0.0%	6 F -	0.
Number   N	Fotal	51,140	100.0%	6 £ 6,505,880,335	100.
1,114   2,24   2,567,112   2,567,112   3,500,100   3					
1,114   2,24   2,567,112   2,567,112   3,500,100   3	Current outstanding balance of lean		0/ / 1   1		0/ -64-4-1
0,000   0,00		Number	% of total number	Amount (GBP)	% or total amoun
1,000	0-5,000	1,114	2.2%	2,587,112	0.0
0,009.75,000	0-5,000 5,000-10,000	1,114 1,097	2.2%	2,587,112 8,165,698	0.0
5,000   1,000   5,000   1,000   5,000   1,000   5,00	0-5,000 5,000-10,000 10,000-25,000	1,114 1,097 3,863	2 22% 2.1% 7.6%	6 2,587,112 6 8,165,698 6 68,052,503	0. 0. 1.
5,000,000   5,000   1,8%   1,0%,167,329   1,0%,16	3-5,000 5,000-10,000 10,000-25,000 25,000-50,000	1,114 1,097 3,863 7,161	2.2% 2.1% 7.6% 14.0%	6 2,587,112 8,165,698 6 68,052,503 6 269,145,770	0. 0. 1. 4.
5,000,000   5,000   1,8%   1,0%,167,329   1,0%,16	)-5,000 10,000-10,000 10,000-25,000 25,000-50,000 30,000-75,000	1,114 1,097 3,863 7,161 6,691	229 2.19 7.69 14.09 13.19	6 2,587,112 6 8,165,698 6 68,052,503 6 269,145,770 417,153,963	0. 0. 1. 4.
5,000,000   5,000   1,8%   1,0%,167,329   1,0%,16	)-5,000 1,000-25,000 25,000-50,000 25,000-50,000 75,000-100,000	1,114 1,071 3,858 7,868 6,699	22% 21% 21% 7.88% 14.90% 13.11%	6 2,587,112 6 8,165,698 6 68,052,503 6 269,145,770 417,153,963	0. 0. 1. 4. 6.
1,200   2,25	)-5,000 10,000-25,000 10,000-25,000 55,000-50,000 50,000-75,000 75,000-100,000	1,114 1,097 3,863 7,161 6,891 6,099 9,514	22% 211 219 219 328 4409 13.19 11.199 18.69	6 2,587,112 6 8,165,698 6 68,052,503 269,145,770 6 417,153,963 6 529,792,592 6 1,174,961,207	0. 0. 1. 4. 6. 8.
1,200   2,25	1-5.000 10,000 (10,000	1,114 1,097 3,863 7,161 6,691 6,699 9,514	2.2%	6 2,587,112 8,165,698 6 68,052,503 6 269,145,770 6 417,153,963 529,792,592 1,174,961,207 1,043,167,329	0. 0. 1. 4. 6. 8. 18.
1,200   2,25	1-5,000 10,000 (10,000) (10,000 (10,00	1,114 1,197 1,197 3,863 7,161 6,691 6,099 9,514 6,040 3,649	22% 219 76% 14.0% 13.1% 11.9% 18.6% 11.8% 7.19	6 2,587,112 8,165,698 6 68,052,503 6 269,145,770 6 417,153,963 529,792,592 1,174,961,207 1,043,167,329	0. 0. 1. 4. 6. 8. 18.
881	1-5.000 10,000 (10,000) (10,000 (10,000 (10,000 (10,000 (10,000 (10,000 (10,000 (10,00	1,114 1,097 3,863 7,161 6,691 6,699 9,514 6,640 9,544 2,189	2.2%	6 2,587,112 8 18,155,963 6 8,052,503 269,145,770 4 117,153,963 5 29,792,592 1,174,961,207 1,043,167,329 808,150,257 5 96,728,622	0. 0. 1. 4. 6. 8. 18. 16. 12.
196,000-000   381	1-5.000 10,000 (10,000) (10,000 (10,000 (10,000 (10,000 (10,000 (10,000 (10,000 (10,00	1,114 1,097 3,863 7,161 6,691 6,699 9,514 6,640 9,544 2,189	22% 219 76% 140% 131% 1139% 186% 1138% 25% 25% 25% 25% 25% 25% 25% 25% 25% 25	\$ 2,587,112 8,165,698 8,052,503 6 86,052,503 6 269,145,770 417,153,963 529,792,592 1,174,961,207 1,043,167,229 808,150,257 596,728,622 4 13,685,045 413,685,045 413,685,045 6 413,685,045 6 413,685,045 6 413,685,045 6 88,050,057	0. 0. 1. 4. 6. 8. 18. 16. 12. 9.
196,000-000   381	N-5,000 10,000 25,000 10,000 25,000 50,000 50,000 50,000 75,000 75,000 100,000 00,000 150,000 150,000 200,000 150,000 200,000 150,000 300,000 150,000 300,000	1,114 1,114	22% 219 76% 140% 131% 1139% 186% 1138% 25% 25% 25% 25% 25% 25% 25% 25% 25% 25	2,587,112 8,165,089 68,052,503 269,145,770 417,153,963 529,792,592 1,174,961,207 410,43,167,329 808,150,257 599,728,622 413,685,045 328,784,691	0. 0. 1. 4. 6. 8. 18. 16. 12. 9.
196,000-000   381	N-5,000 10,000 25,000 10,000 25,000 50,000 50,000 50,000 75,000 50,000 75,000 50,000 75,000 50,000 200,000 50,000 200,000 50,000 200,000 50,000 200,000 50,000 200,000 50,000 200,000 50,000 200,000 50,000 200,000 50,000 400,000	1,114 1,114	22% 219 219 219 219 310 310 310 310 310 310 310 310 310 310	2,587,112 8,165,089 68,052,503 269,145,770 417,153,963 529,792,592 1,174,961,207 410,43,167,329 808,150,257 599,728,622 413,685,045 328,784,691	0. 0. 1. 4. 6. 8. 18. 16. 12. 9.
203   0.4%   130,320,12   100,000-000,000   68   0.1%   150,3518,428   100,000-900,000   68   0.1%   150,3518,428   100,000-900,000   68   0.1%   150,3518,428   100,000-900,000   68   0.1%   150,3518,428   100,000-900,000   100,000	N-5,000 10,000 25,000 10,000 25,000 50,000 15,000 50,000 75,000 75,000 100,000 100,000 150,000 150,000 200,000 150,000 200,000 150,000 200,000 150,000 250,000 150,000 250,000 150,000 250,000 150,000 250,000 150,000 250,000	1,114 1,114	22% 219 219 219 219 310 310 310 310 310 310 310 310 310 310	2,587,112 8,165,089 68,052,503 269,145,770 417,153,963 529,792,592 1,174,961,207 410,43,167,329 808,150,257 599,728,622 413,685,045 328,784,691	0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 2.
00,000-900,000   68	N-5,000 10,000-10,000 10,000-25,000 55,000-10,000 50,000-75,000 75,000-100,000 100,000-150,000 50,000-200,000 50,000-200,000 50,000-200,000 50,000-200,000 50,000-200,000 50,000-200,000 50,000-200,000 50,000-200,000 50,000-200,000 50,000-500,000 50,000-500,000 50,000-500,000	1,114 1,097 3,863 7,161 6,691 6,699 9,514 9,514 9,514 1,280 1,280 1,280 1,280 370	2.2% 2.1% 7.6% 14.0% 13.1% 11.9% 18.6% 7.1% 4.3% 2.5% 1.7% 1.1% 0.7% 0.7% 0.7% 0.7% 0.7% 0.7% 0.7% 0.7	2,587,112 8,165,688 68,052,503 269,145,770 417,153,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 328,784,691 233,911,317 175,436,844	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 3.
March   Marc	N-5,000 10,000 25,000 10,000 25,000 50,000 10,000 50,000 75,000 75,000 10,000 75,000 10,000 100,000 150,000 150,000 250,000 150,000 250,000 150,000 250,000 150,000 250,000 150,000 250,000 150,000 250,000 150,000 250,000	1,114 1,197	2.2%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 233,911,317 175,436,844 195,833,217 175,436,844	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2.
18,113,44	N-5,000 10,000 25,000 10,000 25,000 50,000 10,000 50,000 15,000 50,000 15,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000 150,000	1,114 1,197	2.2% 2.19 7.5% 14.0% 14.0% 13.19 11.9% 18.6% 1.12% 4.33% 1.71% 4.33% 1.71% 4.33% 1.77% 4.30% 6.77% 6.7	2,887,112 8,165,699 68,052,503 269,145,770 417,159,983,9145,770 1,174,961,207 1,174,961,207 569,792,592 680,150,257 560,726,622 413,685,045 232,784,691 233,911,317 175,438,844 195,833,217 190,339,201 50,518,428	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 2.
Segional distribution   Number   Set   S	N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 75,000 10,000 150,000 100,000 150,00	1,114 1,107 1,077	2.2% 2.1% 7.8% 3.14% 3.1	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 233,911,317 175,458,844 195,832,217 130,920,112 130,920,112 140,003,855 140,003	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 2. 2. 0. 0.
Segional distribution   Number   Set   S	1-5.000 10.000 10.0000-25.000 10.0000-25.000 5.0000-10.000 10.0000-75.000 75.000-175.000 175.000-175.000	1,114 1,107 1,077	2.2% 2.1% 7.8% 3.14% 3.1	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 233,911,317 175,458,844 195,832,217 130,920,112 130,920,112 140,003,855 140,003	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 2. 2. 0. 0.
Number   Segional distribution   Number   Anount (GBP)   % of total number   Anount (GBP)   % of total arms asst Anolia   2,454   4.8%   281,227,013   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   478,773,754   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   4.815   9.4%   9.4%   4.815   9.4%	N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 10,000 10,000 15,000 10,000 150,000 100,000 150,000	1,114 1,114	2.2% 2.1% 2.1% 7.6% 1.1.9% 1.1	2,887,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 888,150,257,558 413,685,045,728,622 328,746,691 233,911,317,345,844 195,835,217 175,456,844 195,835,217 150,516,428 40,600,385 40,600,385 40,600,385 41,881,344	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 0. 0. 0. 0.
cast Angla     2,454     4.8%     281,227,013       asst Midlands     4,815     9,4%     478,773,754       condon     5,560     11,0%     1,169,850,830     1       forth     1,905     3,7%     15,567,129     1       forth West     4,584     9,0%     465,724,037     0       controllers of Red     0     0,0%     0     0       Auter Metro     6,631     13,0%     1,149,986,732     1       couth East     6,623     12,2%     864,947,100     1       couth West     5,729     12,2%     864,947,100     1       contand     0     0,0%     0     0       vest Midlands     1,775     3,5%     170,557,380       vest Midlands     7,164     14,0%     684,925,385     1       oftal     0     0,0%     0     0     0       west Midlands     7,164     14,0%     684,925,385     1       oftal     0     0,0%     0     0     0     0       west Midlands     7,164     0,0%     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0 </td <td>N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 10,000 10,000 15,000 10,000 150,000 100,000 150,000</td> <td>1,114 1,114</td> <td>2.2% 2.1% 2.1% 7.6% 1.1.9% 1.1</td> <td>2,887,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 888,150,257,558 413,685,045,728,622 328,746,691 233,911,317,345,844 195,835,217 175,456,844 195,835,217 150,516,428 40,600,385 40,600,385 40,600,385 41,881,344</td> <td>0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 0. 0. 0. 0.</td>	N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 10,000 10,000 15,000 10,000 150,000 100,000 150,000	1,114 1,114	2.2% 2.1% 2.1% 7.6% 1.1.9% 1.1	2,887,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 888,150,257,558 413,685,045,728,622 328,746,691 233,911,317,345,844 195,835,217 175,456,844 195,835,217 150,516,428 40,600,385 40,600,385 40,600,385 41,881,344	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 0. 0. 0. 0.
cast Angla     2,454     4.8%     281,227,013       asst Midlands     4,815     9,4%     478,773,754       condon     5,560     11,0%     1,169,850,830     1       forth     1,905     3,7%     15,567,129     1       forth West     4,584     9,0%     465,724,037     0       controllers of Red     0     0,0%     0     0       Auter Metro     6,631     13,0%     1,149,986,732     1       couth East     6,623     12,2%     864,947,100     1       couth West     5,729     12,2%     864,947,100     1       contand     0     0,0%     0     0       vest Midlands     1,775     3,5%     170,557,380       vest Midlands     7,164     14,0%     684,925,385     1       oftal     0     0,0%     0     0     0       west Midlands     7,164     14,0%     684,925,385     1       oftal     0     0,0%     0     0     0     0       west Midlands     7,164     0,0%     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0 </td <td>N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 10,000 10,000 15,000 10,000 150,000 100,000 150,000</td> <td>1,114 1,114</td> <td>2.2% 2.1% 2.1% 7.6% 1.1.9% 1.1</td> <td>2,887,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 888,150,257,558 413,685,045,728,622 328,746,691 233,911,317,345,844 195,835,217 175,456,844 195,835,217 150,516,428 40,600,385 40,600,385 40,600,385 41,881,344</td> <td>0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 0. 0. 0. 0.</td>	N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 10,000 10,000 15,000 10,000 150,000 100,000 150,000	1,114 1,114	2.2% 2.1% 2.1% 7.6% 1.1.9% 1.1	2,887,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 888,150,257,558 413,685,045,728,622 328,746,691 233,911,317,345,844 195,835,217 175,456,844 195,835,217 150,516,428 40,600,385 40,600,385 40,600,385 41,881,344	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 0. 0. 0. 0.
cast Angla     2,454     4.8%     281,227,013       asst Midlands     4,815     9,4%     478,773,754       condon     5,560     11,0%     1,169,850,830     1       forth     1,905     3,7%     15,567,129     1       forth West     4,584     9,0%     465,724,037     0       controllers of Red     0     0,0%     0     0       Auter Metro     6,631     13,0%     1,149,986,732     1       couth East     6,623     12,2%     864,947,100     1       couth West     5,729     12,2%     864,947,100     1       contand     0     0,0%     0     0       vest Midlands     1,775     3,5%     170,557,380       vest Midlands     7,164     14,0%     684,925,385     1       oftal     0     0,0%     0     0     0       west Midlands     7,164     14,0%     684,925,385     1       oftal     0     0,0%     0     0     0     0       west Midlands     7,164     0,0%     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0 </td <td>N-5,000 10,000 25,000 10,000 25,000 5,000 10,000 5,000 10,000 5,000 10,000 10,000 15,000 15,000 10,000 100,000 150,000 150,000 250,000 150,000</td> <td>1,114 1,197</td> <td>2.2% 2.19 7.6% 14.0% 14.0% 13.19 11.9% 11.6% 11.18 11.8% 11.18 2.25% 2.7% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3</td> <td>2,887,112 8,165,698 68,052,503 289,145,770 417,159,983 529,792,592 1,174,981,207 1,043,167,329 608,150,257 586,726,622 413,686,045 328,784,691 233,911,317 175,436,844 195,832,217 130,392,012 50,1514,228 40,000,385 18,813,344 0,505,880,335</td> <td>0. 0. 1. 4. 6. 8. 18. 16. 17. 2. 2. 0. 0. 0. 100.</td>	N-5,000 10,000 25,000 10,000 25,000 5,000 10,000 5,000 10,000 5,000 10,000 10,000 15,000 15,000 10,000 100,000 150,000 150,000 250,000 150,000	1,114 1,197	2.2% 2.19 7.6% 14.0% 14.0% 13.19 11.9% 11.6% 11.18 11.8% 11.18 2.25% 2.7% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3	2,887,112 8,165,698 68,052,503 289,145,770 417,159,983 529,792,592 1,174,981,207 1,043,167,329 608,150,257 586,726,622 413,686,045 328,784,691 233,911,317 175,436,844 195,832,217 130,392,012 50,1514,228 40,000,385 18,813,344 0,505,880,335	0. 0. 1. 4. 6. 8. 18. 16. 17. 2. 2. 0. 0. 0. 100.
ast Midlands     4,815     9.4%     478,773,754       ondron     5,526     11,0%     1,18,850,780     1       lorth     1,905     3,7%     153,657,129       lorth West     9.9%     465,74,037       lorther letand     0     0,0%     0     0       low Life Metro     6,631     13,0%     1,149,988,732     1       low Life Bast     6,233     12,2%     864,947,100     1       low Life Bast     1,2%     686,907,002     1       low Life Bast     1,0     0     0     0       vest Midsland     1,0     0     0     0       vest Midslands     7,164     14,0%     684,925,935     1       low Life Bast     1,0     0     0     0     0       low Life Bast     1,0     0	N-5,000 1,000 1,000 1,000 25,000 5,000 5,000 5,000 5,000 5,000 5,000 5,000 15,000 15,000 15,000 15,000 150,000 150,000 250,000	1,114 1,097 1,097 3,863 7,161 6,691 6,699 9,514 9,514 3,619 2,189 1,280 1,280 1,280 370 361 481 481 200 51,140	2.2%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 232,784,691 233,911,317 175,436,844 195,832,217 130,392,012 50,5184,828 40,600,385 18,813,344 0 5 6,505,380,335	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 0. 0. 100.
loth         1,905         3.7%         153,657,129           orth West         4,584         9.9%         465,734,037           lother Metro         0         0.0%         0.0%         0.0%           Jubr Metro         6,631         13.0%         1,149,988,732         1           South East         6,233         12.2%         864,947,100         1           South West         5,729         112,2%         686,976,021         1           South Golden         0         0         0         0         0           Vest Midands         1,775         3.5%         170,557,380         1           Vest Midands         7,164         14.0%         684,925,385         1           Other         4,230         8.3%         39,914,2956         1           Other         0	N-5,000 10,000 25,000 10,000 25,000 5,000 10,000 00 5,000 10,000 00 10,000 15,000 10,000 15,000 10,000 150,000 150,000 250,000	1,114 1,197	2.2% 2.19 7.66 14.09 14.09 13.19 11.99 11.89 11.89 1.189 2.58 1.79 4.39 4.39 4.39 4.39 4.39 4.39 4.30 4.30 4.30 4.30 4.30 4.30 4.30 4.30	2,887,112 8,165,698 68,052,503 289,145,770 417,159,983 529,792,592 1,174,981,207 1,174,981,207 1,043,167,329 808,150,257 808,150,257 808,150,257 1,043,167,329 413,086,045 1,043,167,329 1,043,167 1,0	0. 0. 1. 4. 6. 8. 18. 11. 12. 9. 6. 5. 3. 2. 0. 0. 100.
loth         1,905         3.7%         153,657,129           orth West         4,584         9.9%         465,734,037           lother Metro         0         0.0%         0.0%         0.0%           Jubr Metro         6,631         13.0%         1,149,988,732         1           South East         6,233         12.2%         864,947,100         1           South West         5,729         112,2%         686,976,021         1           South Golden         0         0         0         0         0           Vest Midands         1,775         3.5%         170,557,380         1           Vest Midands         7,164         14.0%         684,925,385         1           Other         4,230         8.3%         39,914,2956         1           Other         0	N-5,000 10,000-10,000 10,000-25,000 55,000-50,000 55,000-50,000 55,000-10,000 10,000-150,000 10,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-250,000 100,000-250,000 100,000-350,000 10	1,114 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1	2.2% 2.19 7.66 14.09 14.09 13.19 11.99 11.89 11.89 1.189 2.58 1.79 4.39 4.39 4.39 4.39 4.39 4.39 4.30 4.30 4.30 4.30 4.30 4.30 4.30 4.30	2,887,112 8,165,698 68,052,503 289,145,770 417,159,983 529,792,592 1,174,981,207 1,174,981,207 1,043,167,329 808,150,257 808,150,257 808,150,257 1,043,167,329 413,086,045 1,043,167,329 1,043,167 1,0	0. 0. 1. 4. 6. 8. 8. 18. 15. 16. 5. 2. 2. 0. 0. 0. 100.
John West         4,584         9.0%         465,734,037           John Metro         0         0.0%         0           Juler Metro         6,631         13.0%         1,149,988,732         1           South East         6,233         12.2%         864,947,100         1           South West         5,729         11.2%         688,076,001         1           Vales         1,775         0.0%         0         0           Vest Midlands         7,164         14.0%         684,925,385         1           Other         4,230         8.3%         389,142,356         1           Otal         0         0.0%         0         0         0           Vest Midlands         7,164         14.0%         684,925,385         1         0 <td< td=""><td>N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 75,000 10,000 150,000 100,000 150,00</td><td>1,114 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1</td><td>2.2%</td><td>2,587,112 8,165,698 68,025,203 269,145,770 417,159,983 529,792,592 1,174,961,207 1,043,167,329 808,150,257 566,726,622 413,685,045 233,911,317 175,436,844 195,833,217 130,332,012 50,518,428 40,600,385 18,813,344 0 28,127,013 478,773,784</td><td>0. 0. 1. 4. 6. 8. 8. 18. 15. 16. 5. 2. 2. 0. 0. 0. 100.</td></td<>	N-5.000 10,000 25,000 10,000 25,000 5,000 10,000 25,000 5,000 5,000 5,000 75,000 10,000 150,000 100,000 150,00	1,114 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1,14 1	2.2%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,983 529,792,592 1,174,961,207 1,043,167,329 808,150,257 566,726,622 413,685,045 233,911,317 175,436,844 195,833,217 130,332,012 50,518,428 40,600,385 18,813,344 0 28,127,013 478,773,784	0. 0. 1. 4. 6. 8. 8. 18. 15. 16. 5. 2. 2. 0. 0. 0. 100.
south East     6,233     12.2%     864,947,100     1       south West     5,729     11.2%     688,076,021     1       socland     0     0.0%     0.0%     0       valse     1,775     3.5%     170,557,380       Vest Midlands     7,164     14.0%     684,925,385     1       Orforkhire     4,230     8.3%     399,142,956     1       Other     0     0.0%     0     0       Otal     10.00%     £ 5,505,890,335     10       Reparentlype     Number     % of total number     Amount (GBP)     % of total number       2apital repayment     49,75     84.5%     5,229,448,510     £       4ra-and-part     250     0.4%     £ 7,289,746,510     £       Mifes     2,036     3.5%     £ 212,875,626       Mifes     6,652     1,6%     £ 9,65,659,053     1	N-5,000  10,000 25,000  10,000 25,000  5,000 10,000  10,000 15,000  10,000 15,000  100,000 150,000  100,000	1,114 1,197 1,197 3,883 3,883 6,689 6,689 6,689 9,514 3,619 2,189 3,619 1,280 3,70 3,70 3,70 3,70 4,70 4,70 4,70 5,70 5,70 5,70 5,70 5,70 5,70 5,70 5	2.2% 2.19 7.69 1.19 1.19 1.19 1.19 1.18 1.18 1.18 1.1	2,887,112 8,165,698 68,052,503 289,145,770 417,159,983 529,792,592 1,043,167,329 808,159,257 596,728,692 413,685,045 328,784,691 223,91,317 175,458,644 195,633,217 130,392,012 50,516,428 40,600,385 18,813,344 0 E 6,505,880,335  Amount (GBP) 281,227,013 478,773,746	0. 0. 1. 4. 6. 8. 18. 19. 6. 5. 3. 2. 0. 0. 0. 100.
south East     6,233     12.2%     864,947,100     1       south West     5,729     11.2%     688,076,021     1       socland     0     0.0%     0.0%     0       valse     1,775     3.5%     170,557,380       Vest Midlands     7,164     14.0%     684,925,385     1       Orforkhire     4,230     8.3%     399,142,956     1       Other     0     0.0%     0     0       Otal     10.00%     £ 5,505,890,335     10       Reparentlype     Number     % of total number     Amount (GBP)     % of total number       2apital repayment     49,75     84.5%     5,229,448,510     £       4ra-and-part     250     0.4%     £ 7,289,746,510     £       Mifes     2,036     3.5%     £ 212,875,626       Mifes     6,652     1,6%     £ 9,65,659,053     1	1-5.000 1-0,000 10,000-25,000 10,000-25,000 5.000-10,000 10,000-25,000 5.000-5,000 10,000-15,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-250,000 100,000-350,000 100,000-350,000 100,000-350,000 100,000-350,000 100,000-350,000 100,000-450,000 100,000-450,000 100,000-100,0	1,114 1,097 1,097 3,863 7,161 6,691 6,699 9,514 9,514 3,619 2,189 1,280 1,280 1,280 370 361 481 4815 0,140 Number 2,454 4,815 5,620 1,906	2.2%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 233,911,317 175,436,844 195,833,247 175,436,844 195,833,247 175,436,844 0,03,855 18,813,344 0,03,855 18,813,344 10,03,855 18,813,344 10,03,855 11,813,344 11,169,850,830 11,169,850,830 11,169,850,830 11,169,850,830 11,169,850,830 11,169,850,830 11,169,850,830	0. 0. 1. 4. 6. 8. 18. 19. 6. 5. 3. 2. 0. 0. 0. 100.
South East   6,233   12.2%   864,947,100   1	N-5,000 10,000 25,000 10,000 25,000 5,000-10,000 10,000 25,000 5,000-5,000 10,000-15,000 100,000-150,000 100,0	1,114 1,097 1,097 3,863 7,161 6,691 6,699 9,514 9,514 3,619 2,189 1,280 1,280 1,280 370 361 481 4815 0,140 Number 2,454 4,815 5,620 1,906	2.2%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,943,167,329 888,150,267 596,728,622 413,685,048 133,861,361,267 135,436,844 195,832,371 175,436,844 195,832,371 175,436,844 195,832,371 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,345 18,813,814 18,813,814 18,813,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,815 18,815	0. 0. 1. 4. 6. 8. 18. 19. 6. 5. 3. 2. 0. 0. 0. 100.
South West   S,729   S   11,2%   688,076,021   1   1   12%   688,076,021   1   1   12%   688,076,021   1   1   1   1   1   1   1   1   1	N-5,000 1,000-10,000 1,000-25,000 5,000-5,000 5,000-5,000 5,000-5,000 5,000-75,000 5,000-10,000 00,000-150,000 00,000-150,000 00,000-150,000 00,000-250,000 00,000-250,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-350,000 00,000-90,000 00,	1,114 1,107 1,097 3,863 7,166 6,699 6,699 9,514 3,619 2,199 1,280	2 22%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,943,167,329 888,150,267 596,728,622 413,685,048 133,861,361,267 135,436,844 195,832,371 175,436,844 195,832,371 175,436,844 195,832,371 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,344 18,813,345 18,813,814 18,813,814 18,813,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,814 18,815,815 18,815	0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
cootland         0         0.0%         0         0         0         0         0         0         0         0         0         170,557,380         Vest Midlands         7,164         14.0%         684,925,385         1         1         1         1.0%	N-5,000 10,000-25,000 10,000-25,000 5,000-10,000 10,000-75	1,114 1,097 3,863 3,863 6,6891 6,6891 9,514 3,619 3,619 2,189 1,280 3,619 1,280 3,619 1,280 3,707 3,707 4,815 4,815 5,662 1,905 1,905 4,815 6,681 1,905 6,681	2.2%	2,887,112 8,165,698 68,052,503 289,145,770 417,159,983 529,792,592 1,043,167,329 808,159,257 1,043,167,329 808,159,257 596,728,622 413,685,045 1,159,329 40,003,385 18,813,344 195,533,271 103,392,012 50,516,428 40,003,385 18,813,344 105,533,271 105,392,012 105,104,203 10	0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
Vales         1,775         3.5%         170,557,380         170,557,380         180,955,385         1         150,557,380         180,955,385         1         1         100,958         100,958         1         100,958	1-5,000 1,000 - 1,000 1,000 - 2,5,000 5,000 - 5,000 5,000 - 5,000 5,000 - 5,000 5,000 - 1,5,000 1,5,00	1,114 1,114 1,107 1,077 1,087	2 22%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,267 596,728,622 413,685,048 133,911,317 175,436,844 195,832,317 175,436,844 195,832,317 175,436,844 195,832,317 175,436,844 195,832,317 175,436,844 195,832,317 175,436,844 195,832,317 175,436,844 195,832,317 175,436,844 195,832,317 175,436,844 195,832,317 188,813,344 187,73,754 11,169,850,830 153,657,129 465,734,037 149,986,732 151,449,986,732 151,449,986,732	0 0 0 1.1 4 4 6 8 8 8 8 18 18 16 6 9 9 6 6 5 5 3 3 2 2 0 0 0 0 0 100 100 100 100 100 100 1
14.0%   684,925,385   1   14.0%   684,925,385   1   14.0%   684,925,385   1   14.0%   684,925,385   1   14.0%   684,925,385   1   14.0%   684,925,385   1   14.0%	N-5,000 10,000 - 10,000 10,000 - 25,000 5,000 - 10,000 10,000 - 25,000 5,000 - 10,000 10,000 - 15,000 10,000 - 15,000 10,000 - 15,000 10,000 - 150,000 10,000 - 150,000 10,000 - 150,000 10,000 - 150,000 100,000	1,114 1,097 3,863 3,863 7,161 6,691 6,604 9,514 3,619 2,188 2,188 3,619 1,280 3,619 3,619 3,619 3,619 3,619 3,707 3,707 3,707 4,814 4,815 5,625 5,625 4,554 4,815 5,625 4,554 6,61	2.2% 2.19 7.6% 1.19 1.140 1.140 1.119 1.189 1.189 7.19 1.189 7.19 1.19 1.19 1.19 1.19 1.19 1.19 1.1	2,887,112 8,165,698 68,052,503 269,145,770 417,153,985 529,792,592 1,1174,981,207 1,043,167,329 808,150,257 596,728,622 413,685,685 413,685,685 1,153,344 1,154,685,685 1,151,344 1,154,685,685 1,151,344 1,154,685,685 1,151,344 1,154,685,885 1,151,344 1,154,885,885 1,151,344 1,154,885,885 1,151,344 1,154,885,885 1,151,344 1,154,885,885 1,154,885,885 1,154,885,885 1,154,885,885 1,144,885 1,144,885	0 0 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1
Vorkshire         4,230         8.3%         398,142,956           Wher         0         0.0%         0           otal         51,140         100,00%         £         6,505,880,335         100           Reparent type         Number         % of total number         Amount (GBP)         % of total arm	1-5.000 1-0.000 1-0.000-25.000 1-0.000-25.000 1-0.000-25.000 1-0.000-25.000 1-0.000-25.000 1-0.000-15.000 1-0.000-15.000 1-0.000-150.000 1-0.0000-150.000 1-0.00000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.000000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-150.000 1-0.0000-1	1,114 1,027 1,027 1,027 1,027 1,027 1,027 1,027 1,020	2 2%	2,587,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,267 596,728,622 413,685,048 133,861,048 135,832,971 175,436,844 195,832,971 175,436,844 195,832,971 175,436,844 195,832,971 175,436,844 195,832,971 175,436,844 195,832,971 175,436,844 195,832,971 175,436,844 195,832,971 175,436,844 195,832,971 175,436,844 195,832,971 195,850,830 105,657,658 11,169,850,830 153,657,129 465,736,077 11,149,886,732 11,149,	0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
Description	N-5,000 10,000 - 10,000 10,000 - 25,000 5,000 - 10,000 10,000 - 25,000 5,000 - 10,000 10,000 - 15,000 10,000 - 15,000 10,000 - 15,000 10,000 - 150,000 10,000 - 150,000 10,000 - 150,000 10,000 - 150,000 10,000 - 150,000 100,000 -	1,114 1,097 3,863 3,863 6,689 6,609 9,514 3,619 3,619 2,189 3,619 1,280 3,619 3,619 3,619 3,619 3,619 3,619 3,619 3,770 3,770 3,770 4,815 5,620 5,620 1,905 4,534 6,631 6,631 6,631 6,631 6,631 6,633	2.2% 2.19 7.6% 1.19 1.140 1.140 1.119 1.18	2,887,112 8,165,698 68,052,503 269,145,770 417,153,983 529,792,592 1,1174,981,207,207 1,043,167,329 808,159,257 596,728,622 413,865,045,746,864 1155,456,844 1155,855,217 175,456,844 1156,855,217 175,456,844 1156,855,217 175,456,844 1156,855,217 175,456,844 1169,856,830 18,133,474 176,773,754 1,169,856,830 18,337 476,773,754 1,169,856,830 153,657,129 465,734,037 0,1149,985,732 864,497,1100 688,076,021 0,688,076,021	0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
fotal         51,140         100,00% ©         £ 6,505,880,335         100           Repayment type         Number         % of total number         Amount (GBP)         % of total arms           apliat repayment         49,775         84.5% ©         5.289,448,510         6           4ra-and-part         250         0.4% ©         17,897,146         17,897,146           1cerest-only         2,036         3.5% ©         212,875,626         11,6% ©         96,589,053         1           Miser         6,852         11,6% ©         98,589,053         1         1	1-5,000 1,000-10,000 1,000-25,000 5,000-5,000 5,000-5,000 5,000-5,000 5,000-75,000 5,000-10,000 0,000-150,000 0,000-150,000 0,000-150,000 0,000-250,000 0,000-250,000 0,000-250,000 0,000-350,000 0,000-350,000 0,000-350,000 0,000-350,000 0,000-350,000 0,000-350,000 0,000-350,000 0,000-050,000 0,00	1,114 1,027 3,863 7,166 6,699 6,699 9,514 3,619 2,1899 1,280 1,280 8181 8181 82 6,604 6,604 6,604 1,280 6,604 1,280 6,604 1,280 6,604 1,280 1,28	2 22%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 1,174,961,207 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,1	0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
Number   Number   Amount (GBP)   % of total number   Amount (GBP)   % of total number   Amount (GBP)   % of total number   49.775   84.5%	-5.000 .000-10,000 .000-25.000 5.000-5.000 5.000-5.000 5.000-5.000 5.000-10,000 0.000-150.000 0.000-150.000 0.000-150.000 0.000-150.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-550.000 0.000-500.000 0.0000	1,114 1,097 3,863 3,863 6,689 6,609 9,514 3,619 3,619 2,189 3,619 1,280 3,619 3,619 3,619 3,619 3,619 3,619 3,70 3,70 3,70 3,70 4,84 4,84 5,70 6,84 4,85 5,62 5,62 6,23 6,633 6,633 6,633 6,633 6,633 6,633	2.2% 2.1% 7.6% 1.140 1.140 1.140 1.119 1.159 1.166 1.180 1.181 1.1	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,257 596,728,622 413,685,045 1,174,961,207 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,329 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,167,167 1,043,1	0. 0. 1. 4. 6. 8. 8. 18. 19. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10
Aghial repayment   49,775   84.5%   5.289,448,510   8	-5.000  .000-10,000  .000-25,000  .000-25,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000,000-75,000  .00	1,114 1,107 1,077	2 22%	2,587,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,267 596,728,622 413,685,048 133,861,048 135,832,974 157,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,986,0385 18,813,344 195,832,974 11,169,850,830 103,657,129 465,736,6774 11,169,850,830 153,667,129 465,736,077 103,867,729 11,149,886,732 11,149,886,738 11,149,886,738 11,149,886,738	0 0 0 1.1 4 4 6 6 8 8 8 7 8 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9
Aghial repayment   49,775   84.5%   5.289,448,510   8	-5.000  .000-10,000  .000-25,000  .000-25,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000-75,000  .000,000-75,000  .00	1,114 1,107 1,077	2 22%	2,587,112 8,165,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 808,150,267 596,728,622 413,685,048 133,861,048 135,832,974 157,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,986,0385 18,813,344 195,832,974 11,169,850,830 103,657,129 465,736,6774 11,169,850,830 153,667,129 465,736,077 103,867,729 11,149,886,732 11,149,886,738 11,149,886,738 11,149,886,738	
Part-and-part         250         0.4% £         17,897,146           Interest-only         2,036         3.5% £         212,875,626           Wifet         6,652         11,6% £         9,65,69,053         1	1-5.000 1-0.000 10.000-25.000 10.000-25.000 10.000-25.000 5.000-10.000 10.000-75.000 15.000-15.000 15.000-15.000 15.000-150.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-350.000 150.0000-350.000 150.0000-350.000 150.0000-350.000 150.0000-350.000 150.0000-350.000 150.0000-	1,114 1,027 3,863 7,166 6,699 6,699 9,514 3,619 2,1899 1,280	2.2%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,983 529,792,592 1,174,961,207 1,043,167,329 808,159,227 1,043,167,329 808,159,227 1,043,167,329 808,159,227 1,043,167,329 808,159,227 1,043,167,329 808,159,227 1,175,436,844 1,156,332,17 1,75,436,844 1,156,332,17 1,75,436,844 1,169,389,335 1,169,389,335  Amount (GBP) 281,227,013 481,227,013 1,149,985,732 1,149,985,732 864,497,100 688,076,021 0,170,557,380 1,149,986,732 864,497,100 688,076,021 0,170,557,380 684,925,385 388,142,956 388,142,956 0,505,380,335	0. 0. 1. 4. 6. 8. 18. 16. 12. 9. 6. 5. 3. 2. 0. 0. 100. 100.  % of total amounts and the state of the state o
terest-only 2,036 3.5% £ 212,875,826 1 16% £ 985,859.05.3 1	N-5,000  10,000-25,000  10,000-25,000  5,000-10,000  10,000-75,000  5,000-10,000  10,000-150,000  10,000-150,000  10,000-150,000  100,000-150,	1,114 1,097 3,863 3,863 6,6891 6,6891 9,514 3,619 3,619 2,189 1,280 881 2,189 361 881 881 881 881 881 881 881 881 881 8	2.2% 2.1% 7.6% 1.140 1.140 1.140 1.119 1.189 1.189 1.189 2.5% 2.5% 2.5% 2.5% 2.5% 2.5% 2.5% 2.5%	2,887,112 8,165,698 68,052,503 269,145,770 417,159,985 592,792,592 1,1174,981,207 1,043,167,329 808,159,257 596,728,622 413,685,786,623 233,911,317 175,436,844 155,832,317 175,436,844 155,832,317 175,436,844 155,832,317 175,436,844 1,109,858,830 18,153,457 18,153,467 18,153,	0. 0. 1. 4. 6. 8. 18. 19. 1. 1. 2. 9. 6. 5. 3. 2. 2. 0. 0. 0. 10. 10. 2. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10
6.852 11.6% £ 985.659.053 1	1-5.000 1-0.000 1-0.000-25.000 1-0.000-25.000 1-0.000-25.000 5.000-10.000 1-0.000-25.000 1-0.000-15.000 1-0.000-15.000 1-0.000-150.000 1-0.000-150.000 1-0.000-150.000 1-0.000-150.000 1-0.000-250.000 1-0.000-250.000 1-0.000-250.000 1-0.000-250.000 1-0.000-150.000 1-0.0000-150.000 1-0.0000 1-0.0000 1-0.0000 1-0.0000 1-0.0000 1-0.0000	1,114 1,097 3,863 7,161 6,691 6,699 9,514 9,514 3,619 2,189 1,280	2.2%	2,587,112 8,165,698 68,025,203 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 888,150,257 596,728,622 413,885,045 233,941,317 175,436,844 195,833,217 175,436,844 195,833,217 175,436,844 195,833,217 175,436,844 195,833,217 175,436,844 195,833,217 175,436,844 195,833,217 175,436,844 195,833,217 175,436,844 195,833,217 175,436,844 195,833,217 175,536,840 181,813,344 18,713,734 11,149,886,732 153,657,129 165,734,037 170,557,380 1710,557,380 170,557,380 170,557,380 170,557,380 170,557,380 183,447,100 183,677,129 184,947,100 185,734,037 185,677,129 185,734,037 185,677,129 185,734,037 185,677,129 185,734,037 185,677,129 185,734,037 185,677,129 185,734,037 185,677,129 185,734,037 185,	0.0 0.1 1.1 4.4 6.6 8.8 18.8 16.6 12.2 9.2 6.6 5.5 3.0 2.2 1.0 0.0 100.0  % of total amour 17.7 18.1 10.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
11.0% 2 300,000.00 11.0% 2 300,0	N-5,000  10,000 25,000  10,000 25,000  5,000 10,000  10,000 15,000  5,000 10,000  100,000 15,000  100,000 150,000  100,000 15	1,114 1,097 3,863 3,863 7,161 6,691 6,604 9,514 3,619 3,619 2,189 2,189 3,619 1,280 881 2,370 881 881 881 881 881 881 881 881 881 88	2.2% 2.1% 7.6% 1.140 1.140 1.140 1.119 1.180 1.180 1.180 1.180 1.180 1.180 1.190 1.1	2,887,112 8,165,698 68,052,503 269,145,770 417,159,985 529,792,592 1,1174,981,207 1,043,167,329 808,159,257 596,728,622 413,685,685 18,133,257 157,436,844 155,832,217 157,436,844 155,832,217 157,436,844 155,832,217 157,436,844 155,832,217 157,436,844 155,832,217 157,436,844 155,832,217 157,436,844 155,832,217 157,436,844 158,832,137 157,436,844 158,832,137 158,832	0.0 0.1 1.1 4.1 6.4 8.1 18.1 18.1 19.2 6.4 6.5 5.1 3.6 9.2 2.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
	1-5.000 1-0.000 10.000-25.000 10.000-25.000 10.000-25.000 5.000-10.000 10.000-75.000 15.000-75.000 15.000-75.000 15.000-75.000 150.000-75.000 150.000-75.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-350.000 150.000-350.000 150.000-350.000 150.000-450.000 150.000-500.000 150.000-600.000 150.000-600.000 150.000-600.000 150.000-600.000 150.000-700.000 150.0000-700.000 150.00000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.00000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.0000-700.000 150.00000-700.000 150.00000-700.000 150.00000000000000000000000000000	1,114 1,114 1,107 1,077	2.2%	2,887,112 8,166,698 68,052,503 269,145,770 417,159,963 529,792,592 1,174,961,207 1,043,167,329 880,150,267 596,728,622 413,686,048 133,861,048 135,832,974 157,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,436,844 195,832,974 175,986,0385 18,813,344 195,832,974 195,832	0.0. 0.1. 0.1. 0.1. 1.1. 6.4. 8.1. 18.1. 18.1. 19.1. 1

# **CBS Covered Bonds**

		CBS Covered Bonds						
Seasoning	Number	% of total number		Amount (GBP)	% of total amount			
0-12 months	2,533	76 Or total number	5.0% ₤	445,414,692	6.8%			
12-24 months	6,217		12.2% €	1,020,336,923	15.7%			
24-36 months	7,866		15.4% £	1,266,162,543				
36-48 months 48-60 months	8,714 5,161		17.0% £	1,255,948,993 727,374,440	19.3% 11.2%			
60-72 months	3,276		6.4% £	386,092,098	5.9%			
72-84 months	3,840		7.5% £	407,898,413	6.3%			
84-96 months	2,281		4.5% £	203,543,062	3.1%			
96-108 months	2,164 1,986		4.2% £		2.7%			
108-120 months 120-150 months	3.188		3.9% £ 6.2% £	156,283,803 236,167,885	2.4% 3.6%			
150-180 months	2,822		5.5% €	182,975,313	2.8%			
180+ months	1,092		2.1% €	39,507,970	0.6%			
Total	51,140		2  00.00	6,505,880,335	100.0%			
Interest payment type	Number	% of total number		Amount (GBP)	% of total amount			
Fixed	36,771		62.4%	4,510,401,209	69.3%			
SVR	18,072		30.7%	1,745,333,786	26.8%			
Tracker	4,070		6.9%	250,145,340	3.8%			
Other (please specify)_Capped Total	58,913	1	0.0% £ %00.00	6,505,880,335	0.0% 100.00%			
Total	55,510		70.0070 2	0,000,000,000	100.0070			
Loan purpose type	Number	% of total number		Amount (GBP)	% of total amount			
Owner-occupied	58,912		00.0%	6,505,794,177				
Buy-to-let Second home			0.0%	86,158	0.0%			
Total	58,913		2 %0.00	6,505,880,335				
Income verification type	Number	% of total number		Amount (GBP)	% of total amount			
Fully verified Fast-track	51,140		00.0%	6,505,880,335	100.0%			
Past-track Self-certified	0		0.0%	0	0.0%			
Total	51,140		00.0%	6,505,880,335	100.0%			
Remaining term of loan	Number	% of total number	4.00/ 0	Amount (GBP)	% of total amount			
0-30 months 30-60 months	2,487 3,582		4.9% £ 7.0% £	57,585,494 141,466,503	0.9% 2.2%			
60-120 months	11,064		21.6% £	791,807,597	12.2%			
120-180 months	12,052		23.6% €	1,391,305,683	21.4%			
180-240 months	10,494		20.5% €	1,707,371,031	26.2%			
240-300 months 300-360 months	7,234 3.032		14.1% £	1,469,239,389 675,163,768	22.6% 10.4%			
360+ months	1.195		2.3% €	271.940.871	4.2%			
Total	51,140		2 %0.00	6,505,880,335	100.0%			
- -	N			A(ODD)				
Employment status Employed	Number 38,505	% of total number	75.3% £	Amount (GBP) 4,536,230,227	% of total amount 69.7%			
Self-employed	11.372		22.2% £	1.892.900.547	29.1%			
Unemployed	111		0.2% €	9,059,126	0.1%			
Retired	872		1.7% €	35,672,586	0.5%			
Guarantor	0 280		0.0% £	32.017.848	0.0% 0.5%			
Other Total	51,140		2 %0.00					
·		I.						
Covered Bonds Outstanding, Associated Derivatives (please disclose for all bonds outstanding)								
Series ** Issue date	22/07/08		0/11/08	03/11/14	12/01/17	13/11/18	20/06/19	15/01/20
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa / Ni		Aaa / NR / AAA		Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa / Ni		Aaa / NR / AAA		Aaa/NR/AAA	Aaa / NR / AAA	Aaa / NR / AAA
Denomination	GBP		GBP	EUR	EUR	GBP	EUR	GBP
Amount at issuance Amount outstanding	1,500,000,000 900,000,000		00,000	500,000,000 500,000,000	500,000,000 500,000,000	600,000,000	500,000,000 500,000,000	500,000,000 500,000,000
FX swap rate (rate:£1)	1.000	500,0	1.000	0.789	0.856	1 000	0.889	1.000
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Sc	ft bullet	Soft buller		Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/07/22	2	1/11/22	03/11/21	12/01/24	13/11/23	20/06/26	15/01/25
Legal final maturity date	24/07/23		1/11/23	03/11/22	12/01/25	13/11/24	20/06/27	15/01/26
ISIN Steek evaluation	XS0378817240	XS0400	750542 LSE	XS1131109537 LSE	XS1529880368 LSE	XS1908278440	XS2015230365	XS2101343528 LSE
Stock exchange listing Coupon payment frequency	LSE		Aonthiv LSE	Annually	Annually	Quarterly	Annually	Quarterly
Coupon payment date	24/04/20	2	1/04/20	03/11/20	12/01/21	13/05/20	22/06/20	15/04/20
Coupon (rate if fixed, margin and reference rate if floating)	0.738%		0.738%	0.625%	0.500%	1.311%	0.125%	1.048%
Margin payable under extended maturity period (%)	0.500%		0.500%	0.030%	0.176%	0.720%	0.220%	0.520%
Swap counterparty/ies	N/A		N/A	HSBC Bank plo	Natixis	Coventry Building Society	HSBC Bank plc	N/A
Swap rotional denomination	N/A N/A		N/A	HSBC Bank pic	EUR	GBP	EUR	N/A N/A
Swap notional amount	N/A		N/A	500,000,000	500,000,000	500,000,000	500,000,000	N/A N/A

Swap notional denomination

NAA
Swap notional amount

NAA
Swap notional amount

NAA
LLP receiver rate/margin

LLP pay rate/margin

NA

Collateral posting amount\*

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

"\$2850m Series 12 notes was issued on 2nd April for 4 years at SONIA + 80bps . Full details will be shown above in the April report, available from 31st May 2020.

# **CBS Covered Bonds**

### 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 / N/A / N/A NR / P-2 / F2	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	N/A	No	If not remedied within three calculation dates, triggers Issuer Even of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	N/A	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	NR / A2 / A- NR / P-1 / F1	No	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	NR / A2 / A- NR / P-1 / F1	No	Collateral posting
Cash Manager (1)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Enter into Back up Cash Manager Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa3 / BBB-	No	Appoint Back up Cash Manager
Stand-by Account Bank	Account Bank's ratings fall below required levels	NR / N/A / N/A NR / P-1 / F1	No	Appoint Stand-by Account Bank