# National Transparency Template November 2021





# Counterparties, Ratings

				Counterparty/ies	F	itch	Mo	iody's	S8	.P	DI	BRS
					Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratin
Covered bonds				0	N/A	Aaa / NR / AAA	N/A	AAA	N/A	N/A	N/A	N/A
Issuer				Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)				Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager				Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Account bank				HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank				N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)				Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)				N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool				Coventry Building Society	A-	A-	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool				N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£5,995,499,196	£428,000,000	£444,550,000	£645,415,500								
Swap notional maturity/ies	15/01/2025	12/01/2024	20/06/2026	07/07/2028								
LLP receive rate/margin	1.23978%	1.76250%	1.52800%	1.02000%								
LLP receive rate/margin LLP pay rate/margin	1.96072%	1.96072%	1.96072%	1.96072%								
Collateral posting amount(s) (GBP)			160,505,88	34								

Accounts, Ledgers

	Value as of End Date of reporting perio	Value as of Start Date of reporting perio	Targeted Value
Revenue receipts (please disclose all parts of waterfall)			
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £12,037,261	(a) Revenue Receipts - Interest received from Borrowers: £11,140,334	
	(a) Revenue Receipts - Fees charged to Borrowers: £434,060	(a) Revenue Receipts - Fees charged to Borrowers: £456,714	
	(b) Interest received: £534	(b) Interest received: £219	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £88,320	
	(d) Other Revenue Receipts: £2,381	(d) Other Revenue Receipts: £1,810	
	(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: -£434,060	(g) Amounts Belonging to Third Parties: -£456,714	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £12,040,176	Total Available Revenue Receipts: £11,230,683	
	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		
	Provider and Asset Monitor: £8,744	Provider and Asset Monitor: £7,881	
	(d) Amounts due to the Interest Rate Swap Provider: £4,279,554	(d) Amounts due to the Interest Rate Swap Provider: £4,529,366	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£2,418,777	
	(ii) Amounts due on the Term Advance: £667,240	(ii) Amounts due on the Term Advance: £4,131,935	
	(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: £527,133	(h) Transfer to Reserve Ledger: £0	
	(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: £6,557,504	(I) Deferred Consideration: £4,980,278	
	(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: £43,600,814	(a) Scheduled amounts received from Borrowers: £38,869,422	
	Unscheduled amounts received from Borrowers: £83,257,756	Unscheduled amounts received from Borrowers: £142,096,014	
	Less Further Advances made: -£5,264,005	Less Further Advances made: -£5,055,639	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £394,300,000	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £121,594,565	Total Available Principal Receipts: £570,209,797	
	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: £394,300,000	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £121,594,565	(d) Capital Distribution to Members: £175,909,797	
Reserve ledger	£ 13,917,719	£ 14,006,039	£ 13,917,719
Revenue ledger	£ 13,474,235		
Principal ledger	£ 121,594,565	£ 570,209,797	
Pre-maturity liquidity ledger	N/A	N/A	N/A

## Asset Coverage Test

	Va	lue	Description (please edit if different)
A	£	6,606,924,902	A: Arrears Adjusted True Balance
В	£	121,594,565	B: Principal Receipts Retained in Cash
C	£	· ·	C: Retained Cash Contributions
D	£	0	D: Substitution Assets - Principal Receipts1 & D: Substitution Assets - Capital Contributions
E	£	<u> </u>	0
V	£	<u> </u>	0
W	£	<u> </u>	0
X	£	267,728,925	X: Savings set off balance
Υ	£	<u> </u>	Y : Flexible draw deduction
Z	£		Z: Negative carry adjustment
Total	£	6,301,362,293	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance		
Asset percentage (%)		87.0%	
Maximum asset percentage from Fitch (%)		87.0%	
Maximum asset percentage from Moody's (%)		99.5%	
Maximum asset percentage from S&P (%)		N/A	
Maximum asset percentage from DBRS (%)		N/A	
Credit support as derived from ACT (GBP)	£	1,433,399,793	
Credit support as derived from ACT (%)		29.4%	
<u> </u>		·	

rogramme-Level Characteristics	*	•
rogramme currency	EUR	
rogramme siz€	7bn	
covered bonds principal amount outstanding (GBP, non-GBP serie	1	
onverted at swap FX rate)	£	4,867,962,50
covered bonds principal amount outstanding (GBP, non-GBP serie		
onverted at current spot rate)	£	4,839,950,00
Cover pool balance (GBP	£	7,596,447,4
GIC account balance (GBP)	£	148,986,5
ny additional collateral (please specify	£	
ny additional collateral (GBP	£	
ggregate balance of off-set mortgages (GBF	£	877,475,€
ggregate deposits attaching to the cover pool (GBF	£	267,728,9
ggregate deposits attaching specifically to the off-set mortgage		
GBP)	£	232,735,70
Iominal level of overcollateralisation (GBF		2,877,273,752
lominal level of overcollateralisation (%		59.1%
lumber of loans in cover poc		56,446
verage loan balance (GBP	£	134,5
Veighted average non-Indexed LTV (%		48.3%
Veighted average Indexed LTV (%		41.9%
Veighted average seasoning (months		51.9
Veighted average remaining term (months		217.8
Veighted average interest rate (%		1.96%
standard Variable Rate(s) (%		4.49%
Constant Pre-Payment Rate (%, current month)		1.03%
Constant Pre-Payment Rate (%, quarterly average		1.34%
rincipal Payment Rate (%, current month)		1.61%
rincipal Payment Rate (%, quarterly average)		1.90%
Constant Default Rate (%, current month)		0.00%
Constant Default Rate (%, quarterly average)		0.00%
itch Discontinuity Factor (%)		n/a
floody's Timely Payment Indicato		Probable
floody's Collateral Score (%, including/excluding systemic risk)		5.0% / 2%

# Mortgage collections

Mortgage collections (scheduled - interest)	£	12,037,2
Mortgage collections (scheduled - principal)	£	43,600,8
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	77,993,7

# Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Previous Reporting	Date			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	728	1.3%	71,170,716	0.9%
Loans bought back by seller(s)	51	0.1%	5,661,349	0.1%
of which are non-performing loans	45	0.1%	5,071,883	0.1%
of which have breached R&Ws	6	0.0%	589,466	0.0%
Loans sold into the cover pool	896	1.6%	152,342,828	2.0%

# Product Rate Type and Reversionary Profiles

roduct rate Type and Reversionary Profiles					,	weignted 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	49,204	75.1%	6,270,470,158	82.5%	1.90%	31.5	1.48%	-0.36%	1.87%
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	1,637	2.5%	108,687,401	1.4%	0.90%	0	0.80%	0.80%	5.42%
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	112	0.2%	4,781,799	0.1%	3.67%	0	-1.07%	-1.07%	0.73%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	1,686	2.6%	91,468,473	1.2%	0.85%	0	0.75%	0.75%	0.90%
SVR, including discount to SVR	12,857	19.6%	1,121,039,590	14.8%	2.45%	0	2.45%	0.00%	2.45%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	65,501	100.0%	£ 7,596,447,421	100.0%	1.95%		1.60%	5	1.99%

Stratifications Arrears breakdown Current 0-1 month in arrears 1-2 months in arrears	Number			
0-1 month in arrears		% of total number	Amount (GBP)	% of total amoun
	56,190	99.5	% £ 7,566,619,247	99.6
	208	0.4		0.
1-2 months in arrears	47		% £ 3,840,816	0.
2-3 months in arrears	1	0.0	% £ 74,511	0.
3-6 months in arrears	0	0.0	% £ -	0.
6-12 months in arrears	0			0.
12+ months in arrears	0			0.
Total	56,446	100.0	% £ 7,596,447,421	100.0
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amou
0-50%	39,583	70.1	% £ 3.926.636.259	51.
50-55%	3,427	6.1		8.3
55-60%	3,618	6.4		9.
60-65%	3,506	6.2	% £ 781,169,416	10.3
65-70%	2,286	4.0	% £ 528,272,220	7.
70-75%	2,112		% £ 533,446,130	7.
75-80%	1.587	2.8	% £ 396 732 024	5
80-85%	311	0.6	% £ 396,732,024 % £ 74,509,287	5. 1.
85-90%	16			0.
90-95%	0			0.
95-100%	0			0.
100-105%	0		70 Z	0.
105-110%	0	0.0	76 E	0.
110-125%	0		70 2	0.
125%+	0			0.
Total	56,446	100.00		100.0
· Oscil	30,446	100.00	7012 1,080,441,421	100.0
Current Indexed LTV	Number	% of total number	Amount (CDD)	% of total arra-
O FOR	Number 45.642	% of total number	Amount (GBP)	% of total amor
0-50%	45,643	80.9	% £ 4,981,949,173	65
50-55%	3,060	5.4	% £ 663,566,126	8
55-60%	2,831	5.0	% £ 659,142,335	8
60-65%	2,073	3.7		6
65-70%	1,869	3.3		6
70-75%	919		% £ 270,337,917	3.
75-80%	31			0.
80-85%	16	0.0		0.
85-90%	4	0.0	% £ 906,082	0.
90-95%	0		% £ -	0.0
95-100%	0	0.0	% £ -	0.
100-105%	0			0.
105-110%	0	0.0	% £ -	0.0
110-125%	0	0.0	% £ -	0.0
125%+	0	0.0	% F	0.0
Total	56,446	100.0	% £ 7,596,447,421	0.0 100.0
		·		
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amou
0-5,000	1,179	2.1	% 2 444 276	0.0
5.000-10.000	1,145	2.0	% 2,444,276 % 8,608,918	0.1
10,000-25,000	4.043	7.2	% 71,586,379	0.9
	7,337	13.0		3.
		12.3		
25,000-50,000	6.915		% 431.741.368	5.
25,000-50,000 50,000-75,000	6,915	11.6	% 431,741,368 % 571,581,754	5.
25,000-50,000 50,000-75,000 75,000-100,000	6,915 6,549	11.6	% 571,581,754	5. 7.
25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000	6,915 6,549 10,443	11.6 18.5	% 571,581,754 % 1,293,535,487	5. 7. 17.
25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000	6,915 6,549 10,443 6,880	11.6 18.5 12.2	% 571,581,754 % 1,293,535,487 % 1,188,930,049	5. 7. 17. 15.
25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000	6,915 6,549 10,443 6,880 4,459	11.8 18.5 12.2 7.9	% 571,581,754 % 1,293,535,487 % 1,188,930,049 % 993,393,634	5. 7. 17. 15.
25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000	6,915 6,549 10,443 6,840 4,459 2,707	11.8 18.5 12.2 7.9 4.8	% 571,581,754 % 1,293,535,487 % 1,188,930,049 % 993,393,634 % 737,986,465	5. 7. 17. 15. 13.
25,000-50,000 75,000-100,000 75,000-110,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 300,000-300,000	6.915 6.549 10.443 6.880 4.459 2.707	11.6 18.5 12.2 7.9 4.8 2.9	% 571,581,754 % 1,293,535,487 % 1,188,930,049 % 993,393,634 % 737,986,465 % 527,318,349	5. 7. 17. 15. 13. 9. 6.
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25,000-50,000 75,000-110,000 75,000-110,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-400,000 350,000-400,000	6.915 6.549 10.443 6.880 2.707 1.629 1.051	11.6 18.5 12.2 7.9 4.8 2.9 1.9	% 571,581,754 % 1,293,535,487 % 1,188,930,049 % 993,393,634 737,986,465 % 527,318,349 % 392,777,551 % 306,210,512	5. 7. 17. 15. 13. 9. 6. 5. 4.
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25,000-50,000 50,000-75,000-100,000 75,000-100,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-400,000 350,000-400,000 450,000-500,000	6.915 6.915	11.6.1 11.6.2 11	% 571,881,754 % 1,293,535,487 % 1,188,930,049 % 993,393,634 % 737,986,465 % 527,318,349 % 392,777,551 % 306,210,512 % 225,088,480	5. 7. 17. 15. 13. 9. 6.
25,000-50,000 50,000-75,000 75,000-100,000 150,000-250,000 150,000-250,000 150,000-250,000 250,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-650,000 500,000-600,000	6,915 6,549 10,443 6,880 2,707 1,629 1,051 723 475 483	118 118 118 118 118 118 118 118 118 118	% 571,581,754 1,293,535,487 1,188,930,049 % 993,393,634 % 737,986,465 % 527,318,349 % 392,777,551 % 225,088,480 % 262,448,294 % 151,724,826	5. 7. 17. 15. 13. 9. 6. 5. 4. 3. 3. 2.
25,000-50,000 50,000-75,000-100,000 150,000-200,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-450,000 450,000-500,000 650,000-650,000 650,000-670,000	6,915 6,549 10,443 6,889 4,459 2,707 1,629 1,051 723 475 483 236	11.6 11.6 18.5 12.2 17.9 4.8 2.9 1.9 1.0 1.0 0.9 0.0 0.0 0.0 0.0 0.0	% 571,581,754 % 1293,535,487 % 1,188,930,049 % 993,393,634 % 793,798,465 % 527,318,349 % 392,777,551 % 205,688,480 % 262,448,294 % 151,724,826 % 72,920,900	5.5 7.7 17.7 15. 13.3 9.6. 5.5 44. 3.3 3.7 2.1
25,000-50,000 50,000-75,000 75,000-100,000 150,000-200,000 150,000-200,000 150,000-200,000 250,000-350,000 250,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-600,000 500,000-600,000 500,000-600,000	6,915 6,549 10,443 6,880 2,707 1,629 1,051 723 475 483 236 68	118 118 118 118 118 118 118 118 118 118	% 571,581,754 % 1293,535,467 % 1,188,930,049 % 993,393,634 % 973,986,465 % 527,318,349 % 392,777,551 % 306,210,512 % 262,448,294 % 72,920,900 % 527,718,724,826 % 72,920,900	5. 7. 17. 15. 13. 9. 6. 5. 4. 3. 3. 2.
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25.000-50.000  50.000-75.000  150.000-75.000  150.000-75.000  150.000-200  150.000-200  150.000-200  150.000-200  250.000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  2	6,915 6,945 10,443 180 10,443 180 14,459 17,1529 1,	11.6 11.6 18.5 18.5 18.5 18.5 18.5 18.5 18.5 18.5	% 571,581,754 % 1,293,535,487 % 1,188,930,049 % 993,330,534 % 993,330,534 % 527,318,349 % 527,318,349 % 392,777,551 % 225,088,480 % 262,448,294 % 151,724,826 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 72,920,900 % 1,200,900 % 1,200,900 % 1,200,900 % 1,200,900 % 1,200,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900 % 1,347,583,726 % 900,900,900 % 1,777,161,971 % 900,900,900 % 1,777,161,971 % 900,900,900 % 1,777,161,971	\$ 17
25.000-50.000  50.000-75.000  150.000-75.000  150.000-75.000  150.000-200  150.000-200  150.000-200  150.000-200  250.000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  250.0000-300  2	6,915 6,548 6,848 6,880 6,880 2,707 1,629 2,707 1,629 1,051 3,236 4,345	11.6 11.6 18.5 18.5 18.5 18.5 18.5 18.5 18.5 18.5	% 571,581,754 % 1293,535,487 % 1,188,930,049 % 993,330,534 % 993,330,534 % 527,318,349 % 527,318,349 % 392,777,551 % 225,088,480 % 139,777,551 % 225,088,480 % 157,724,826 % 25,375,146 % 26,248,294 % 157,724,826 % 27,292,900 % 53,775,146 % 28,201,175 % 28,201,175 % 55,755,146 % 128,281,745 % 57,7596,447,421  Amount (GBP) % 326,614,156 % 128,280,374 % 128,280,374 % 128,280,374 % 1347,528,3726 % 1,347,538,726 % 1,347,538,726 % 1,347,538,726 % 1,347,538,726 % 1,347,538,726 % 1,347,538,726 % 1,347,538,726 % 1,347,576,745 % 128,387,400 % 1,347,576,745 % 216,487,400 % 216,487,400 % 490,198,289	\$ 5
25.000-50.000  50.000-75.000  150.000-75.000  150.000-75.000  150.000-200.000  150.000-200.000  150.000-200.000  250.000-300.000  250.0000-300.000  250.0000-300.0000  250.0000-300.000  250.0000-300.000  250.000	6,915 6,548 10,443 6,880 4,459 2,707 1,629 1,0051 723 475 483 236 6,846  Number  8,000 56,446  1000 7,424 6,896 6,446 0,2115 7,438 4,729 0,06	11.6 11.6 18.5 18.5 18.5 18.5 18.5 18.5 18.5 18.5	% 571,581,754 % 1293,535,487 % 1,188,930,049 % 993,333,634 % 993,339,634 % 527,318,349 % 527,318,349 % 392,777,551 % 306,210,512 % 225,088,490 % 125,748,267 % 225,088,490 % 157,728,20,900 % 25,448,249 % 72,929,900 % 26,244,241  Amount (GBP) % 326,614,156 % 326,614,156 % 555,648,745 % 555,648,745 % 555,648,745 % 12,923,481,105 % 5571,720,895 % 13,475,885,726 % 13,475,885,726 % 13,475,885,726 % 13,475,885,726 % 13,475,885,726 % 120,777,161,971 % 490,198,269 % 7,596,447,421	\$ 5 7 7 17 113 1 10 0 0 2 2 110 100 100 0
25.000-50.000  50.0000-75.000  75.000-100.000  150.000-200.000  150.000-200.000  250.000-300.000  250.000-300.000  250.000-300.000  350.000-400.000  450.000-500.000  450.000-500.000  650.000-700.000  650.000-700.000  650.000-700.000  860.000-700.000  870.000-870.000  870.000	8,915 6,549 10,443 6,880 6,880 2,707 1,629 1,051	11.6 11.6 18.5 12.2 19.9 4.8 2.9 1.9 1.0 1.0 1.0 0.0 0	% 571,581,754 % 1293,535,467 % 1,188,930,049 % 993,393,636 % 592,7318,349 % 392,777,551 % 225,088,480 % 225,088,480 % 151,724,826 % 225,088,480 % 151,724,826 % 225,088,480 % 151,724,826 % 23,715,146 % 52,715,146 % 53,775,146 % 52,201,175 % 2,201,905 % 23,715,146 % 10,7596,447,421  Amount (GBP) % 10,13,768,534 % 11,347,583,726 % 10,13,768,534 % 10,1	\$ 5, 17, 17, 18, 18, 18, 18, 18, 18, 18, 18, 18, 18
25.000-5.0.000  25.000-7.5.000  75.000-1.00.000  150.000-200.000  150.000-200.000  150.000-200.000  250.000-300.000  250.000-300.000  250.000-300.000  350.000-400.000  350.000-400.000  450.000-550.000  550.000-600.000  650.000-700.000  550.000-600.000  650.000-700.000  500.000-700.0000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.0000  500.0000-700.0000  500.0000-700.0000  500.0000-700.0000  500.0000-700.0000  500.0000-700.0000  500.0000-700.0000  500.0000-700.000	6,915 6,549 10,443 6,880 4,459 2,707 1,629 1,0051 723 475 483 236 6,446 98 644 30 0,56,446  Number 5,223 6,129 2,144 5,203 0,7,424 6,896 6,446 0,2,115 7,438 4,729 0,56,446	11.6 18.5 18.5 18.5 18.5 18.5 18.5 18.5 18.5	% 571,581,754 % 1293,535,487 % 1,188,930,049 % 993,333,634 % 993,333,634 % 527,318,349 % 392,777,551 % 392,777,551 % 225,088,490 % 225,088,490 % 151,724,826 % 225,088,490 % 25,7418,248 % 25,758,448 % 151,724,826 % 72,920,900 % 52,755,146 % 28,201,175 % 28,201,175 % 326,614,156 % 525,648,745 % 12,203,348,105 % 556,648,745 % 12,203,348,105 % 12,2	5 7 7 17 13 3 10 10 10 10 10 10 10 10 10 10 10 10 10
25.000-5.0000 75.000-100.000 175.000-100.000 175.000-100.000 175.000-100.000 175.000-200.000 175.000-200.000 2250.000-300.000 2350.000-300.000 3350.000-450.000 3350.000-450.000 3450.000-450.000 450.000-500.000 650.000-700.000 650.000-700.000 650.000-700.000 1000.000-1000.000 1000.0000-1000.000 1000.0000-1000.000 1000.0000-1000.000 1000.0000-1000.0000 1000.0000-100000 1000.0000-100000 100	8,915 8,546 8,10,443 10,443 8,489 2,707 1,629 1,051 1,	11.6 11.6 18.5 12.2 19.9 4.8 2.9 4.9 1.9 1.0 3.0 3.0 3.0 4.0 4.0 1.0 3.0 1.0 3.0 1.0 3.0 1.0 3.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4	% 571,581,754 % 1293,535,467 % 1,188,930,049 % 993,393,636 % 593,393,636 % 527,318,349 % 392,777,551 % 225,088,480 % 225,088,480 % 151,724,826 % 25,088,480 % 151,724,826 % 22,201,175 % 22,201,175 % 22,201,175 % 23,775,146 % 326,614,156 % 52,201,175 % 10 Amount (GBP) % 128,580,874 % 17,758,634 % 10,13,768,534 % 571,720,885 % 10,13,768,534 % 577,726,534 % 10,13,768 % 10,13,768 % 10,13,768 % 10,13,768 % 10,13,768 % 10,13,768 % 10,13,768 % 10,13,768 % 10,13,768	\$ 6 17 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7
25.000-50.000  50.000-75.000  75.000-100.000  150.000-200.000  150.000-200.000  150.000-200.000  250.000-300.000  250.000-300.000  250.000-300.000  350.000-400.000  350.000-400.000  450.000-500.000  350.000-400.000  450.000-500.000  500.000-700.000  500.000-700.000  500.000-700.000  500.000-700.000  700.000-800.000  800.000-1000.000  1,000.0000  1,000.0000  1,000.000  1,0	6,915 6,548 10,443 6,840 4,459 2,707 1,629 2,707 1,629 1,051 723 483 226 6,45 98 644 30 0,56,446  Number 2,699 5,223 6,129 2,144 5,203 6,129 2,144 6,896 6,446 6,896 6,446 6,486 6,446 6,586 6,446 6,446 6,586 6,446 6,446 6,446 6,586 6,446 6,4	116 185 185 185 182 187 199 488 299 488 199 191 313 80 80 40 40 40 101 100 1000  % of total number 488 922 1144 1037 1122 1144 1000 377 84 000 10000	% 571,581,754 % 1293,535,467 % 1,188,930,049 % 993,333,634 % 993,333,634 % 573,986,465 % 527,318,349 % 392,777,551 % 306,210,512 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 225,088,480 % 25,775,146 % 22,01,175 % 28,00,348,105 % 57,720,885 % 1,347,583,726 % 51,347,583,726 % 1,347,583	5. 7. 17. 17. 18. 13. 9. 6. 5. 4. 4. 3. 3. 2. 1. 0. 0. 100. 100.  % of total amou. 4. 17. 17. 17. 17. 19. 10. 10. 100.  % of total amou. 4. 10. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
25.000-5.0000 75.000-100.000 175.000-100.000 175.000-100.000 175.000-100.000 175.000-200.000 175.000-200.000 2250.000-300.000 2350.000-300.000 3350.000-450.000 3350.000-450.000 3450.000-450.000 450.000-500.000 650.000-700.000 650.000-700.000 650.000-700.000 1000.000-1000.000 1000.0000-1000.000 1000.0000-1000.000 1000.0000-1000.000 1000.0000-1000.0000 1000.0000-100000 1000.0000-100000 100	8,915 8,546 8,10,443 10,443 8,489 2,707 1,629 1,051 1,	11.6 18.5 18.5 18.5 18.5 18.5 18.5 18.5 18.5	% 571,581,754 % 1293,535,467 % 1,188,930,049 % 993,339,363, % 993,339,363, % 527,318,349 % 525,088,480 % 392,777,551 % 225,088,480 % 128,248,248, % 151,724,826 % 225,088,480 % 151,724,826 % 72,920,900 % 23,775,146 % 53,775,146 % 53,775,146 % 10,7596,447,421  **Amount (GBP)  **Amount (GBP) **59,644,745 % 128,250,874 % 192,250,874 % 192,350,874 % 177,161,671 % 577,720,885 % 177,1720,885 % 198,255,874 % 198,255,874 % 198,255,874 % 198,255,874 % 198,255,901 % 198,255,901 % 198,255,901 % 198,255,901 % 198,255,901 % 198,255,901 % 198,255,901 % 198,255,901	5. 7. 17. 17. 17. 18. 19. 6. 6. 5. 5. 4. 4. 3. 3. 2. 2. 10. 0. 0. 0. 100.  % of total amounts of total amoun

Seasoning	Number	% of total number	Amount (GBP)	% of total amount				
0-12 months	6,108	10.8	% £ 1,092,814,675	14.4%				
12-24 months	5,737	10.2	% £ 985,980,809	13.0%				
24-36 months	5,980	10.6		13.3%				
36-48 months	6,478	11.5		13.2%				
48-60 months 60-72 months	8.492 5.067	15.0	% £ 1,210,611,535 % £ 653.195.321	15.9% 8.6%				
72-84 months	3,364	6.0		5.3%				
84-96 months	2,666		% £ 280,381,947					
96-108 months	2,520		% £ 241,747,886					
108-120 months	1.906		% £ 154,944,818					
120-150 months	3,450		% £ 265,470,739	3.5%				
150-180 months	2,465	4.4		2.3%				
180+ months	2,213	3.9	% £ 115,578,542	1.5%				
Total	56,446	100.0	% £ 7,596,447,421	100.0%				
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount				
Fixed	48,397	73.9		81.7%				
SVR	13,781	21.0		15.6%				
Tracker	3,323	5.1						
Other (please specify)_Capped	0	0.0		0.0%				
Total	65,501	100.00	% £ 7,596,447,421	100.00%				
h			4 (000)					
Loan purpose type Owner-occupied	Number 65,491	% of total number	Amount (GBP) 7.594.055.468	% of total amount				
Buy-to-let	10	0.0	% 7,594,055,406 % 2,391,953	0.0%				
Second home	0	0.0	% (	0.0%				
Total	65,501	100.0	% £ 7,596,447,421	100.0%				
			1					
Income verification type	Number	% of total number	Amount (GBP)	% of total amount				
Fully verified Fast-track	56,446	100.0 0.0		100.0%				
Self-certified	0	0.0		0.0%				
Total	56.446	100.0	% 7.596.447.421	100.0%				
			77					
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount				
0-30 months	2,575	4.6		0.7%				
30-60 months	4,300		% £ 176,932,098	2.3%				
60-120 months	12,050	21.3		11.9%				
120-180 months	12,350	21.9		19.8%				
180-240 months	11,045	19.6	% £ 1,859,568,907	24.5%				
180-240 months 240-300 months	11,045 8,102	19.6 14.4	% £ 1,859,568,907 % £ 1,679,728,508	24.5%				
180-240 months 240-300 months 300-360 months	11,045 8,102 4,118 1,906	19.6 14.4 7.3 3.4	% £ 1,859,568,907 % £ 1,679,728,508 % £ 966,768,200 % £ 454,293,526	24.5% 22.1% 12.7% 6.0%				
180-240 months 240-300 months	11,045 8,102 4,118	19.6 14.4 7.3 3.4	% £ 1,859,568,907 % £ 1,679,728,508 % £ 966,768,200 % £ 454,293,526	24.5% 22.1% 12.7% 6.0%				
190-240 months 240-300 months 300-360 months 360-860 months Total	11,045 8,102 4,118 1,906 56,446	199 194 194 194 194 194 194 194 194 194	%     £     1,859,568,907       %     £     1,679,728,508       %     £     966,768,200       %     £     454,293,526       %     £     7,596,447,421	24.5% 22.1% 12.7% 6.0% 100.0%				
190-240 months 240-300 months 300-360 months 360- months Total  Employment status	11,045 8,102 4,118 1,906 56,446 Number	19.9 14.4 7.3 3.4 100.0	% £ 1,859,568,907 % £ 1,679,728,508 % £ 966,768,200 % £ 454,293,526 % £ 7,596,447,421  Amount (GBP)	24.5% 22.1% 12.7% 6.0% 100.0%				
190-240 months 240-300 months 300-360 months 360+ months Total  Employment status Employed	11,045 8,102 4,118 1,906 56,446 Number	19.6 14.4 7.3 3.4 100.0  % of total number 74.2	% £ 1,859,568,907 % £ 1,679,728,508 % £ 966,768,200 % £ 454,293,526 % £ 7,596,447,421  Amount (GBP) % £ 5,162,222,221	24.5% 22.1% 12.7% 6.0% 100.0% % of total amount 68.0%				
190-240 months 240-300 months 300-360 months 360-4 months Total  Employment status  Employed Self-employed	11,045 8,102 4,118 4,118 1,906 56,446  Number 41,883 13,017	19.9 14.4 7.3 3.4 100.0 % of total number 74.2 23.1	% £ 1,859,568,907 % £ 1,679,728,508 ½ 966,768,200 % £ 454,293,52€ ₹ 7,596,447,421 Amount (GBP) £ 5,162,222,221 % £ 2,299,277,913	24.5% 22.1% 12.7% 6.0% 100.0%  % of total amount 68.0% 30.3%				
190-240 months 240-300 months 300-360 months 360+ months Total  Employment status Employed	11,045 8,102 4,118 1,906 56,446 Number	19.6 14.4 7.3 3.4 100.0  % of total number 74.2	E	24.5% 22.1% 12.7% 6.0% 100.0% % of total amount 68.0%				
190-240 months 240-300 months 300-360 months 300- months Total  Employment status Employed Self-employed Unemployed	11,045 4,118 4,118 56,446 57 57 57 57 57 57 57 57 57 57 57 57 57	19.6 14.4 7.3 3.4 100.0 % of total number 74.2 23.1	% £ 1,859,568,907 % £ 1,679,728,506 % £ 966,768,200 % £ 966,768,200 % £ 454,293,52€ % £ 7,596,447,421  Amount (GBP) % £ 5,162,222,221 % £ 2,299,277,913 % £ 9,917,62€ % £ 3,3480,065	24.5% 22.1% 12.7% 6.0% 100.0%  % of total amount 68.0% 30.3%				
180-240 months 240-300 months 300-360 months 360-4 months Total  Employment status Employed Self-employed Unemployed Unemployed Guarantor Other	11,045 8,102 8,102 8,102 4,118 1,908 66,446  Number 41,883 13,017 127 818 0 601	198 14.4 7.3 3.4 100.0 % of total number 7.4.2 2.3 1.4 0.0 1.1	% E 1,859,568,907  £ 1,679,728,568,907  £ 1,679,728,508  £ 2,68,200  £ 2,68,200  Amount (GBP)  £ 5,162,222,221  ½ £ 9,917,508  £ 9,917,608  £ 9,917,608  £ 9,917,608	24.5% 22.1% 12.7% 6.0% 100.0% 100.0% % of total amount 68.0% 0.1% 0.4% 0.0% 1.2%				
190.240 months 240-300 months 300-80 months 300-We months Total  Employment status  Employed Self-employed Unemployed Refired Guarantor	11,045 8,102 4,118 1,906 56,446  Number 41,883 13,127 818	198 144 73 3.3 100.0 % of total number 74.2 23.1 0.2 1.1	% E 1,859,568,907  £ 1,679,728,568,907  £ 1,679,728,508  £ 2,68,200  £ 2,68,200  Amount (GBP)  £ 5,162,222,221  ½ £ 9,917,508  £ 9,917,608  £ 9,917,608  £ 9,917,608	24.5% 22.1% 12.7% 6.0% 100.0% 100.0% % of total amount 68.0% 30.3% 0.1% 0.4% 0.0% 1.2%				
190-240 months 240-300 months 300-360 months 300-360 months Total  Employment status Employed Gell-employed Unemployed Guarantor Other Total	11,045 8,102 8,102 8,102 1,908 1,908 66,446  Number 41,883 13,017 127 818 0 601 601 56,446	198 14.4 7.3 3.4 100.0 % of total number 7.4.2 2.3 1.4 0.0 1.1	% E 1,859,568,907  £ 1,679,728,568,907  £ 1,679,728,508  £ 2,68,200  £ 2,68,200  Amount (GBP)  £ 5,162,222,221  ½ £ 9,917,508  £ 9,917,608  £ 9,917,608  £ 9,917,608	24.5% 22.1% 12.7% 6.0% 100.0% 100.0% % of total amount 68.0% 0.1% 0.4% 0.0% 1.2%				
180-240 months 240-300 months 300-360 months 360-4 months Total  Employment status Employed Self-employed Unemployed Unemployed Guarantor Other	11,045 8,102 8,102 8,102 1,908 1,908 66,446  Number 41,883 13,017 127 818 0 601 601 56,446	198 14.4 7.3 3.4 100.0 % of total number 7.4.2 2.3 1.4 0.0 1.1	% E 1,859,568,907  £ 1,679,728,568,907  £ 1,679,728,508  £ 2,68,200  £ 2,68,200  Amount (GBP)  £ 5,162,222,221  ½ £ 9,917,508  £ 9,917,608  £ 9,917,608  £ 9,917,608	24.5% 22.1% 12.7% 6.0% 100.0% 100.0% % of total amount 68.0% 0.1% 0.4% 0.0% 1.2%	10	11	12[	13
190-240 months 240-300 months 300-360 months 360-860 months Total  Employment status Employed Self-employed Unemployed Retired Retired Gürandor Other Total	11,045 8,102 8,102 8,102 1,908 1,908 66,446  Number 41,883 13,017 127 818 0 601 601 56,446	198 14.4 7.3 3.4 100.0 % of total number 7.4.2 23.1 0.2 1.4 0.0	% £ 1,869,568,007,007,007,007,007,007,007,007,007,00	24.5%   22.1%   12.7%   16.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   1.2%   100.0%   1.2%   100.0%   10	10 20/06/19	11 15/01/20	12 <u> </u>	13 08/07/21
190-240 months 240-300 months 300-380 months 300-380 months 360+ months Total  Employment status Employed Self-employed Unemployed Unemployed Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS)	11,045 8,102 8,102 8,102 1,906 1,906 1,906 1,906 1,906 1,906 1,906 1,907	19.6 14.4 7.3 3.4 100.0 100.0 % of total number 7.4.2 2.3.1 2.3.1 3.1 4.1 5.1 5.1 6.0 6.0 7.1 7.1 7.1 7.1 7.1 7.1 7.1 7.1 7.1 7.1	% £ 1,869,568,007,007,007,007,007,007,007,007,007,00	24.5%   22.1%   12.7%   100.0%	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
190-240 months 300-360 months 300-360 months 300-360 months Total  Employment status Employment status Employed Self-employed Unemployed Retired Getired Getired Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/SAP/Fich/DBRS)	11,045 8,102 8,118 4,118 1,1906 56,446  Number 41,833 13,017 127 818 810 601 55,446 close for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA	19.6 14.4 7.3 3.3 1800  % of total number  74.2 23.1 23.1 1.1 100.0 1.1.1 100.0 2 20/11/ Aaa / NR / A	6	24.5%   22.1%   12.7%   6.0%   100.0%	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA
190-240 months 240-300 months 300-380 months 300-380 months 360- months Total  Employment status Employed Self-employed Unemployed Unemployed Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	11,043 8,102 8,103 8,103 1,106 1,106 1,106 1,106 1,106 1,106 1,106 1,107	19.6 14.4 7.3 3.4 100.0 100.0 % of total number 7.4.2 2.5.1 0.2 1.4 0.0 1.1 1.00.0 1.1 1.00.0 1.1 1.1 1.1 1	% £ 1,869,568,007,007,007,007,007,007,007,007,007,00	24.5%   22.1%   12.7%   100.0%	Aaa / NR / AAA Aaa / NR / AAA EUR	Aaa / NR / AAA Aaa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA EUR
180-240 months 240-300 months 300-360 months 300-360 months 360+ months Total  Employment status Employment status Employed Self-employed Unemployed Retired Retired Guirend Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/SAP/Fitch/DBRS) Denomination Amount at issuance	11,0402 8,1018 11,0402	19.6 14.4 17.7 19.4 19.6 19.6 19.6 19.6 19.6 19.6 19.6 19.6	6   E   1,859,568,907,728,506	24.5%   22.1%   12.7%   6.0%   100.0%   76 of total amount   100.0%   76 of total amount   100.0%   10	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000
190-240 months 240-300 months 300-380 months 300-380 months 360- months Total  Employment status Employed Self-employed Unemployed Unemployed Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding	11,043 8,102 8,103 8,103 8,104 1,118 1,190 56,446  Number 41,883 13,017 127 127 01 601 601 65,446  close for all bonds outstanding) 1 2,2070,08 Aaa / NR / AAA 9,150,000,000 900,000,000	19.6 14.4 7.3 3.4 7.3 3.4 100.0 100.0 % of total number 7.4.2 23.1 2.3 1.4 2.1 1.4 2.7 2.7 2.7 2.7 2.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3	6	24.5%   22.1%   12.7%   100.0%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000
190-240 months 300-360 months 300-360 months 300-360 months Total  Employment status Self-status Courent grain Courent Formation Self-status Courrent rating (Moody's/S&P/Fitch/DBRS) Courrent rating (Moody's/S&P/Fitch/DBRS) Denomination Amount statusance Amount outstanding FX swap rate (rates: £1)	1,0402   1	19.6 14.4 17.7 19.4 19.6 19.6 19.6 19.6 19.6 19.6 19.6 19.6	6   E   1,859,568,907,728,506	24.5%   22.1%   12.7%   10.0%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861
190-240 months 240-300 months 300-380 months 300-380 months 360- months Total  Employment status Employment status Employed Unemployed Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:\$1) Maturity type (hard/soft-bullet/pass-through)	11,045 8,102 8,103 8,102 4,118 1,906 56,446  Number 41,803 13,017 127 227 818 0 601 56,446  close for all bonds outstanding) 1 22,707,66 Aaa / NR / AAA 9 1,500,000,000 900,000,000 900,000,000 900,000,0	19.6 14.4 7.3 3.4 7.3 3.4 100.0 100.0 % of total number 7.4.2 23.1 0.2 1.1 0.0 0.0 1.1 1.0 0.0 0.0 1.1 1.1 0.0 0.0	S   E	24.5%   22.1%   12.7%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.0%   100.00.00   100.00.00   100.00	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	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet
190-240 months 300-360 months 300-360 months 300-360 months 360-s months Total  Employment status  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Isries ** I	1,0402   1	19.6 14.4 17.7 19.4 19.6 19.6 19.6 19.6 19.6 19.6 19.6 19.6	6   E   1,859,568,907,728,508	24.5%   22.1%   12.7%   10.0%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861
190-240 months 300-360 months 300-360 months 300-360 months 360-s months Total  Employment status Covered Bonds Outstanding, Associated Derivatives (please dis Seriese **  Covered Bonds Outstanding, Associated Derivatives (please dis Seriese **  Issue date Coriginal rating (Moody's/S&P/Fitch/DBRS) Courrent rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FY swap rate (rate:£*1) Maturity type (hardrasch-bulletpass-through) Scheduled (final maturity date Legal final maturity date Legal final maturity date	15,042 16,042 11,043 11	19.6 14.4 17.7 19.0 19.0 19.0 19.0 19.0 19.0 19.0 19.0	S	24.5%   22.1%   12.7%   10.0%	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 02/04/24	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet 07/07/28 07/07/29 XS2360599281
190-240 months 240-300 months 300-360 months 300-360 months 360- months Total  Employment status Employment status Employed Unemployed Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: \$21 Maturity type (nardsort-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Legal final maturity date Issin	11,045 8,102 14,118 1,1006 1,1	19.6 14.4 7.3 3.4 7.3 3.4 100.0 100.0 % of total number 7.4.2 2.3 3.2 3.1 4.0 0.0 1.1 1.1 1.0 100.0  20/11/1 Aaa / NR / A/ Aab (G G G G G G 00.000,0 1.0 Soft but 24/11/1 XS04007556	S   E	24.5%   22.1%   12.7%   100.0%	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 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 50t bullet 02/04/24 02/04/25 XS2149428109	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0.861 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE
190-240 months 300-360 months 300-360 months 300-360 months 360+ months Total  Employment status Covered Bonds Outstanding, Associated Derivatives (please dis Seriese **  Covered Bonds Outstanding, Associated Derivatives (please dis Seriese ** Issue date Coriginal rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount outstanding FY swap rate (rate:£*1) Maturity type (finar distribusibus s-through) Scheduled (finar distribusibus s-through) Scheduled (finar distribusibus s-through) Scheduled (finar distribus date) ISIN Slock exchange listing Coupon payment requency	15,042 1,104 1,118 1,118 1,118 1,118 1,118 1,118 1,118 1,119	19.6 (19.0 (	Section   Sect	24.5%   22.1%   12.7%   6.60%   100.0%   76 of total amount   100.0%   76 of total amount   100.0%   1	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 XS2015230365 LSE Annually	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	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0,861 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE Annually
190-240 months 200-380 months 300-380 months 300-380 months 360- months Total  Employment status Employment status Employed Unemployed Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series " Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: \$1') Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency Coupon payment date	11,045 8,102 4,118 1,906 1,906 56,446  Number 14,883 13,017 127 818 0 0 0 1,000 1,000 900,000,000 1,000 Soft bulled 2407/22 2407/22 2407/22 2407/22 2407/22 2407/22 2407/22	19.6 14.4 7.3.3 3.4 7.3.3 3.4 100.0 100.0 % of total number 7.4.2 2.3.1 2.0.1 3.0.0	S E	24.5%   22.1%   12.7%   100.0%	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 Annually 20/06/22	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000 Soft bullet 15/01/25 XS210134528 LSE Quarterly 17/01/22	Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24 02/04/25 XSZ1494/28109 LSE Quarterly 04/01/22	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet 07/07/29 XS2360599281 LSE Annually 08/07/22
190-240 months 300-360 months 300-360 months 300-360 months Total  Employment status Employment status Employment Status Employed Getierand Councer Status Councer Status Councer Status Councer Status Councer Status Councer Status Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Courrent rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: £1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment feduency Coupon payment frequency Coupon payment date Coupon (rate fixed, margin and reference rate if floating)	15,042 16,103 17,104 17,106 18,106 19,006 19,006 19,006 19,006 19,006 19,007 19	19.6 14.4 7.7.3 3.3 3.3 3.3 100.0 100.0 % of total number 7.4.2 23.1 23.1 24.1 24.1 24.1 24.1 24.1 24.1 24.1 24	6   E   1,859,568,90     6   E   1,859,568,90     7   E   1,859,568,90     8   E   1,877,28,506     9   647,283,502     9   647,283,502     1   7,596,447,421     1   2   2   2     2   3   2   3     3   4   3     4   4   4   4     5   5   6     6   7,596,447,421     7   7,596,447,421     8   1   2   3     9   1   3     1   3     1   4     1   4     1   5     1   1     1   1     1   1     1   1	24.5%   22.1%   12.7%   6.0%   100.0%   76 of total amount   100.0%   76 of total amount   100.0%   76 of total amount   100.0%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 XS2015230085 LSE Annually 20/06/22 0.125%	Aaa / NK / AAA Aaa / NK / AAA GBP 500,000,000 500,000,000 Soft bullet 15/01/26 XS2101343528 LSE Quarterly 117/01/22 0.569%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 04/01/22 0.849%	Aaa / NR / AAA Aaa / NR / AAA FUR Aaa / NR / AAA FUR Aaa / NR / AAA Aaa / Aaa / Aaa Aaa / Aaaa Aaa / Aaa / Aaa Aaa / Aaa / Aaa Aaa / Aaa / Aaa Aaa / Aaa / Aaaa Aaa / Aaa / Aaa Aaa / Aaa / Aaaa Aaaa / Aaa / Aaaa Aaaa / Aaaa / Aaaa
190-240 months 200-360 months 300-360 months 300-360 months Total  Employment status Employment status Employed Self-employed Unemployed Unemployed Goulantic Goulantic Goulantic Goulantic Goulantic Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount outstanding FX swap rate (rate-ET) Maturity type (hard/soft-bulletipass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Issue Issue Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	11,045 8,102 4,118 1,906	19.8 14.4 14.4 13.4 14.4 17.3 3.4 3.3 3.4 3.4 3.3 3.4 3.4 3.5 3.6 3.6 3.6 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7	Section   1,869,568,907	24.5%   22.1%   12.7%   100.0%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft builet 20/06/26 20/06/27 XS2015230365 LSE Annually 20/06/22 1.528%	Aaa / NF / AAA GB / GBP 500,000,000 500,000,000 Soft bullet 15/01/25 15/01/25 XS2101343525 Usarterly 17/01/22 0.589% 0.520%	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA BS000,000 850,000,000 \$50,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50,000,000 \$50	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE Annually 08/07/22 0.010%
190-240 months 300-360 months 300-360 months 300-360 months Total  Employment status Employment status Employed Self-employed Unemployed Retired Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bulletpass-through) Scheduled final maturity date Legal final maturity date IssiN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment freduency Margin payable under extended maturity period (%) Swap counterparty/ses	1,0102   1,0103   1	19.6 (19.0 (	6   E	24.5%   22.1%   12.7%   10.00%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,089 Soft buileit 20/06/26 20/06/27 XS2015230865 LSE Annually 20/06/22 0.125% HS8C Bank / BANK	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 30ft bullet 15/01/25 15/01/26 X\$2101343528 LSE Quarterly 17/01/22 0.569% 0.520%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/25 XS21494/28109 LSE Cuanerly 04/01/22 0.889% NAA	Aaa / NR / AAA Aaa / NR / AAA FURA / AAA Aaa / NR / AAA Aaaa / NR / AAA
190-240 months 240-300 months 300-360 months 300-360 months 360-4 months Total  Employment status Employed Salf-employed Unemployed Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series ** Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount outstanding FX swap rate (rate:1) Maturity type (hard/solt-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Usign (Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/lies Swap notions denomination	11,045 8,102 4,118 1,906 56,446  Number  14,883 13,017 127 818 0 0 0 156,446  Close for all bonds outstanding)  1 22,07/08 Aa; NR, AAA Aa; NR, AAA; NR, AAA Aa; NR	19.6 14.4 7.3.3 3.4 7.3.3 3.4 100.0 100.0 % of total number 7.4.2 2.3.1 2.3.1 2.3.1 2.3.1 2.3.1 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0	S	24.5%   22.1%   12.7%   100.0%	Aaa / NR / AAA Aaa / NR / AAAA EUR 500,000,000 000 0,889 Soft bullet 2006/22 XS2015/23/365 LSE Annually 2006/22 1.1528/8 HSBC Bank plc	Aaa / NK / AAA Aab / NK / AAB Aab / ABA	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA BSD 85000,000 850,000,000 \$50,000,000 \$50,000,000 Soft bulled 02/04/25 XS2149428103 LSE Quarterly 04/01/22 0.849% NAA NAA	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0,861 Soft bullet 07/07/28 07/07/28 XS236059221 XS230659229 LS28 Annually 08/07/22 0.010% NA NA
180-240 months 300-360 months 300-360 months 300-360 months 360+ months Total  Employent status Employed Self-employed Unemployed Retired Guarantor Other Total  Covered Bonds Outstanding, Associated Derivatives (please dis Series: " Issue date Original rating (Moody's/SAP/Fitch/DBRS) Current rating (Moody's/SAP/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final	1,0102   1,0103   1	19.6 14.4 17.3 13.4 17.3 3.3 3.3 3.3 3.3 3.3 3.3 3.3 3.3 3.3	S	24.5%   22.1%   12.7%   10.00%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,089 Soft buileit 20/06/26 20/06/27 XS2015230865 LSE Annually 20/06/22 0.125% HS8C Bank / BANK	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 30ft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 17/01/22 0.569% 0.520%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/25 XS21494/28109 LSE Cuanerly 04/01/22 0.889% NAA	Aaa / NR / AAA Aaa / NR / AAA FURA / AAA Aaa / NR / AAA Aaaa / NR / AAA

Nu/A

LLP receive rate/margin
LLP pay rate/margin
LLP pay rate/margin
Nu/A

Collateral posting amount is the total against all of the swaps with this counterparty
Please note Series 9 swap was terminated on the 24th September 2020 and the applicable bonds and swaps have been updated which are now on SONIA

### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / NIA / NIA 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