National Transparency Template April 2022





				Count	es	F	itch	Mo	ody's	Si	&P	DF	DBRS
						Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ra
Covered bonds						N/A	Aaa / NR / AAA	N/A	AAA	N/A	N/A	N/A	N/A
Issuer				Coventry B	Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)				Coventry B	Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager				Coventry B	Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Account bank				HSBC	lc .	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank						N/A	N/A						
Servicer(s)				Coventry B	Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)						N/A	N/A						
Swap provider(s) on cover pool				Coventry B	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						
Swap notional amount(s) (GBP)	£6,174,667,996	£428,000,000	£444,550,000	£645,412,500									
Swap notional maturity/ies	15/01/2025	12/01/2024	20/06/2026	07/07/2028									
Stand-by swap provider(s) on cover pool Swap notional amount(s) (GBP) Swap notional maturityries LLP receive rate/margin	1.98386%	1.76250%	1.52800%	1.02000%									
LLP pay rate/margin	1.92548%	1.92548%	1.92548%	1.92548%									
Collateral posting amount(s) (GBP)				354,615,562									

Accounts, Ledgers

	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
Revenue receipts (please disclose all parts of waterfall)	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £11,328,854	(a) Revenue Receipts - Interest received from Borrowers: £12,154,324	
	(a) Revenue Receipts - Fees charged to Borrowers: £612,303	(a) Revenue Receipts - Fees charged to Borrowers: £826,010	
	(b) Interest received: £29,615	(b) Interest received: £0	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £1.644	(d) Other Revenue Receipts: £6,566,688	
	(e) Excess Required Coupon Amount: £0	(e) Excess Required Coupon Amount: £0	
	(f) Reserve Ledger credit amounts following Notice to Pav: £0	(f) Reserve Ledger credit amounts following Notice to Pay: £0	
	(g) Amounts Belonging to Third Parties: -£612,303	(g) Amounts Belonging to Third Parties: -£826,010	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £11,360,113	Total Available Revenue Receipts: £18,721,012	
	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:	(c) Amounts due to Servicer. Cash Manager. Standby Account Bank. Corporate Services	
	en e	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £779.556	(d) Amounts due to the Interest Rate Swap Provider: £544.206	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £3.188.520	(ii) Amounts due on the Term Advance: £5.177.175	
	(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: £894.636	(h) Transfer to Reserve Ledger: £8,724,593	
	(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: £6.497.401	(I) Deferred Consideration: £4.275.038	
	(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)			
I mopal receipts (prease disclose all parts of waterial)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £43,200,618	(a) Scheduled amounts received from Borrowers: £40,380,085	
	Unscheduled amounts received from Borrowers: £148,565,687	Unscheduled amounts received from Borrowers: £83,792,050	
	Less Further Advances made: -£6,358,147	Less Further Advances made: -£9,794,814	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £185,408,157	Total Available Principal Receipts: £114,377,321	
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	
	(a) Purchase of New Loans or Substitution Assets: £0	(a) Purchase of New Loans or Substitution Assets: £0	
	(b) Transfer to Principal Ledger: £0	(b) Transfer to Principal Ledger: £0	
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £185,408,157	(d) Capital Distribution to Members: £114,377,321	
Reserve ledger	£ 24,855,470		£ 24,855,470
Revenue ledger	£ 12,972,416		£ -
Principal ledger	£ 185,408,157		£ -
Pre-maturity liquidity ledger	N/A	N/A	N/A
-			

Asset Coverage Test		
	Value	Description (please edit if different)
A	£ 6,783,290,515	A: Arrears Adjusted True Balance
В	£ 135,408,157	B: Principal Receipts Retained in Cash
С	-	C: Retained Cash Contributions
D	€ 50,000,000	D: Substitution Assets - Principal Receipts' & D: Substitution Assets - Capital Contributions
E	-	
V	-	
W		
X		X: Savings set off balance
A V	£ - 208,040,087	Y : Flexible draw deduction
7	£ 109.058.028	Z: Negative carry adjustment
Total	£ 6,590,000,047	2: regative carry adjustment
TOTAL	£ 6,590,000,047	
	l	
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)	£ 1,722,037,547	
Credit support as derived from ACT (%)	35.4%	1
	0077	
Programme-Level Characteristics		Į
Programme currency	LEUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP	701	
series converted at swap FX rate)	£ 4,867,962,500	
	£ 4,007,902,000	
Covered bonds principal amount outstanding (GBP, non-GBP	4 817 865 000	
series converted at current spot rate)		
Cover pool balance (GBP)	£ 7,797,754,665	
GIC account balance (GBP)	£ 223,236,043	
Any additional collateral (please specify)	<u>£</u>	
Any additional collateral (GBP)	<u>£</u>	
Aggregate balance of off-set mortgages (GBP)	£ 855,401,734	
Aggregate deposits attaching to the cover pool (GBP)	£ 269,640,597	
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£ 236,314,720	
Nominal level of overcollateralisation (GBP)	3,152,902,180	
Nominal level of overcollateralisation (%)	64.8%	
Number of loans in cover pool	56.692	
Average loan balance (GBP)	£ 137,546	
Weighted average non-Indexed LTV (%)	48.9%	1
Weighted average Indexed LTV (%)	41.2%	1
Weighted average seasoning (months)	51.7	1
Weighted average remaining term (months)	221.3	
Weighted average interest rate (%)	1.92%	
Standard Variable Rate(s) (%)*	1.92%	
Constant Pre-Payment Rate (%, current month)	4.64%	
Constant Pre-Payment Rate (%, quarterly average)	1.26%	
Principal Payment Rate (%, current month)	2.38%	
Principal Payment Rate (%, quarterly average)	1.81%	
Constant Default Rate (%, current month)	0.00%	
Constant Default Rate (%, quarterly average)	0.00%	
Fitch Discontinuity Factor (%)	n/a	
Moody's Timely Payment Indicator	Probable	
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.1%	
	I	I

Mortgage collections

Mortgage collections (scheduled - interest)	£	11,328,854
Mortgage collections (scheduled - principal)	£	43,200,618
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	142,207,540

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount	
Loan redemptions since previous reporting date	1,117	2.0%	135,228,276	1.7%	
Loans bought back by seller(s)	95	0.2%	14,193,864	0.2%	
of which are non-performing loans	45	0.1%	5,068,274	0.1%	
of which have breached R&Ws	10	0.0%	2,471,382	0.0%	
Loans sold into the cover pool	1,214	2.1%	215,010,558	2.8%	

Product Rate Type and Reversionary Profiles					Weighted average				
						Remaining teaser			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	Reversionary margin	n Initial rate
Fixed at origination, reverting to SVR	51,198	77.3%	6,615,999,994	84.8%	1.83%	33.1	1.39%	-0.24%	1.80%
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	1,502	2.3%	101,271,006	1.3%	1.30%	0	0.55%	0.55%	5.43%
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	126	0.2%	11,784,714	0.2%	2.10%	18.4	-0.03%	-0.82%	1.17%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	1,562	2.4%	83,436,924	1.1%	1.24%	0	0.49%	0.49%	1.26%
SVR, including discount to SVR	11,841	17.9%	985,262,027	12.6%	2.67%	0	2.67%	0.00%	2.67%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	66,234	100.0%	£ 7,797,754,665	100.0%	1.92%		1.53%	5	1.95%

ears breakdown	Number		% of total number	Amount (GBP)	% of total an
rrent		56,453	99.6%	£ 7.767.633.624	
month in arrears		194	0.3%		
months in arrears		45	0.1%	£ 5,119,553	
months in arrears		0	0.0%	6 3,118,333	1
months in arrears		0	0.0%	-	
2 months in arrears		0	0.0%	E -	
months in arrears		0	0.0% 100.0%	£ -	
al		56,692	100.0%	£ 7,797,754,665	1
rent non-Indexed LTV	Number		% of total number	Amount (GBP)	% of total a
1%	Number	39,181	% of lotal number 69.1%	£ 3,915,343,725	76 OI LOLAII 2
55%		3,482	6.1%	£ 654,828,169	
30%		3,636	6.4%	£ 730,650,201	
U%		3,030	0.470	£ /30,050,201	
15%		3,440	6.1%	£ 775,063,196	
'0%		2,334	4.1%		
5%		2,347	4.1%	£ 593,884,067	
10%		1,881	3.3%	£ 482,290,328	
5%		377	0.7%	£ 90,098,630	
0%		13	0.0%	£ 2,348,420	
5%		10	0.0%	£ 517,577	_
		1			
00%		0	0.0%	£ -	
-105%		0	0.0%	£ -	
110%		0	0.0%	£ -	
125%		0	0.0%		1
%+	<u> </u>		0.070	12	+
lo+		0 56,692	0.0% 100.00%	£ 7,797,754,665	1
		30,092	100.00%	1,101,134,003	' '
ent Indexed LTV	Number	T	% of total number	Amount (GBP)	% of total
%		46,187	81.5%	£ 5,188,772,146	
5%	1	3,000	01.370 E EW	c 802 507 420	1
		3,099 2,602	5.5% 4.6%	£ 692,507,129 £ 627,787,812	+
0%			4.6%	£ 627,787,812	1
5%		2,441	4.3%	£ 626,735,189	
0%		1,662	2.9%	£ 461,307,506	
5%		664	1.2%	£ 191,853,785	1
0%	<u> </u>	21	0.0%	£ 4,945,327	1
5%		14	0.0%	£ 4,945,327 £ 3,621,210	1
					+
0%		2	0.0%	£ 224,562	
5%		0	0.0%	£ -	
00%		0	0.0%	£ -	
105%		0	0.0%	£	
110%		0	0.0%	e e	
125%		0	0.0%	15	
			0.0%	15	+
%+ al		0 56,692	0.0% 100.0%	£ 7,797,754,665	
31		30,092	100.0%	£ /,/9/,/54,005	<u> </u>
rrent outstanding balance of loan	Number	T	% of total number	Amount (GBP)	% of total a
000	Tarriba	1.198	2.1%		70 OI LOLLE
00-10,000		1,099	1.9%	8,314,710	
00-25,000		2.057	7.0%	60 090 093	
00-50,000		3,957 7,192	7.0% 12.7%	69,989,983 270,393,594	
			12.1%	426 206 200	
00-75,000		6,832	12.1%	426,306,299	
00-100,000		6,832 6,486	12.1% 11.4%	426,306,299 566,212,008	
00-100,000 000-150,000		6,832 6,486 10,454	12.1% 11.4% 18.4%	426,306,299 566,212,008 1,295,215,263	
00-100,000 000-150,000		6,832 6,486 10,454 6,983	12.1% 11.4% 18.4%	426,306,299 566,212,008 1,295,215,263 1,210,263,974	
00-100,000 000-150,000 000-200,000		6,832 6,486 10,454 6,983	12.1% 11.4% 18.4%	426,306,299 566,212,008 1,295,215,263 1,210,263,974	
00-100,000 000-150,000 000-200,000 000-250,000		6,832 6,486 10,454 6,983	12.1% 11.4% 18.4%	426,306,299 566,212,008 1,295,215,263 1,210,263,974	
00-100,000 000-150,000 000-200,000 000-250,000 000-250,000		6,832 6,486 10,454 6,983 4,599 2,788	12.1% 11.4% 18.4% 21.23% 8.13%	426,306,299 566,212,008 1,295,215,263 1,210,263,974 1,026,512,747 760,292,472	
00-100,000 000-150,000 000-200,000 000-250,000 000-300,000 000-300,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709	12,1% 11,4% 18,4% 12,5% 12,5% 14,4% 15,4% 16,4% 17,2% 18,4% 18,4% 19,5%	426,306,299 566,212,008 1,295,215,263 1,210,263,974 1,026,512,747 760,292,472 552,298,119	
00-100,000 000-150,000 000-250,000 000-250,000 000-300,000 000-300,000 000-300,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147	12.1% 11.1%	426,306,299 566,212,008 1,295,215,263 1,210,263,974 1,026,512,747 760,292,472 552,298,119 428,315,440	
00-100,000 000-150,000 000-250,000 000-250,000 000-250,000 000-350,000 000-350,000 000-450,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748	12.1% 11.1%	426,306,299 566,212,008 1,295,215,263 1,210,263,974 1,026,512,747 760,292,472 552,298,119 428,315,440	
00-100.000 000-150.000 000-200.000 000-200.000 000-250.000 000-350.000 000-350.000 000-400.000 000-400.000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484	12.1% 11.4% 18.4% 18.4% 18.1% 18.1% 19.1%	426,306,299 566,212,008 1,295,215,263 1,210,263,974 1,026,512,747 760,292,472 552,298,119 428,315,440 316,464,616 228,909,010	
00-100,000 000-150,000 000-200,000 000-200,000 000-250,000 000-300,000 000-300,000 000-400,000 000-400,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484	12.1% 11.4% 18.4% 18.4% 18.1% 18.1% 19.1%	426,306,299 566,212,008 1,295,215,263 1,210,263,974 1,026,512,747 760,292,472 552,298,119 428,315,440 316,464,616 228,909,010	
00-100,000 000-150,000 000-250,000 000-250,000 000-350,000 000-350,000 000-350,000 000-450,000 000-450,000 000-500,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522	12.1% 11.4% 18.4% 18.4% 18.1% 18.1% 18.1% 18.1% 18.1% 19.1%	426,306,299 566,212,008 1,295,215,263 1,210,283,974 1,026,512,747 760,292,472 552,298,119 428,315,440 316,464,616 228,909,010 282,978,644	
00-100,000 000-150,000 000-250,000 000-280,000 000-390,000 000-390,000 000-390,000 000-390,000 000-400,000 000-400,000 000-400,000 000-500,000 000-600,000 000-600,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522 266	12.1% 11.4% 18.4% 18.4% 18.1% 18.1% 19.1%	426,306,299 566,212,008 1,295,215,263 1,210,283,974 1,026,512,747 760,292,472 552,298,119 428,315,440 316,464,616 228,909,010 282,978,644	
00-100,000 000-150,000 000-250,000 000-250,000 000-350,000 000-350,000 000-350,000 000-450,000 000-450,000 000-600,000 000-600,000 000-600,000 000-600,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522 266	12.1% 11.4% 11.4% 11.4% 12.3% 12.3% 13.1% 14.1% 15.1%	426,306,299 566,212,008 1,295,215,263 1,210,283,974 1,026,512,747 760,202,472 552,298,119 428,315,440 316,464,616 228,999,010 282,978,644 110,329,027 92,087,378	
00-100,000 000-150,000 000-250,000 000-200,000 000-250,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-450,000 000-450,000 000-600,000 000-700,000 000-800,000 000-800,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 452 266 124 72	12.1% 11.4% 11.4% 12.1% 12.1% 13.4% 14.2% 14.2% 14.2% 15.2%	426,306,299 566,212,008 1,295,215,263 1,210,263,974 1,026,512,747 760,292,472 552,298,119 428,315,440 316,464,616 228,999,010 228,278,644 170,329,027 92,087,378 60,370,329 60,370,329	
00-100,000 000-150,000 000-250,000 000-250,000 000-250,000 000-250,000 000-350,000 000-400,000 000-400,000 000-400,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522 266 124 72	12.1% 11.4% 11.4% 12.3% 12.3% 13.1%	426,306,299 566,212,008 1,295,215,263 1,210,283,974 1,026,512,747 760,202,472 552,298,119 428,315,440 316,464,616 228,999,010 282,978,644 110,329,027 92,087,378 60,370,329 30,000,079	
00-100,000 000-150,000 000-250,000 000-250,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-450,000 000-450,000 000-450,000 000-600,000 000-600,000 000-600,000 000-900,000 000-900,000 000-900,000 000-900,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522 266 124 72	12.1% 11.4% 11.4% 12.3% 12.3% 13.1%	426,306,299 566,212,008 1,295,215,263 1,210,283,974 1,026,512,747 760,202,472 552,298,119 428,315,440 316,464,616 228,999,010 282,978,644 110,329,027 92,087,378 60,370,329 30,000,079	
00-100,000 000-150,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-400,000 000-400,000 000-500,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522 266 124 72	12.1% 11.4% 11.4% 12.1% 12.1% 13.4% 14.2% 14.2% 14.2% 15.2%	426,306,299 566,212,008 1,295,215,263 1,210,283,974 1,026,512,747 760,202,472 552,298,119 428,315,440 316,464,616 228,999,010 282,978,644 110,329,027 92,087,378 60,370,329 30,000,079	
00-100,000 000-150,000 000-250,000 000-250,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-450,000 000-450,000 000-450,000 000-600,000 000-600,000 000-600,000 000-900,000 000-900,000 000-900,000 000-900,000		6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522 266 124 72	12.1% 11.4% 11.4% 12.3% 12.3% 13.1%	426,306,299 566,212,008 1,295,215,263 1,210,283,974 1,026,512,747 760,202,472 552,298,119 428,315,440 316,464,616 228,999,010 282,978,644 110,329,027 92,087,378 60,370,329 30,000,079	
00-100,000 000-150,000 000-150,000 000-250,000 000-250,000 000-250,000 000-350,000 000-350,000 000-450,000 000-450,000 000-500,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000	Number	6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 4522 266 124 27 2 3 2 0 55,692	12.1% 11.4% 11.4% 11.4% 12.9% 12.9% 13.0%	425,302,209 566,212,008 1,205,215,025 1,205,215,025 1,205,254,025 1,205,254,105 1,205,254,105 1,205,254,105 1,205,254,105 1,205,254,105 1,205,206,1105 1,205,206,1105 1,205,206,1105 1,205,206,1105 1,205,206,1105 1,205,206,207 1,205,207 1	
00-100,000 000-150,000 000-250,000 000-260,000 000-350,000 000-350,000 000-350,000 000-350,000 000-450,000 000-450,000 000-450,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000	Number	6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 7,748 484 494 266 124 72 2 0 0 56,692	12.1% 11.4% 11.4% 12.1% 12.1% 13.4% 14.2%	425.306,209 566.212.008 1.206.215.008 1.206.215.003 1.206.25.074 1700.329.472 562.298.119 428.315,440 229.908.109 220.978.644 92.067.378 92.067.378 92.067.378 070.329.472 30.000.079 1777.754.665	
00-100,000 000-150,000 000-150,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-400,000 000-400,000 000-600	Number	6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 7,748 484 494 266 124 72 2 0 0 56,692	12.1% 11.4% 11.4% 12.1% 12.1% 13.4% 14.2%	428,309,209 566,212,008 1,205,215,035 1,210,563,974 1,026,512,747 1,028,512,747 1,028,512,747 1,028,027 1,028,112,112 1,028,027 1,028,028 1,028,02	
00-100,000 000-150,000 000-150,000 000-200,000 000-200,000 000-300,000 000-300,000 000-300,000 000-400,000 000-400,000 000-500,000 000-600	Number	6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 7,748 484 494 266 124 72 2 0 0 56,692	12.1% 11.4% 11.4% 11.4% 12.9% 12.9% 13.0%	428,309,209 566,212,008 1,205,215,035 1,210,563,974 1,026,512,747 1,028,512,747 1,028,512,747 1,028,027 1,028,112,112 1,028,027 1,028,028 1,028,02	
00-100,000 000-150,000 000-250,000 000-250,000 000-250,000 000-250,000 000-300,000 000-300,000 000-400,000 000-400,000 000-400,000 000-600	Number	6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 746 454 2,2 2,2 0 0 56,692	12.1% 11.4% 11.4% 12.5%	426,300,209 566,212,008 1,206,215,008 1,206,215,008 1,206,25,374 1,206,25,374 1,206,25,374 1,206,25,374 1,206,25,374 1,206,25,374 1,206,25,374 1,206,25,375 1,206	
10-100,000 100-100,000 100-200,000 100-200,000 100-200,000 100-200,000 100-200,000 100-300	Number	6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 748 484 522 266 124 72 32 0 55,692	12,1% 11,4% 11,4% 11,4% 11,4% 12,5% 12,5% 13,1% 14,5% 15,1%	428,309,209 566,212,008 1,205,215,023 1,210,523,974 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,317,47 1,026,31	
100-100,000 100-150,000 100-150,000 100-200,000 100-200,000 100-200,000 100-300,000 100-300,000 100-300,000 100-300,000 100-40	Number	6,832 6,486 10,454 6,983 4,599 2,788 1,709 1,147 746 522 20 0 0 55,692	12.1% 11.4% 11.4% 11.4% 12.5%	426,300,209 566,212,008 1,205,215,003 1,205,215,003 1,205,25,974 1,705,25,974 1,705,25,974 1,705,25,974 1,705,25,974 1,705,25,975 1,705	
70-100,000 700-150,000 700-150,000 700-250	Number	6,832 6,486 10,454 6,983 4,599 1,199 1,199 1,147 1,47 1,47 1,47 1,47 1,47 1,47 1,4	12.1% 11.4% 11.4% 11.4% 12.5% 12.5% 12.5% 13.5% 14.5% 15.5%	428,309,299 566,212,008 1,205,215,023 1,210,268,974 1,026,512,471 760,326,471 2,482,515,440 428,315,440 228,909,101 228,909,101 282,978,644 170,329,027 92,087,378 60,370,329 30,000,079 10,779,7,54,665 377,97,54,665 377,97,54,665 377,97,54,665 377,97,54,665 377,97,54,665	
00-100,000 000-150,000 000-250,000 000-250,000 000-250,000 000-350	Number	6,832 6,486 10,454 6,983 1,798 1,747 748 484 484 522 266 1,247 527 2,748	12,1% 11,4% 11,4% 11,4% 11,4% 12,5% 12,5% 13,5%	426,300,209 566,212,008 1,205,215,036 1,205,215,215,215 1,205,215,215 1,205,215,215 1,205,215 1,205,215 1,205,215 1,205,215 1,205,215 1,205,21	
00-100,000 000-150,000 000-250,000 000-250,000 000-250,000 000-350	Number	6,832 6,486 10,454 6,983 4,599 1,199 1,199 1,147 1,47 1,47 1,47 1,47 1,47 1,47 1,4	12,1% 11,4% 11,4% 11,4% 11,4% 12,5% 12,5% 13,5%	426,300,209 566,212,008 1,205,215,036 1,205,215,215,215 1,205,215,215 1,205,215,215 1,205,215 1,205,215 1,205,215 1,205,215 1,205,215 1,205,21	
70-100,000 700-150,000 700-150,000 700-250	Number	6,832 6,486 10,454 6,983 1,798 1,747 748 484 484 522 266 1,247 527 2,748	12.1% 11.4% 11.4% 11.4% 12.5% 12.5% 12.5% 13.5% 14.5% 15.5%	426,300,209 566,212,008 1,205,215,003 1,205,215,003 1,205,263,974 1,205,263,974 1,205,209,110 428,315,440 228,909,101 228,909,101 228,909,101 282,976,644 170,229,027 182,067,378 103,000,079 103,777,4865	
70-100,000 700-150	Number	6,832 6,866 10,454 1,683 2,788 2,788 2,788 4,84 4,84 4,84 4,84 4,84 4,84 4,84	12,1% 11,4% 11,4% 11,4% 11,4% 12,5% 12,5% 13,5%	426,300,209 566,212,008 1,295,215,036 1,205,215,036 1,205,245,026 1,205,215,036 1,205,236,177 552,208,119 428,315,440 1316,446,4516 228,909,010 282,978,644 170,239,027 182,047,047 183,778,286 377,7754,665 Amount (GBP) 337,773,836 579,847,432 1,291,257,890 185,343,875 185,343,374 185,244,102 1,373,346,444 1,052,246,102 839,404,354	
70-100,000 700-150,000 700-150,000 700-250	Number	6,832 6,486 10,481 1,482 1,782 1,782 1,482	12.1% 11.25% 11.15% 11.15% 12.15% 12.15% 13.15% 14.15% 14.15% 15.	426.300,209 566.212.008 1.206.215.008 1.206.215.008 1.206.25.074 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.374 1700.256.375 1700.	% of total a
00-100,000 000-150,000 000-150,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-350	Number	6,832 6,486 10,454 1,058	12,1% 11,4% 11,4% 11,4% 11,4% 12,5% 12,5% 13,5%	426,300,209 566,212,008 1,295,215,036 1,205,215,036 1,205,2515,036	% of total a
00-100,000 000-150,000 000-150,000 000-250	Number	6,832 6,486 10,454 1,457 1,477 1,487	12.1% 11.4% 11.4% 11.4% 12.5% 12.5% 12.5% 13.5%	426,300,209 566,212,008 1,206,212,008 1,206,213,008 1,206,253,74 1,206,253,74 1,206,253,74 1,206,253,74 1,206,253,74 1,206,253,74 1,206,253,74 1,206,253,74 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,75 1,206,253,76 1,206	% of total
00-100,000 000-150,000 000-150,000 000-250	Number	6,832 6,486 10,454 1,058	12,1% 11,4% 11,4% 11,4% 11,4% 11,4% 12,1% 13,1% 14,1% 15,1%	426,300,209 566,212,008 1,295,215,036 1,205,215,036 1,205,2515,036	% of total
00-100,000 000-150,000 000-150,000 000-250	Number	6,832 6,486 10,454 1,454 1,769 1,147 1,447	12.1% 11.4% 11.18.4% 11.18.4% 12.5% 12.5% 12.5% 13.5%	426,300,209 566,212,008 1,265,216,003 1,210,263,974 1,205,216,003 1,210,263,974 1,205,209,171 1,205,	% of total
00-100,000 000-150,000 000-150,000 000-250	Number	6,832 6,486 10,454 1,457 1,477 1,487	12,1% 11,4% 11,4% 11,4% 11,4% 11,4% 12,1% 13,1% 14,1% 15,1%	426,300,209 566,212,008 1,265,216,003 1,210,263,974 1,205,216,003 1,210,263,974 1,205,209,171 1,205,	% of total
00-100,000 000-150,000 000-150,000 000-250	Number	6,832 6,486 10,454 1,454 1,769 1,147 1,447	12.1% 11.4% 11.18.4% 11.18.4% 12.5% 12.5% 12.5% 13.5%	426,300,209 566,212,008 1,265,216,003 1,210,263,974 1,205,216,003 1,210,263,974 1,205,209,171 1,205,	% of total :
00-100,000 000-150,000 000-150,000 000-150,000 000-250,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-350,000 000-400,000 000-400,000 000-400,000 000-400,000 000-600,000 000-600,000 000-600,000 000-600,000 000-1,000 000-1,000,000 000		6,832 6,486 10,481 1,482 1,789 1,179 1,147 1,48 1,48 1,48 1,48 1,48 1,48 1,48 1,48	12.1% 11.4% 11.18.4% 11.18.4% 12.18.4% 13.18.4% 14.9% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 13.1% 14.0% 15.0% 16.0%	426.300,209 566.212.008 1.206.215.008 1.206.215.008 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.274	% of total :
00-100,000 000-150,000 000-150,000 000-250,000 000-250,000 000-250,000 000-250,000 000-250,000 000-350,000 000-400,000 000-400,000 000-500	Number Number	6,832 6,486 10,481 1,482 1,789 1,179 1,147 1,48 1,48 1,48 1,48 1,48 1,48 1,48 1,48	12.1% 11.4% 11.18.4% 11.18.4% 12.18.4% 13.18.4% 14.9% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 12.0% 13.1% 14.0% 15.0% 16.0%	426.300,209 566.212.008 1.206.215.008 1.206.215.008 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.25.074 1.206.274	% of total a
00-100,000 000-150,000 000-150,000 000-150,000 000-250,000 000-250,000 000-350,000 000-350,000 000-350,000 000-400,000 000-400,000 000-400,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-600,000 000-1,000,000 0		6,832 6,486 10,454 1,452	12.1% 11.4% 11.84% 11.84% 12.5% 12.5% 12.5% 13.5	426,300,209 566,212,008 1,205,212,008 1,205,212,008 1,205,212,008 1,205,208,171 760,326,477 760,477 760,47	% of total a
00-100,000 000-150,000 000-150,000 000-250		6,832 6,486 10,481 1,470 1,471 1,471 1,487	12.1% 11.4% 11.4% 11.4% 12.5% 12.5% 12.5% 13.5%	426,300,209 566,212,008 1,206,212,008 1,206,212,008 1,206,213,033 1,20,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,975 1,205,276,844 1,205,276,844 1,205,276,844 1,205,276,844 1,205,276,844 1,205,276,276 1,205,276 1,2	% of total a
00-100,000 000-150,000 000-150,000 000-250		6,832 6,486 10,454 1,452	12.1% 11.4% 11.84% 11.84% 12.5% 12.5% 12.5% 13.5	426,300,209 566,212,008 1,206,212,008 1,206,212,008 1,206,213,033 1,20,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,974 1,205,263,975 1,205,276,844 1,205,276,844 1,205,276,844 1,205,276,844 1,205,276,844 1,205,276,276 1,205,276 1,2	% of total a

Seasoning	Number	% of total number	Amount (GBP) %	of total amount				
0-12 months	3,782	6.79		9.2%				
12-24 months	9 165	16.29	6 £ 1.646.175.947	21.1%				
24-36 months	5.210			11.5%				
36-48 months	6,422			12.9%				
48-60 months	6.588	11.69	6 £ 950.973.173	12.2%				
60-72 months	6.763	11.99		11.3%				
72-84 months	3,492			5.7%				
84-96 months	2,428	4.39	6 £ 263,325,857	3.4%				
96-108 months	2.953	5.29	£ 286,245,215	3.7%				
	1,617			1.7%				
108-120 months								
120-150 months	3,484	6.19	6 £ 271,314,782	3.5%				
150-180 months	2,388	4.29	£ 165,417,173	2.1%				
				1.7%				
180+ months	2,400	4.29	£ 134,642,697	1.770				
Total	56,692	100.0%	£ 7,797,754,665	100.0%				
Interest payment type	Number	% of total number	Amount (GBP) %	of total amount				
Fixed								
	50,439	76.29		84.0%				
SVR	12,699			13.5%				
Tracker	3,096	4.79	192,420,747	2.5%				
Other (please specify)_Capped		0.09		0.0%				
Total	66,234	100.009	£ 7.797.754.665	100.00%				
I Utal	66,234	100.009	0 L //9/,/54,065	100.00%				
Loan purpose type	Number	% of total number	Amount (GBP) %	of total amount				
Owner-occupied	66,228			100.0%				
	06,228							
Buy-to-let	6	0.09	958,590	0.0%				
Second home	0	0.09	6	0.0%				
Total	66,234			100.0%				
L	00,254		., _ ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	100.070				
Income verification type	Number	% of total number	Amount (GBP) %	of total amount				
Fully verified	56,692	100.09		100.0%				
	00,000							
Fast-track				0.0%				
Self-certified	0		6 0	0.0%				
Total	56,692	100.09	7,797,754,665	100.0%				
	33,332							
Remaining term of loan	Number	% of total number		of total amount				
0-30 months	2,466	4.39	6 £ 54,267,942	0.7%				
30-60 months	4,510	8.09		2.4%				
60-120 months	11,958	21.19		11.6%				
120-180 months	12.254	21.69	6 £ 1.517.903.948	19.5% [
120-180 months 180-240 months	12,254 10,878	21.69		19.5%				
180-240 months	10,878	19.29	£ 1,870,357,458	24.0%				
180-240 months 240-300 months	10,878 8,011	19.29 14.19	6 £ 1,870,357,458 6 £ 1,681,323,737	24.0% 21.6%				
180-240 months	10,878 8,011 4,420	19.29 14.19 7.89	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249	24.0%				
180-240 months 240-300 months 300-360 months	10,878 8,011	19.29 14.19 7.89	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249	24.0% 21.6%				
180-240 months 240-300 months 300-360 months 360+ months	10.878 8.011 4.420 2.195	19.29 14.19 7.89 3.99	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249 6 £ 531,688,104	24.0% 21.6% 13.4% 6.8%				
180-240 months 240-300 months 300-360 months	10,878 8,011 4,420	19.29 14.19 7.89 3.99	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249 6 £ 531,688,104	24.0% 21.6% 13.4%				
180-240 months 240-300 months 300-360 months 360+ months	10,876 8,011 4,420 2,195 56,692	19.21 14.11 7.88 3.99 100.05	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249 6 £ 531,688,104 6 £ 7,797,754,665	24.0% 21.6% 13.4% 6.8% 100.0%				
180-240 months 240-300 months 300-380 months 360+ months Total	10.878 8.011 4.420 2.195	19.29 14.19 7.89 3.99	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249 6 £ 531,688,104 6 £ 7,797,754,665	24.0% 21.6% 13.4% 6.8%				
180-240 months 240-300 months 300-360 months Total Employment status	10,878 8,011 4,420 2,195 56,692 Number	19.21 14.11 7.83 3.91 100.09	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249 6 £ 531,688,104 6 £ 7,797,754,665 Amount (GBP) %	24.0% 21.6% 13.4% 6.8% 100.0%				
180-240 months 240-300 months 300-380 months 300-380 months Total Employment status Employed	10,876 8,011 4,420 2,2195 56,692 Number 41,409	19.21 14.11 7.81 3.99 100.05 % of total number	6 £ 1.870,357,458 6 £ 1.681,323,737 5 £ 1,045,531,249 6 £ 531,688,104 6 £ 7,797,754,665 Amount (GBP) %	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0%				
180-240 months 240-300 months 300-360 months Total Employment status	10,276 8,011 4,420 2,216 56,692 Number 41,409	19.21 14.11 7.31 3.97 9. of total number 73.01 4.22 2.42,22	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249 6 £ 531,688,104 6 £ 7,797,754,665 Amount (GBP) % 6 £ 5,148,225,207 6 £ 2,493,683,802	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0%				
180-240 months 240-300 months 300-360 months 300-360 months 17ola Employment status Employed Self-employed	10,276 8,011 4,420 2,216 56,692 Number 41,409	19.21 14.11 7.31 3.97 9. of total number 73.01 4.22 2.42,22	6 £ 1,870,357,458 6 £ 1,681,323,737 6 £ 1,045,531,249 6 £ 531,688,104 6 £ 7,797,754,665 Amount (GBP) % 6 £ 5,148,225,207 6 £ 2,493,683,802	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0%				
180-240 months 240-300 months 300-380 months 300-380 months Total Employment status Employed Self-employed Unemployed	10,276 8,011 4,420 2,219 56,692 Number 41,409 13,725	\$ 19.21 \$ 14.11 \$ 7.88 \$ 3.99 \$ 100.05 \$ \$ 67 total number \$ 73.05 \$ 24.25 \$ 0.02 \$ 2.25 \$ \$ 0.02 \$ \$ 0	5 £ 1,870,357,458 6 £ 1,681,323,737 5 £ 1,045,531,249 5 £ 531,688,104 5 £ 7,977,754,665 Amount (GBP)	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1%				
180-240 months 204-300 months 300-360 months 300-360 months Total Employment status Employed Employed Unemployed Unemployed Retreed	10,276 8,011 4,420 2,106 56,692 Number 41,409 13,725 13,725 770	19.21 14.11 7.81 3.97 100.09 % of total number 73.00 42.22 0.21	5 £ 1.870.357.458 6 £ 1.681.323.737 5 £ 1.045.531.249 5 £ 531.688.104 6 £ 7,797.754.665 Amount (GB2) % 5 £ 5.148.225.207 5 £ 2.493.683.802 5 £ 10.791.422 5 £ 12.942.067	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4%				
180-240 months 200-380 months 300-380 months 300-380 months Total Employem status Employed Self-employed Unemployed Retired Guarantor	10,276 8,011 4,420 2,219 56,692 Number 41,409 13,725 770	19.21 14.11 7.88 3.99 100.09 % of total number 73.00 24.22 0.22 1.44	5 E 1,870,367,458 6 E 1,681,323,737 5 E 1,045,531,249 5 E 531,688,104 5 E 7,797,794,665 Amount (GBP) % 6 E 2,493,683,902 6 E 2,493,683,902 6 E 10,791,422 6 E 32,942,067 6 E - 32,942,067	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4%				
180-240 months 200-360 months 300-360 months 300-360 months Total Employment status Employment status Employed Guerantor Other	10,276 8,011 4,420 2,196 56,692 Number 41,400 13,727 770 60 60	19.21 14.11 17.83 1.39 100.07 % of total number 24.22 2.42 1.44 1.44 1.44 1.44 1.44 1.4	8 £ 1,870,357,458 8 £ 1,881,323,737 8 £ 1,045,531,249 8 £ 51,3188,104 8 £ 7,797,754,665 Amount (GBP) % 5 £ 148,225,207 8 £ 2,439,883,902 6 £ 10,791,422 6 £ 32,942,067 8 £ 2,422,620 9 £ 112,112,168	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 0.0%				
180-240 months 200-380 months 300-380 months 300-380 months Total Employem status Employed Self-employed Unemployed Retired Guarantor	10,276 8,011 4,420 2,219 56,692 Number 41,409 13,725 770	19.21 14.11 17.83 1.39 100.07 % of total number 24.22 2.42 1.44 1.44 1.44 1.44 1.44 1.4	8 £ 1,870,357,458 8 £ 1,881,323,737 8 £ 1,045,531,249 8 £ 51,3188,104 8 £ 7,797,754,665 Amount (GBP) % 5 £ 148,225,207 8 £ 2,439,883,902 6 £ 10,791,422 6 £ 32,942,067 8 £ 2,422,620 9 £ 112,112,168	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 0.0%				
180-240 months 200-360 months 300-360 months 300-360 months Total Employment status Employment status Employed Guerantor Other	10,276 8,011 4,420 2,196 56,692 Number 41,400 13,727 770 60 60	19.21 14.11 17.83 1.39 100.07 % of total number 24.22 2.42 1.44 1.44 1.44 1.44 1.44 1.4	8 £ 1,870,357,458 8 £ 1,881,323,737 8 £ 1,045,531,249 8 £ 51,888,104 8 £ 7,797,754,665 Amount (GBP) % 5 £ 148,225,207 8 £ 2,439,883,902 9 £ 10,791,422 9 £ 32,942,067 9 £ 32,942,067 9 £ 112,112,168	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4%				
180-240 months 200-360 months 300-360 months 300-360 months 360+ months Total Employment status Employed Unemployed Unemployed Unemployed Guarantor Other Total	10,276 8,011 4,420 2,216 55,692 Number 41,400 13,725 10,7	19.21 14.11 17.83 1.39 100.07 % of total number 24.22 2.42 1.44 1.44 1.44 1.44 1.44 1.4	8 £ 1,870,357,458 8 £ 1,881,323,737 8 £ 1,045,531,249 8 £ 51,888,104 8 £ 7,797,754,665 Amount (GBP) % 5 £ 148,225,207 8 £ 2,439,883,902 9 £ 10,791,422 9 £ 32,942,067 9 £ 32,942,067 9 £ 112,112,168	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 0.0%				
180-240 months 300-360 months 300-360 months 300-180 months 106a 180-180 months 106a Employment status Emgloyed Self-employed Unemployed Retired Guarantor Other	10,276 8,011 4,420 2,216 55,692 Number 41,400 13,725 10,7	19.21 14.11 17.83 1.39 100.07 % of total number 24.22 2.42 1.44 1.44 1.44 1.44 1.44 1.4	8 £ 1,870,357,458 8 £ 1,881,323,737 8 £ 1,045,531,249 8 £ 51,888,104 8 £ 7,797,754,665 Amount (GBP) % 5 £ 148,225,207 8 £ 2,439,883,902 9 £ 10,791,422 9 £ 32,942,067 9 £ 32,942,067 9 £ 112,112,168	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 0.0%				
180-240 months 200-360 months 300-360 months 300-360 months 360- months Total Employment status Employment Unemployed Unemployed Cheffed Code Code Code Code Code Code Code Co	10,276 8,011 4,420 2,216 56,692 Number 41,409 13,725 170 6,692 56,692 56,692 56,692 56,692 56,692 56,692 56,692	19.21 14.11 7.83 1.399 100.09 % of total number 73.00 22.4.21 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1	\$ £ 1,870,357,458 \$ £ 1,881,323,737 \$ £ 1,045,531,249 \$ £ 5,1388,104 \$ £ 5,148,225,207 \$ £ 5,148,225,207 \$ £ 2,493,683,602 \$ £ 5,148,225,207 \$ £ 2,493,683,602 \$ £ 7,797,754,665 \$ £ 7,797,754,665 \$ £ 7,797,754,665 \$ £ 8 8	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 10.0%	10	11	12	13
180-240 months 204-300 months 300-360 months 300-360 months 300- months 300- months 300- months General Composition of the Comp	10,276 8,011 4,420 2,216 55,692 Number 41,400 13,725 10,7	19.21 14.11 17.83 1.39 100.07 % of total number 24.22 2.42 1.44 1.44 1.44 1.44 1.44 1.4	E	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 1.4% 100.0%	10 20/06/19	11 15/01/20	12	13 0807/21
180-240 months 204-300 months 300-360 months 300-360 months 300- months 300- months 300- months General Composition of the Comp	10,276 8,011 4,420 8,011 4,420 2,106 56,692 Number 41,409 13,725 770 0 666 56,692 sclose for all bonds outstanding)	19.21 14.11 17.81 18.00 19.00 19.01	E	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 1.4% 100.0%	10 20/06/19 10/18/2/AAA			13 0807/21 Ass NR (Ass)
180-240 months 300-360 months 300-360 months 300-800 months Total Employment status Employment Description Unemployed Retired Gouaranto Other Total Covered Bonds Outstanding, Associated Derivatives (please dis Series "	10,276 8,011 4,420 2,2196 95,692 Number 41,409 13,725 132,725 770 65,692 sclose for all bonds outstanding)	19.21 14.11 14.11 17.88 1.399 100.09 % of total number 73.00 22.4.27 1.41 1.42 1.42 1.43 1.42 1.42 1.43 1.43 1.43 1.44 1.44 1.44 1.44 1.44	\$ E 1,870,357,458 \$ E 1,870,357,458 \$ E 1,681,323,737 \$ E 1,045,531,249 \$ E 5,148,225,207 \$ E 5,148,225,207 \$ E 2,403,683,002 \$ E 10,791,422 \$ E 32,942,067 \$ E 1,797,754,695	24.0% 21.6% 13.4% 6.8% 100.0% of total amount 66.0% 32.0% 0.1% 0.4% 1.00% 1.4% 1.00%	a / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
180-240 months 200-360 months 300-360 months 300-360 months 300- months 300- months 300- months 300- months 300- months 300- months 500- m	10,276 8,011 4,420 8,011 4,420 2,106 56,692 Number 41,409 13,725 770 0 666 56,692 sclose for all bonds outstanding)	19.21 14.11 17.83 1.89 1.80 1.80 1.80 1.80 1.80 1.80 1.80 1.80	E	24.0% 24.0% 13.4% 15.0%	a/NR/AAA a/NR/AAA		Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA
180-240 months 300-360 months 300-360 months 300-800 months Total Employment status Employment Employment Unemployed Retired Gouranior 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	10.076 8.011 4.420 9.000 9.000 Number 41,400 13,725 132 770 770 656 656 656 656 656 656 656 656 656 65	19.21 14.11 14.11 17.88 1.399 100.09 % of total number 73.09 22.4.27 2.4.27 2.4.27 2.4.31 2.4.27 2.4.31 2.4	\$ E 1,870,357,458 \$ E 1,881,323,737 \$ E 1,045,531,249 \$ E 5,148,225,207 \$ E 5,148,225,207 \$ E 5,148,225,207 \$ E 2,403,683,802 \$ E 10,791,422 \$ E 32,942,067 \$ E 12,112,168 \$ E 7,797,754,665 \$ 2 12,112,168 \$ E 7,797,754,665 \$ E 1,797,754,665 \$ E 1,797,754,665 \$ E 7,797,754,665	24.0% 24.0% 13.4% 13.4% 16.0% 15.4%	a / NR / AAA a / 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 300-360 months 300-360 months 300-800 months Total Employment status Employment Employment Unemployed Retired Gouranior 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	10,276 8,011 4,420 2,2196 95,692 Number 41,409 13,725 132,725 770 65,692 sclose for all bonds outstanding)	19.21 14.11 17.83 1.89 1.80 1.80 1.80 1.80 1.80 1.80 1.80 1.80	E	24.0% 24.0% 13.4% 13.4% 16.0% 15.4%	a/NR/AAA a/NR/AAA	Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA
180-240 months 200-360 months 300-360 months 300-360 months Total Employment status Employed Employed Unemployed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please di Series Courant raine, Moody/uSAPFisch/DBRS) Corrent raine, Moody/uSAPFisch/DBRS) Denomination Amount all sissuance	10,276 8,011 4,420 2,106 56,692 Number 141,099 151,275 177 770 65 65 55,692 sclose for all bonds outstanding) 220706 Ana I NE I AAA	19.21 14.13 17.83 1.39 100.09 % of total number 73.00 2.21 1.12 1.12 1.12 1.12 1.12 1.12 1	E	24.0% 21.6% 13.4% 6.8% 100.0% 100.0% of total amount 66.0% 0.1% 0.1% 0.1% 100.0% 14.4% 100.0% 1.4% 100.0% 1.4% 100.0% 6.8% 6.8% 6.8% 6.8% 6.8% 6.8% 6.8% 6.8	a / NR / AAA a / 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
180-240 months 300-360 months 300-360 months 300-360 months 300-7 months 17olar Employment status Employed General Self-employed Unemployed Retired Guarantor Other 17olar 17ola	10.076 8.011 4.420 8.011 4.420 7.020 8.080 Number 141,499 143,499 153,725 132 770 70 70 96,692 sclose for all bonds outstanding) 220706 Aaa / NR / AAA Aaa / NR / AAAA	19.21 14.11 17.23 17.23 18.11 18.11 18.12	E	24.0% 21.6% 13.4% 10.0%	a / NR / AAA a / 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
180-240 months 300-360 months 300-360 months 300-360 months 360+ months Total Employment status Engloymed Employment status Engloymed Untermoloymed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please di Series " Issue data Issue data Amount al siasance Amount outstanding	10,276 8,011 4,420 2,210 56,692 Number 14,400 15,000 15,775 17,700 15,775 17,700 15,775 17,700 15,775 17,700 17,700 18,	19.21 14.11 17.83 1.39 100.01 % of total number % of total number 2.21 2.22 2.22 2.22 2.22 2.22 2.22 2.	E	24.0% 21.6% 13.4% 6.8% 100.0% 100.0% of total amount 66.0% 100.0% 100.4% 100.0% 11.4% 100.0% 11.4% 100.0% 13.1118 Asia / NR / AAA Aaa Asia / NR / AAA Aaa Aaa Aaa / NR / AAAa Aaa Aaa / NR / Aaaa Aaa / NR / Aaa	a / NR / AAA a / 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
180-240 months 300-360 months 300-360 months 300-360 months 170dal Employment status Employed Employment status Employed Unemployed Unemployed Unemployed Unemployed Unemployed Covered Bonds Outstanding, Associated Derivatives (please di Series " 170dal United U	10,076 8,011 4,420 2,106 56,092 Number 141,409 151,725 10,000 150,00	19.21 14.11 17.31 18.11 19.21	E	24.0% 21.6% 13.4% 10.0% 100.0% of total amount 66.0% 02.0% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.0% 100.0% 0.1% 0.0% 0.1% 0.0% 0.1% 0.0% 0.0	a / NR / AAA a / 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
180-240 months 300-360 months 300-360 months 300-360 months 170dal Employment status Employed Employment status Employed Unemployed Unemployed Unemployed Unemployed Unemployed Covered Bonds Outstanding, Associated Derivatives (please di Series " 170dal United U	10,076 8,011 4,420 2,106 56,092 Number 141,409 151,725 10,000 150,00	19.21 14.11 17.31 18.11 19.21	E	24.0% 21.6% 13.4% 10.0% 100.0% of total amount 66.0% 02.0% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.0% 100.0% 0.1% 0.0% 0.1% 0.0% 0.1% 0.0% 0.0	a / NR / AAA a / 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
180-240 months 300-360 months 300-360 months 300-360 months 360-* months Total Employment status Employment status Employment Safe employed Uniformatic Safe employed Safe employed Uniformatic Safe employed Safe em	10,276 8,011 4,420 2,216 56,692 Number 14,400 56,692 Number 14,400 15,200 17,700 10 18,20	19.21 14.11 17.83 1.39 100.07	\$ E 1,870,357,458 \$ E 1,861,323,737 \$ E 1,045,531,249 \$ E 5,148,225,207 \$ E 5,148,225,207 \$ E 5,148,225,207 \$ E 5,148,225,207 \$ E 7,797,754,665 \$ E 7,797,754,665 \$ E 7,797,754,665 \$ E 7,797,754,665 \$ E 1,121,121,68 \$ E 7,797,754,665 \$ E 1,121,121,68 \$ E 7,797,754,665 \$ E 6,121,121,121,121,121,121,121,121,121,12	24,0% 21,6% 13,4% 6,8% 100,0% 100,0% 100,0% 101,0%	a / NR / AAA a / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000 Soft bullet 15/01/25	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet 07/07/28
180-240 months 300-360 months 300-360 months 300-360 months 106+ months Total Employment status Employment status Employed Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please di Saries ** Insue date Conjania rating (Moody/wSAP/Fich/DBRS) Comert rating (Moody/wSAP/Fich/DBRS) Denomination Amount at issuance Amount outstanding Amount Maturity by the (marking) Scheduled final maturity date Scheduled final maturity date Cocool final maturity date	10,276 8,011 4,420 2,106 9,06,692 Number 141,409 151,725 192 170 0 0 666 9,06,692 sclose for all bonds outstanding) 220706 Asa I NR / AA Aa / INR / AA Gibbs 1,50,000 9,000,000 9,000,000 9,000,000 9,000,000	19.21 14.11 17.21	E	24.0% 21.6% 13.4% 16.0% 10.0% 10.0% 10.0% 11.0% 11.0% 12.0% 11.0% 12.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1%	a / NR / AAA a / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24 02/04/24	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0,861 Soft bullet 07/07/29
180-240 months 300-360 months 300-360 months 300-360 months 360-* months Total Employment status Employment status Employment Safe employed Uniformatic Safe employed Safe employed Uniformatic Safe employed Safe em	10,276 8,011 4,420 2,216 56,692 Number 14,400 56,692 Number 14,400 15,200 17,700 10 18,20	19.21 14.11 17.83 1.39 100.07	E	24.0% 21.6% 13.4% 16.0% 100.0% 100.0% 11.00.0% 1	a / NR / AAA a / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000 Soft bullet 15/01/25	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet 07/07/28 07/07/29 XS2360599281
180-240 months 200-360 months 300-360 months 300-360 months 300-8 months Total Employment status Employment status Employment Unemployment Unemploy	10,278 8,011 4,420 2,106 56,692 Number 141,09 151,272 1770 770 70 0 65,692 sciose for all bonds outstanding) 220709 Anal NR I AAA G B C G B G B G B G B G B G B G B G B G	19.21 14.13 17.83 1.39 100.09	E	24.0% 21.6% 13.4% 16.0% 10.0% 10.0% 10.0% 11.0% 11.0% 12.0% 11.0% 12.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1% 10.0% 13.1%	a / NR / AAA a / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24 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
180-240 months 200-360 months 300-360 months 300-360 months 300-1 months Total Employment status Employment status Employed Gef-employed Unemployed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please di Sartes ** Included Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please di Sartes ** Included Guarantor Original rating (Moody/s/SAP/Fitch/DBRS) Current rating (Moody/s/SAP/Fitch/DBRS) Denomination Amount al sissance Amount outstanding FX wave prate (paties 1)-bidefpass-through) Modern Control of the Co	10,278 8,011 4,420 2,106 56,692 Number 141,09 151,272 1770 770 70 0 65,692 sciose for all bonds outstanding) 220709 Anal NR I AAA G B C G B G B G B G B G B G B G B G B G	19.21 14.13 17.83 1.39 100.09	E	24.0% 21.6% 13.4% 16.0% 10.0% 10.0% 10.0% 10.0% 10.1% 10.0% 10.1% 10.0% 10.1% 10.0% 10.1% 10.0% 10.1% 10.0%	a / NR / AAA a / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 52015230365 LSE	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft builet 15/01/25 15/01/26 XS2101343528 LSE	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA BBP BS0,000,000 B50,000,000 1,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet 07/07/28 07/07/29 XS2360599281
180-240 months 300-360 months 300-360 months 300-360 months 300-7 months 17 clas Employment status Employment status Employed Unemployed Unemployed Retired Guarantor Other 1 clas Covered Bonds Outstanding, Associated Derivatives (please dis Series ** 1 class date Covered Bonds Outstanding, Associated Derivatives (please dis Series ** 1 class date Original rating, (Moody's/S&P/Fitch/DBRS) Courrent rating, (Moody's/S&P/Fitch/DBRS) Courrent rating, (Moody's/S&P/Fitch/DBRS) Courrent rating, (Moody's/S&P/Fitch/DBRS) Courrent rating, Moody's/S&P/Fitch/DBRS) Courrent rating, Moody's/S&P/Fitch/DBRS) Courrent rating, Moody's/S&P/Fitch/DBRS) Series (Moody's/S&P/Fitch/DBRS) Series (Moody's/S&P/Fitch/DBRS) Scheduled final maturity date United Status Silva Series (Moody's/S&P/Fitch/DBRS) Silva Service (Moody's/S&P/Fitch/DBRS)	10,276 8,011 4,420 8,011 4,420 5,6,692 Number Number 141,409 151,725 152 170 770 6,692 5,692 5,692 182,725 193,725 194,725 195,725	19.21 14.11 17.21 17.21 18.21	E	24.0% 21.6% 13.4% 10.0%	a / NR / AAA a / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 S2015230365 LSE Annually	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/25 XS2101343528 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 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
180-240 months 200-360 months 300-360 months 300-360 months 17 dai 18 mployment status Employment status Employment status Employment status Employed Self-employed Uhemployed Retired Guaranto Other Total Covered Bonds Outstanding, Associated Derivatives (please di Series Series Series Series Series Covered Bonds Outstanding, Associated Derivatives (please di Series	10,276 8,011 4,420 2,106 56,692 Number Number 141,09 151,725 1770 770 60 65,692 152,725 172,725 173,725 174,095 175,725 17	19.21 14.13 17.83 1.39 100.09 % of total number % of total number 73.01 2.42.22 1.14.14 1.44 1.14.15 1.12.23 1.00.09	E	24.0% 21.6% 13.4% 6.8% 100.0% 100.0% 101.0%	aa / NR / AAA aa / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 32015230365 LSE Annually 20/06/22	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft builet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 15/07/22	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 04/07/22	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0,861 Soft bullet 07/07/28 07/07/28 XS2360599281 LSE Annually 07/07/22
180-240 months 200-360 months 300-360 months 300-360 months 17 dai 18 mployment status Employment status Employment status Employment status Employed Self-employed Uhemployed Retired Guaranto Other Total Covered Bonds Outstanding, Associated Derivatives (please di Series Series Series Series Series Covered Bonds Outstanding, Associated Derivatives (please di Series	10,276 8,011 4,420 8,011 4,420 5,6,692 Number Number 141,409 151,725 152 170 770 6,692 5,692 5,692 182,725 193,725 194,725 195,725	19.21 14.13 17.83 1.39 100.09 % of total number % of total number 73.01 2.42.22 1.14.14 1.44 1.14.15 1.12.23 1.00.09	E	24.0% 21.6% 13.4% 10.0%	a / NR / AAA a / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 S2015230365 LSE Annually	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/25 XS2101343528 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0,861 Soft bullet 07/07/28 07/07/28 XS2360599281 LSE Annually 07/07/22
180-240 months 300-360 months 300-360 months 300-360 months 100+ months 1704a Employment status Employed Employed Unemployed Unempl	10,076 8,011 4,420 2,106 5,692 Number Number 141,409 151,725 152,725 152,725 152,725 153,725 154,725 154,725 155,72	19.21 14.13 17.81 17.81 18.00.09 18.61 fotal number 17.00.09 18.61 fotal number 17.00.09 18.61 fotal number 17.00.09 18.61 fotal number 18.61 fotal number 19.62 fota	E	24.0% 21.6% 13.4% 10.0%	na / NR / AAA na / NR / AAA EUR 500,000,000 500,000,000 0 .889 Soft bullet 20/06/26 20/06/27 ESCOTE SCOTE SCOTE Annually 20/06/22 0.125%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 15/07/22 1,121%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000 Soft bullet 02/04/24 02/04/25 XS21494/28109 LSE Quarterly 04/07/22 1,332%	Aaa / NR / AAA
180-240 months 300-360 months 300-360 months 300-360 months 17 dai 18 mployment status Employment status Employment status Employment status Employment status Employment General Special Spec	10,276 8,011 4,420 2,106 56,692 Number Number 141,009 151,009 151,009 160 160 160 160 160 160 160 160 160 160	19.21 14.13 17.83 1.391 100.01 % of total number % of total number 73.01 2.42.22 2.42.22 2.40.22 2.41.12 2.4	E	24.0% 21.6% 13.4% 6.8% 100.0% 100.0% of total amount 100.0% 100.0	88 / NR / AAA 18 / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/27 52015230365 LSE Annually 20/06/22 0.125%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft builet 15/01/25 XS2101343528 Quarterly 15/07/22 1,121% 0,520%	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft builet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 04/07/22 1.332% 0.80% 0.800%	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0,861 Soft bullet 07/07/29 1,707/29 LSE Annually 07/07/22 0,010% 1,020%
180-240 months 300-360 months 300-360 months 300-360 months 106+ months 106-100-100-100-100-100-100-100-100-100-	10,276 8,011 4,420 2,106 56,092 Number Number 141,409 151,725 152,725 163,725 170 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	19.21 14.11 17.31 17.31 18.30 18.00 19.01 total number 9. of total number 73.00 24.22 19.22 19.23 19.24 19.20 19	E	24.0% 21.6% 13.4% 10.0% 10.0% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4%	na / NR / AAA na / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 52015230365 LSE Annually 20/06/22 0.125% 5BC Bank plc	Asa / NR / AAA Asa /	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 10,000 Soft bullet 02/04/25 XS2149428109 LSE Ouarterly 04/07/22 1.332% 0.800% N/A	Aaa / NR / AAA Aaa / NR / AAA EUR 750.000.000 750.000.000 0.861 Soft bullet 07/07/29 XS2360599281 LSE Amually 07/07/22 0.101% 1.020% N/A
180-240 months 300-360 months 300-360 months 300-360 months 106+ months 106-100-100-100-100-100-100-100-100-100-	10,276 8,011 4,420 2,106 56,692 Number Number 141,009 151,009 151,009 160 160 160 160 160 160 160 160 160 160	19.21 14.13 17.83 17.81 17.81 18.14 19.21	E	24.0% 24.0% 13.4% 13.4% 10.0%	88 / NR / AAA 18 / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/27 52015230365 LSE Annually 20/06/22 0.125%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft builet 15/01/25 XS2101343528 Quarterly 15/07/22 1,121% 0,520%	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA BBP 850,000,000 1,000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 04/07/22 1,332% 0,80% N/A N/A	Aaa / NR / AAA Aaa / NR / AAA EUR 750.000.000 750.000.000 0.861 Soft bullet 07/07/29 XS2360599281 LSE Amually 07/07/22 0.101% 1.020% N/A
180-240 months 300-360 months 300-360 months 300-360 months 300-4 months Toda Employment status Employment status Employed Unemployed Retired Coura native Covered Bonds Outstanding, Associated Derivatives (please dis Series Covered Bonds Outstanding, Associated Derivatives (please dis Series) Covered Bonds Outstanding, Associated Derivatives (please distinct outstanding) Cove	10,276 8,011 4,420 2,106 56,092 Number Number 141,409 151,725 152,725 163,725 170 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	19.21 14.13 17.83 17.81 17.81 18.14 19.21	E	24.0% 24.0% 13.4% 13.4% 10.0%	al / NR / AAA al / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/27 S2015230365 LSE Annually 20/06/22 0.125% 1.528% SBC Bank plc EUR	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 1,000 Soft bullet 1501/25 XS2101343528 Quarterly 1,121% 0,520% N/A N/A	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA BBP 850,000,000 1,000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 04/07/22 1,332% 0,80% N/A N/A	Aaa / NR / AAA
180-240 months 300-360 months 300-360 months 300-360 months 106+ months 106-100-100-100-100-100-100-100-100-100-	10.076 8.011 4.420 5.602 Number Number 41,409 113,725 132 132 152 153 154 155 155 155 155 155 155 155 155 155	19.21 14.11 17.81 17.81 17.81 18.00.09 18.01 total number 19.02 19.02 19.02 19.03 19	E	24.0% 21.6% 13.4% 10.0% 10.0% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4% 10.0% 11.4%	na / NR / AAA na / NR / AAA EUR 500,000,000 500,000,000 0.889 Soft bullet 20/06/26 20/06/27 52015230365 LSE Annually 20/06/22 0.125% 5BC Bank plc	Asa / NR / AAA Asa /	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 10,000 Soft bullet 02/04/25 XS2149428109 LSE Ouarterly 04/07/22 1.332% 0.800% N/A	Ass / NR / AAA Ass / NR / AAA

Swap notional amount
Swap notional maturity
LLP receive rate/marpin
LLP pay rate/marpin
Collateral posting amount*

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

ramme	

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