National Transparency Template December 2022

Administration Name of IRCB programme Coventry Building Society Coventry Building Society Philip Hemsley (Head of Capital Markets) Telephone: +44 (10/24 7518 1327 E-mail: Philip Hemsley(Head of Capital Markets) Telephone: +44 (10/24 7518 1327 E-mail: Philip Hemsley(Beldenoventry co.uk Mailing Address: Cak Tree Court, Binley Business Park, Harry Weston Road, Coventry, CV3 2UN 31/01/2 End Date of reporting period N11/22 Web links - prospectus, transaction documents, loan-level data https://live.ircoms.net/CoventryBuildingSociety/



					Counterparty/ies		Fitch	Me	oody's	S&F	•		DB
						Rating trigg	er Current rating	Rating trigger	Current rating	Rating trigger	Current ratio	ng Rating tri	igge C
Covered bonds					0	N/A	Aaa / NR / AAA	N/A	AAA	N/A	N/A	N/A	N/
ssuer					Coventry Building Society	N/A	Α-	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	Α-	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	Α-	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-	Α-	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool Swap notional amount(s) (GBP)					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£4,608,827,150	£428,000,000	£444,550,000	£645,412,500	£434,125,758				•			•	•
Swap notional maturity/ies	15/01/2025	12/01/2024	20/06/2026	07/07/2028	07/12/2026								
Swap notional maturity/ies LLP receive rate/margin	4.62150%	1.76250%	1.52800%	1.02000%	4.44250								
LLP pay rate/margin	2.19673%	2.19673%	2.19673%	2.19673%	2.19673%								
Collateral posting amount(s) (GBP)					529,330,923								

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: £11,127,943	1
	(a) Revenue Receipts - Interest received from Borrowers: £11.566.791	(a) Revenue Receipts - Fees charged to Borrowers: £398.619	
	(a) Revenue Receipts - Fees charged to Borrowers: £893,498	(b) Interest received: £227.666	1
	(b) Interest received: £413.787	(c) Excess Reserve Fund: £0	
	(c) Excess Reserve Fund: £5.385.009	(d) Other Revenue Receipts : £1.823	1
	(d) Other Revenue Receipts: £1.674	(e) Excess Required Coupon Amount: £0	
	(e) Excess Required Coupon Amount: £0	(f) Reserve Ledger credit amounts following Notice to Pay: £0	1
	(f) Reserve Ledger credit amounts following Notice to Pay: £0	(g) Amounts Belonging to Third Parties: -£398,619	
			1
	(g) Amounts Belonging to Third Parties: -£893,498	(h) Required Coupon Amount: £0	
	(h) Required Coupon Amount: £0	(i) Interest Accumulation Ledger: £0	1
	(i) Interest Accumulation Ledger: £0	Total Available Revenue Receipts: £11,357,433	
	Total Available Revenue Receipts: £17,367,261		1
		PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	1
	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: £15,000	1
	(b) Fees due to Agent: £0	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £1,200	Provider and Asset Monitor: £0	1
	(d) Amounts due to the Interest Rate Swap Provider: -£6.489.211	(d) Amounts due to the Interest Rate Swap Provider: -£10.422.594	
	(e) (i) Amounts due to the interest reace was providers: -25,493,211 (e) (ii) Amounts due to/(from) the Covered Bond Swap Providers: £5,403.500	(e) (i) Amounts due to (from) the Covered Bond Swap Providers: £0	1
	(ii) Amounts due on the Term Advance: £15,430,909	(ii) Amounts due on the Term Advance: £1,779,200	1
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	1
	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	1
	(h) Transfer to Reserve Ledger: £0	(h) Transfer to Reserve Ledger: £1,041,492	1
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(i) Indemnity amounts due to the Members: £0	(i) Indemnity amounts due to the Members: £0	1
	(k) Repayment of Cash Capital Contributions : £0	(k) Repayment of Cash Capital Contributions : £0	
	(f) Deferred Consideration: £3.017.864	(I) Deferred Consideration: £18.944.335	1
	(m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	1
	(n) Members profit amount: £3.000	(n) Members profit amount: £0	
	(ii) Weithers profit amount. 23,000	(II) Wellibers profit amount. £0	
Principal receipts (please disclose all parts of waterfall)	+		
i mopa rocepto (picase alsolose ali parte ei materiali)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	1
	(a) Scheduled amounts received from Borrowers: £33,327,079	(a) Scheduled amounts received from Borrowers: £35,979,384	1
	Unscheduled amounts received from Borrowers: £52,041,045	Unscheduled amounts received from Borrowers: £73,158,077	
	Less Further Advances made: -£2,786,819	Less Further Advances made: -£4,072,417	
	(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	1
	Total Available Principal Receipts: £82.581.305	Total Available Principal Receipts: £105,065,044	
	Total Walado Tillopa Noodpto. 202,007,000	Total / Walable / Milopal Resulpts. 2700,000,044	1
	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	
	(a) Fundament of New Control of Substitution Assets. 20 (b) Transfer to Principal Ledger: £0	(b) Transfer to Principal Ledger: £0	1
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £82,581,305	(d) Capital Distribution to Members: £105,065,044	
Reserve ledger		01,496 £ 29,760,0	
Revenue ledger		75,750 £ 12,756,0	
Principal ledger		31,305 £ 105,065,0	
Pre-maturity liquidity ledger	N/A	N/A	N/A

Asset Coverage Test*

	Value	Description (please edit if different)
A		A: Arrears Adjusted True Balance
В		B: Principal Receipts Retained in Cash
C	£ -	C: Retained Cash Contributions
D	£ 75,000,000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions
E	£ -	0
V	£ -	0
W	£ -	0
X		X: Savings set off balance
Y		Y : Flexible draw deduction
Z		Z: Negative carry adjustment
Total	£ 5,573,758,237	

Method used for calculating component A'
As Arrears Adjusted True B
Asset percentage (%)
Maximum asset percentage from Flich (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from ASBP (%)
Maximum asset percentage from BRIS (%)
Maximum asset serviced from DRISS (%)
Constit support as othered from ACT (CBPP)
Constit support as othered from ACT (CBPP)

**Sec Coverage Test does not include series 14 as it was issued after the calculation date
ProgrammeLevel Characteristics* A: Arrears Adjusted True Balance

Programme-Leve	I Characteristics

Programme-Level Characteristics		
Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at swap FX rate)	£	4,402,088,258
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at current spot rate)	£	4,442,015,000
Cover pool balance (GBP	£	6,613,528,372
GIC account balance (GBP)	£	127,258,551
Any additional collateral (please specify	£	-
Any additional collateral (GBP)	£	-
Aggregate balance of off-set mortgages (GBP	£	669,830,426
Aggregate deposits attaching to the cover pool (GBP	£	241,630,436
Aggregate deposits attaching specifically to the off-set mortgage		
(GBP)	£	207,691,632
Nominal level of overcollateralisation (GBP		2,338,329,885
Nominal level of overcollateralisation (%		53.1%
Number of loans in cover poo		48,210
Average loan balance (GBP	£	137,182
Weighted average non-Indexed LTV (%		48.8%
Weighted average Indexed LTV (%		41.3%
Weighted average seasoning (months		55.8
Weighted average remaining term (months)		221.2
Weighted average interest rate (%		2.24%
Standard Variable Rate(s) (%		5.84%
Constant Pre-Payment Rate (%, current month)		0.75%
Constant Pre-Payment Rate (%, quarterly average)		1.30%
Principal Payment Rate (%, current month)		1.25%
Principal Payment Rate (%, quarterly average)		1.84%
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%

Mortgage collections

Mortgage collections (scheduled - interest)	£	11,566,791
Mortgage collections (scheduled - principal)	£	33,327,079
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	49,254,226

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% or total number	Amount (GBP)	% or total amount
Loan redemptions since previous reporting date	500	1.0%	41,531,374	0.6%
Loans bought back by seller(s)	47	0.1%	6,976,655	0.1%
of which are non-performing loans	42	0.1%	6,442,557	0.1%
of which have breached R&Ws	5	0.0%	534,097	0.0%
Loans sold into the cover pool	562	1.2%	102,099,440	1.5%

Product Rate Type and Reversionary Profiles	Weighted average								
						Remaining teaser			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	45,115	79.5%	5,742,782,703	86.8%	1.92%	30.7	1.30%	0.96%	1.89°
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	1,158	2.0%	78,558,270	1.2%	3.81%	0	0.31%	0.31%	5.449
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00°
Tracker at origination, reverting to SVR	236	0.4%	36,765,464	0.6%	4.01%	20.8	0.41%	0.52%	3.90°
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00°
Tracker for life	1,205	2.1%	61,780,367	0.9%	3.75%	0	0.25%	0.25%	3.579
SVR, including discount to SVR	9,040	15.9%	693,641,568	10.5%	4.53%	0	4.53%	0.00%	4.53°
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.009
Total	56,759	100.0%	6,613,528,372	100.0%	2.24%		1.61%		2.239

rroare broakdown	Number	% of total number	Amount (GBP) 9	% of total amou
rrears breakdown urrent	Number 47,991	% of total number 99.5%	£ 6,584,044,924	% or total amou
1 month in arrears	1ec,1* 281	0.3%		0.
2 months in arrears	53	0.1%		0.
3 months in arrears				0.
6 months in arrears	0	0.0%	£	0.
12 months in arrears	0			0.
2+ months in arrears	1	0.0%	£ -	0.
otal	48,210	100.0%	£ 6,613,528,372	100.0
rrent non-Indexed LTV	Number	% of total number	Amount (GBP) 9	% of total amou
50%	Number 33.410	76 Of total number 69.3%		50.
I-55%	33,910 2,972	6.2%		8.
i-60%	3,077	6.4%	£ 630,046,595	9.
0-65%	2,766	5.7%	£ 625,475,601	9
5-70%	1,889	3.9%	£ 438,985,041	6.
)-75%	2.146	4.5%	£ 541.027.520	6. 8.
5-80%	1,550			6.
-85%	386	0.8%		1.
-90%	14	0.0%	£ 2,571,354	0.
0-95%	0	0.0%	£ -	0.
5-100%	0	0.0%	£ -	0.
0-105%	0		£ -	0. 0.
05-110%	<u></u>			0.0
10-125% 25%+	0	0.0%		0.
total	48,210			100.0
	WU,E.10	100.0070	_ 0,010,020,012	.30.0
urrent Indexed LTV	Number	% of total number	Amount (GBP) 9	% of total amou
50%	39,041	81.0%	£ 4,357,931,840	65.
0-55%	2,421 2,305	5.0%		8.
i-60%	2,305	4.8%	£ 555,071,797	8
0-65%	2,026	4.2%	£ 514,995,372	7.
5-70%	1,501	3.1%	£ 397,755,855	6.
D-75%	796	1.7%	£ 210,478,452	3.
5-80%	94	0.2%	£ 26,802,656	0.4
0-85%	20			0.1
5-90%	3			0. 0.
0-95%	3			
5-100%	0	0.0%	£ -	0.0
00-105%	0		£ -	0.0
05-110%	0		<u>E</u> -	0.0
10-125% 25%+			<u>t</u> -	0.0
otal	48.210	100.0%	£ 6.613.528.372	100.0
otal	48,210	100.0%	£ 6,613,528,372	0.0 100.0
urrent outstanding balance of loan	48,210 Number	100.0% % of total number	£ 6,613,528,372 Amount (GBP) 9	% of total amou
urrent outstanding balance of loan	48,210 Number 980	100.0% % of total number 2.0%	£ 6,613,528,372 Amount (GBP) 9 2,303,489	% of total amou
urrent outstanding balance of loan 5,000 000-10,000	48,210 Number 980 1,004	100.0% % of total number 2.0% 2.1%	£ 6,613,528,372 Amount (GBP) 9 2,303,489 7,633,854	% of total amou
urrent outstanding balance of loan 5,000 0000 000000000000000000000000000	48.210 Number 980 1.004 3.5020	100.0% % of total number 2.0% 2.1% 7.3%	£ 6,613,528,372 Amount (GBP) 9 2,303,489 7,633,854	% of total amou
urrent outstanding balance of loan 5.000 000-10.000 000-10.000 000-50.000 000-50.000	Number 980 1,507 1	100.0% % of total number 2.0% 2.1% 7.3%	£ 6,613,528,372 Amount (GBP) 9 2,303,489 7,633,854	% of total amou
urrent outstanding balance of loan 5,000 000-10,000 000-25,000 0,000-25,000 0,000-50,000 0,000-50,000	Number 980	100.0% of total number 2.0% 2.1% 2.1% 1.28% 1.128%	£ 6,613,528,372 Amount (GBP) 9 2,303,489 7,633,854 61,526,291 228,284,783 366,358,357	% of total amou
urrent outstanding balance of loan 5.000 0.000-10,000 0.000-10,000 0.000-50,000 0.000-50,000 0.000-75,000 0.000-10,000	48.210 Number 980 1,004 3,902 6,009 5,009 5,509	100.0% % of total number 2.0% 2.1% 3.73% 4.12.9% 4.12.9%	Amount (GBP) 9 2,303,489 7,633,854 61,526,291 228,284,783 366,359,357 473,848,108	% of total amou 0. 0. 0. 3. 5.
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irrent outstanding balance of loan 5,000 000-10,000 000-25,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000 000-30,000	Number 980 Number 980	100.0% % of total number 2.0% 2.1% 3.73% 4.12.9% 4.12.9%	Amount (GBP) 9 2,303,489 7,633,854 61,526,291 228,284,783 366,358,357 473,848,108 1,091,196,170 1,029,658,473 882,470,142	% of total amou 0. 0. 3. 5. 7. 16.
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urrent outstanding balance of loan 5,000 000-10,000 000	Number 980 1,004 3,502 6,081 6,566 6,438 8,272 6,596 3,866 2,345 1,444 1,144	100.0% % of total number 2.0% 7.2% 7.2% 12.8% 12.2% 12.8% 12.8% 13.3% 4.3% 4.3% 4.3% 3.30%	E 6,613,528,372 Amount (GBP) 9 7,633,654 61,526,291 228,284,783 366,338,357 473,848,108 1,091,96,170 1,029,658,473 862,470,142 639,270,908 466,507,040	% of total amou 0.0 0.0 3.3 5.3 7.3 16.3
urrent outstanding balance of loan 5,000 0	Number 980 1,004 3,502 6,081 6,566 6,438 8,272 6,596 3,866 2,345 1,444 1,144	100.0% % of total number 2.0% 7.2% 7.2% 12.8% 12.2% 12.8% 12.8% 13.3% 4.3% 4.3% 4.3% 3.30%	E 6,613,528,372 Amount (GBP) 9 7,633,654 61,526,291 228,284,783 366,338,357 473,848,108 1,091,96,170 1,029,658,473 862,470,142 639,270,908 466,507,040	% of total amou 0.0 0.0 0.3 3.3 5.3 7.3 16.3
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urrent outstanding balance of loan 5,000 000-10,000 000-10,000 000-25,000 000-25,000 000-10,000	Number 980 1.004 3.502 6.081 5.806 6.82 8.827 8.936 9.	100.0% % of total number 2.0% 2.1% 2.1% 12.5% 12.5% 12.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5% 13.5%	E 6,613,528,372 Amount (GBP) 9 7,633,654 61,528,291 228,294,783 366,358,357 473,848,108 1,091,98,170 1,029,658,473 862,470,142 639,270,908 466,507,040 365,440,897 272,874,713	% of total amou 0.0 0.0 3.3 5.5 7 16.1 19.7 7. 4. 3.
urrent outstanding balance of loan 5,000 000-10,000 000-10,000 000-50,000 000-50,000 000-10,000 000-10,000 000-10,000 000-10,000 000-200,000	Number Number 980 1,004 3,802 5,686 5,586 5,586 5,586 5,586 5,586 5,586 6,58	100.0% % of total number 2.0% 2.1% 2.1% 2.1% 1.2.2% 1.3.3% 1.3.3% 1.3.3% 1.3.3% 2.2.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3%	E 6,813,528,372 Amount (GBP) 7 Amount (GBP) 7 7,633,864 61,526,251 366,355,357 473,846,166 1,091,196,170 1,029,688,473 862,470,142 639,270,908 466,507,940 365,446,697 272,574,213 285,270,639	% of total amou 0.0 0.0 3.3 5.5 7 16.1 19.7 7.4 3.3
irrent outstanding balance of loan 5,000 10,000-10,000 100-25,8000 100-25,8000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000 100-30,000	Number Number 980 1,004 3,802 5,686 5,586 5,586 5,586 5,586 5,586 5,586 6,58	100.0% % of total number 2.0% 2.1% 2.1% 2.1% 1.2.2% 1.3.3% 1.3.3% 1.3.3% 1.3.3% 2.2.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3% 2.3.3%	E 6,813,528,372 Amount (GBP) 7 Amount (GBP) 7 7,633,864 61,526,251 366,355,357 473,846,166 1,091,196,170 1,029,688,473 862,470,142 639,270,908 466,507,940 365,446,697 272,574,213 285,270,639	% of total amou 0. 0. 0. 3. 5. 7. 16. 15. 9. 7. 4.
urrent outstanding balance of loan 5,000 1,000-10,000 1,000-10,000 1,000-30,000 1,000-30,000 1,000-30,000 1,000-10,000 1,000-10,000 1,000-10,000 1,000-10,000 1,000-10,000 1,000-10,000 1,000-30,000	Number Number	100.0% % of total number 2.0% 7.3% 7.3% 12.8% 12.8% 12.8% 13.9% 13.9% 14.3% 15.3% 16.3% 1	E 6,813,528,372 Amount (GBP) 9 2.303,488 51,230,2485 51,520,281 228,284,783 366,358,357 473,848,108 1,091,195,170 1,029,058,473 238,240,297 247,274,213 205,270,609 239,971,448 248,249,777 247,274,213 259,770,488 248,440,697 247,274,213	% of total amou 0. 0. 0. 3. 5. 7. 16. 15. 9. 7. 4.
irrent outstanding balance of loan 5,000 5	Number Number 980 1,004	100.0% % of total number 2.0% 2.1% 3.25% 3.25% 3.25% 3.25% 3.35% 4.35% 4.35% 4.95% 4.95% 4.95% 4.95% 4.05%	E 6,813,528,372 Amount (GBP) 9 2.303,488 51,230,2485 51,520,281 228,284,783 366,358,357 473,848,108 1,091,195,170 1,029,058,473 238,240,297 247,274,213 205,270,609 239,971,448 248,249,777 247,274,213 259,770,488 248,440,697 247,274,213	% of total amou 0. 0. 0. 3. 5. 7. 16. 15. 13. 9. 7. 4. 3. 2. 1. 0.
irrent outstanding balance of loan 5,000 1,000-10,000 1,000-10,000 1,000-25,000 1,000-30,000 1,0	Number Number 980 1,004	100.0% % of total number 2.0% 2.1% 2.2% 12.2% 12.2% 12.2% 13.3% 18.3% 18.3% 19.3% 19.3% 10.0% 1	E 6,613,528,372 Amount (GBP) 7,533,854 7,533,854 7,533,854 7,533,854 8,524,733 96,359,357 473,845,108 1,091,196,170 1,072,958,473 862,470,142 859,270,956 959,270,956 959,270,956 1,072,957,957 1,072,957 1,0	% of total amounts of t
urrent outstanding balance of loan 5,000 10,000-10,000 10,000-10,000 10,000-50,000 10,	Number Number	100.0% % of total number 2.0% 2.1% 2.2% 12.2% 12.2% 12.2% 13.3% 18.3% 18.3% 19.3% 19.3% 10.0% 1	E 6,613,528,372 Amount (GBP) 7,533,564 7,533,564 7,533,564 7,533,564 7,534,565 966,359,357 473,846,108 1,091,196,170 1,029,658,473 802,470,142 803,270,906 97,5440,697 272,734,213 205,270,509 239,71,448 147,269,727 86,439,834 42,244,737 22,244,243 22,234,243 24,244,257 24,244,243,27	% of total amounts of t
urrent outstanding balance of loan 5.000 000-10.000	Number Number 980 1,004	100.0% % of total number 2.0% 2.1% 2.2% 12.2% 12.2% 12.2% 13.3% 18.3% 18.3% 19.3% 19.3% 10.0% 1	E 6,613,528,372 Amount (GBP) 7,533,854 7,533,854 7,533,854 7,533,854 8,524,733 96,359,357 473,845,108 1,091,196,170 1,072,958,473 862,470,142 859,270,956 959,270,956 959,270,956 1,072,957,957 1,072,957 1,0	% of total amondo. 0.0.0.3.3. 5.5.7. 7.1. 10.0.1. 13.3. 9.9. 2.1. 1.0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0
irrent outstanding balance of loan 5,000 10,	Number 980 1.004 3.502 6.081 5.866 5.866 6.081	100.0% % of total number 2.0% 7.2% 7.2% 12.8% 12.8% 12.8% 12.8% 13.9% 14.9% 15.3% 16.3% 16.3% 17.3% 18.3% 1	E 0,613,528,372 Amount (GBP) 9 2,303,489 2,303,885 61,520,291 282,824,783 366,358,357 473,846,108 1,091,196,1707 365,476,376 365,476,376 365,476,376 365,476,377 272,372,273 285,276,639 486,459,534 42,844,757 22,339,473 22,339,473 22,339,473 22,339,473 22,339,473	% of total amounts of t
irrent outstanding balance of loan 5,000 10,	Number Number 980 1,004 3,302 3,502 5,586 5,586 5,586 5,586 5,586 6,58	100.0% % of total number 2.0% 2.2% 2.2% 2.2% 12.5% 12.2% 12.2% 13.3% 13.3% 13.3% 13.3% 13.3% 14.3% 15.3% 16.0%	E 6,613,528,372 Amount (GBP) 7,533,846 7,533,846 7,533,847 7,533,847 86,247,831 96,359,357 473,848,108 1,091,196,170 1,072,956,473 862,470,142 592,770,906 495,447 147,290,727 272,847,213 205,270,509 212,874,213 225,276,509 226,277,509 227,874,213 225,276,509 228,971,448 147,299,727 88,439,834 42,944,757 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735 22,234,735	% of total amounts of total of total amounts of total of
irrent outstanding balance of loan 5,000 10,	Number 1980	\$\text{\tex{\tex	E 6,813,528,372 Amount (GBP) 9 2,303,489 2,303,489 61,530,291 61,530,291 228,284,783 366,358,367 473,881,108 1,091,196,1707 1,092,294,472 639,270,988 446,597,540 225,270,689 246,470,670 272,372,213 205,270,689 446,480,697 272,372,213 284,480,276 68,439,834 42,844,767 22,329,473 22,329,473 68,439,834 42,844,767 22,329,473 22,329,473 24,848,757 22,329,473 24,848,757 22,329,473 Amount (GBP) Amount (GBP) Amount (GBP) Amount (GBP) Amount (GBP) 284,800,279	% of total amounts of t
rrent outstanding balance of loan ,500 ,500 ,500 ,500 ,500 ,500 ,500 ,50	Number Number 980 1,004 3,302 3,502 5,586 5,586 5,586 5,586 5,586 6,58	100.0% % of total number 2 0% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1	E 6,613,528,372 Amount (GBP) 9 7,633,854 7,633,854 7,633,854 7,633,854 1,763,854 1,763,763 1,7	% of total amount of total amo
irrent outstanding balance of loan 5,000 10,	Number Number 903 1,007 1,00	100.0% % of total number 2.0% 3.7.3% 12.0% 12.2% 12.2% 12.3% 12.3% 13.3% 13.3% 12.3% 13.3%	E 6,613,528,372 Amount (GBP) 9 2.303,489 2.303,489 51,203,489 51,520,281 51,520,281 228,284,783 366,358,357 473,848,108 1,091,195,170 1,092,058,473 205,270,609 365,440,697 272,787,4213 205,270,609 219,771,448 412,289,724 112,289,724 22,339,473 0 10,5613,528,372 Amount (GBP) 9 28,490,279 28,490,279 482,029,868 492,029,868 492,029,868 492,029,868	% of total amount of total amo
irrent outstanding balance of loan 5,000 5	Number Number 980 1,004 3,805 3,805 3,806 5,488 5,588 3,806 2,345 4,24 4,24 4,24 5,26 5,38 5,38 6,38 6,38 6,38 6,38 6,38 6,38 6,38 6	100.0% % of total number 2.0% 2.1% 2.1% 2.1% 3.2% 3.2% 3.1.2% 3.1.2% 3.2% 3.2% 4.2% 4.3% 4.3% 4.9% 4.9% 4.0% 4.0% 4.0% 4.0% 4.0% 4.0% 4.0% 4.0	E 6,813,528,372 Amount (GBP) 9 7,833,854 7,833,854 7,833,854 7,833,854 7,834,854 7,835,854 7,8	% of total amount of total amo
irrent outstanding balance of loan 5,000 10,	Number Number 903 1,007 1,00	100.0% % of total number 2.0% 3.7.3% 12.0% 12.2% 12.2% 12.3% 12.3% 13.3% 13.3% 12.3% 13.3%	E 6,613,528,372 Amount (GBP) 9 2.303,489 2.303,489 51,203,489 51,520,281 51,520,281 228,284,783 366,358,357 473,848,108 1,091,195,170 1,092,058,473 205,270,609 365,440,697 272,787,4213 205,270,609 219,771,448 412,289,724 112,289,724 22,339,473 0 10,5613,528,372 Amount (GBP) 9 28,490,279 28,490,279 482,029,868 492,029,868 492,029,868 492,029,868	6 of total amount of total amo
irrent outstanding balance of loan 5,000 5	Number Number 980 1,004	100.0% % of total number 2.0% 2.2% 2.1% 2.2% 12.8% 12.8% 12.8% 13.8% 13.8% 13.8% 13.8% 13.9%	E 6,813,528,372 Amount (GBP) 9 7,833,854 7,833,854 7,833,854 7,833,854 7,834,854 7,835,854 7,8	6 of total amount of total amo
rrent outstanding balance of loan .500 .500 .500 .500 .500 .500 .500 .50	Number Number 980 1,004 3,805 3,805 3,806 5,886 5,886 3,886 5,887 5,988 3,886 2,345 4,42 4,42 4,42 5,43 4,44 4,44 4,44 5,44 4,44 5,44 4,44 4	100.0% % of total number 2.0% 2.1% 2.1% 2.1% 3.2% 3.2% 3.2% 3.1.2% 3.2% 3.2% 4.2% 4.3% 4.3% 4.5% 4.0% 4.0% 4.0% 4.0% 4.0% 4.0% 4.0% 4.0	E 6,613,528,372 Amount (GBP) 1 2,803,489 7,633,864 61,526,251 80,526,251 80,536,357 473,846,108 1,091,196,170 1,029,688,473 862,470,142 692,779,096 406,507,040 205,279,508 406,507,040 205,279,508 406,507,040 205,279,508 406,507,040 205,279,508 406,507,040 205,279,508 406,507,040 205,279,508 406,507,040 205,279,508 406,507,040 205,279,508 2	6 of total amounts of t
rrent outstanding balance of loan .500 .500 .500 .500 .500 .500 .500 .50	Number Number 980 1,004	\$ \text{iotal number}\$ \[\begin{align*}	E 6,613,528,372 Amount (GBP) 7 Amount (GBP) 7 Amount (GBP) 8 Amount (GBP) 7 Amount (GBP) 8 Amount (GBP) 8 Amount (GBP) 9 Amount (GBP)	% of total amount of total amo
irrent outstanding balance of loan 5,000 10,	Number 1980	\$\text{\tex{\tex	E 6,813,528,372 Amount (GBP) 9 2.303,4881 61,520,281 61,520,281 282,824,783 366,358,367 473,848,108 1,091,196,170 1,002,094 365,440,697 272,737,273 205,270,686 486,597,040 272,737,273 284,40,697 272,737,273 68,439,834 42,844,767 22,329,473 23,329,473 42,844,767 22,329,473 42,847,767 22,329,473 42,847,767 22,329,473 42,847,767 22,329,473 42,847,767 22,329,473 42,847,767 22,329,473 42,847,767 22,329,473 41,171,181,181,181,181,181,181,181,181,18	% of total amounts of t
rement outstanding balance of loan 5,000 5	Number Number 980 1,004	\$\ \text{of total number}\$ \[\begin{align*}	E 6,613,528,372 Amount (GBP) 7 Amount (GBP) 7 Amount (GBP) 7 Amount (GBP) 7 Amount (GBP) 9 Amount (GBP) 10 Amount (GBP) 11 Amount (GBP) 15 Amount (GBP) 17 Amount (GBP) 17 Amount (GBP) 18 Amount (GBP) 19 Amount (G	6 of total amount of total amo
rement outstanding balance of loan 5,000 5	Number Number	\$\text{\ti}\text{\texi\text{\t	E 6,813,528,372 Amount (GBP) 9 -2.503,4881 61,520,2811 61,520,2811 228,284,783 366,359,357 473,884,106 1,091,196,170 1,022,058,472 235,270,960 466,570,400 365,440,697 272,737,247 272,737 27	% of total amount of total of total amount of
rrent outstanding balance of loan .500 .500 .500 .500 .500 .500 .500 .50	Number Number 980 1,004	\$\ \text{of total number}\$ \[\begin{align*}	E 6,613,528,372 Amount (GBP) 7 Amount (GBP) 9 Amount (GBP)	6 of total amount of total amo
rrent outstanding balance of loan .500 .500 .500 .500 .500 .500 .500 .50	Number Number 960	\$\text{\ti}\text{\texi\text{\t	E 6,613,528,372 Amount (GBP) 7 2,303,469 1 3,533,469 1 3,533,569 1 3,533,569 1 3,533,569 1 3,533,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 3,534,569 1 4,534,569 1	% of total amounts of t
irrent outstanding balance of loan 5,000 10,000-10,000 10,000-10,000 10,000-25,000 10,000 10,000-25,	Number Number 980 1,004	\$\text{\ti}\text{\texi\text{\t	E 6,613,528,372 Amount (GBP) 9 2,303,469 3,503,469 51,320,361 51,320,361 51,320,361 366,358,357 473,841,108 1,091,196,170 1,092,068,473 883,470,163 883,470,163 883,470,163 883,470,163 883,470,163 883,470,163 102,268,473 102,270,609 272,274,213 205,270,609 272,774,213 205,270,609 272,774,213 205,270,609 272,774,213 273,774,213 274,774,213 274,774,213 274,774,213 274,774,213 274,774,213 274,774,213 274,774,213 274,774,213 274,774,213 275,774,213 2	% of total amounts of t
irrent outstanding balance of loan 5,000 10,000-10,000 10,000-10,000 10,000-25,000 10,000 10,000-25,	Number Number 900	\$\text{\tex{\tex	E 6,613,528,372 Amount (GBP) 2,303,469 2,303,469 3,513,26,373 361,326,371 361,326,371 361,326,371 361,326,371 361,326,371 361,326,371 361,326,371 361,326,371 362,470,162 362	% of total amounts of t
urrent outstanding balance of loan 5,000 000-10,000 0000-10,000 0000-10,000 000-10,000 000-10,000 000-10,000 000-10,000 000-10,000 000-10,000 0	Number Number 980 1,004 3,805 5,686 5,586 3,866 2,346 4,24 4,34 4,34 4,444 4,441 4,444 4,444 4,586 4	\$\text{\tex{\tex	E 6,813,528,372 Amount (GBP) 9 2,303,889 2,303,885 61,502,291 61,502,291 228,284,783 366,358,367 473,846,108 1,091,196,1707 365,440,697 272,737,213 285,270,699 486,597,940 486,497,940 287,270,899 488,499,534 42,244,797 22,339,473 E 6,813,528,372 Amount (GBP) 489,209,866 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,122,390 1,950,123,390	6 of total amount of total amo
irrent outstanding balance of loan 5,000 10,000-10,000 10,000-10,000 10,000-25,000 10,	Number Number 980 1,004 1,004 1,005 1,005 1,006 1,00	\$ of total number \$ 2.0% \$ 2.5% \$ 2.5% \$ 12.5%	E 6,613,528,372 Amount (GBP) 9 Amount (GBP) 9 2,303,469 2,303,469 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 3,303,864 4,303,	% of total amount of total amo
surrent outstanding balance of loan 5,000 000-10,000 000 000-10,000 000 000-10,000 000 000 000-10,000 000 000 000 000 000 000 000 000 0	Number Number 980	\$\text{interpretable}\$ \text{interpretable}\$	E 6,813,528,372 Amount (GBP) 9 2.303,4881 61,520,281 61,520,281 282,824,783 366,358,367 473,848,106 1,091,196,170 1,002,094 365,440,697 272,737,273 205,270,869 466,557,040 246,470,697 272,737,273 88,439,834 42,844,767 22,323,473 6,613,528,372 Amount (GBP) 9 482,023,866 1,050,123,930 101,112,368 597,225,948 68,436,631 1,171,305,203, 678,535,353 711,840,436,973 440,203,466 105,012,593 401,171,305,203, 678,550,353 671,840,697 402,038,666 105,012,593 105,012,594 105,014,594	% of total amount of total of total amount of
	Number Number 980 1,004 1,004 1,005 1,005 1,006 1,00	\$ of total number \$ 2.0% \$ 2.5% \$ 2.5% \$ 12.5%	E 6,613,528,372 Amount (GBP) 7 Amount (GBP) 7 Amount (GBP) 8 2,303,469 2,303,469 2,303,469 3,633,563 3,633,563 4,73,848,108 1,091,196,170 1,072,056,473 802,470,142 305,270,509 305,270,509 305,2470,142 272,374,213 205,270,509 239,971,448 147,299,727 272,374,213 205,270,509 239,971,448 147,299,727 86,439,534 142,294,730 2,303,740,809 1,003,123,330,310 E 6,613,528,372 Amount (GBP) 7 284,002,793 482,023,806 1,035,123,330,318 1035,123,330,318 1035,123,330,318 1035,123,330,318 1036	6 of total amount of total amo

Second 100									
15 mm. 1	Seasoning								
Company Comp	0-12 months	2,655	5.5%						
Company Comp									
Column C					11.9%				
Scient									
Second									
California	60-72 months		10.8%	702,505,795	10.6%				
Company	72-84 months	4,232	8.8%		7.7%				
## Command 1.00 1.0									
\$1 00 00 00 00 00 00 00 00 00 00 00 00 00									
Scheller 1997									
Company Comp					3.9%				
Section Sect	150-180 months	2,103	4.4%	148,082,737	2.2%				
Notice	180+ months		4.9%	137,736,870	2.1%				
Marie Mari	otal	48,210	100.0%	6,613,528,372	100.0%				
Marie Mari									
19	nterest payment type								
Marie 19 19 19 19 19 19 19 1			/8.5%						
Registrophy			17.0%		11.2%				
See proper Nacion		2,521		174,351,895					
Marie Notice No	other (please specify)_Capped	0	0.0%	6 612 629 272	100.00%				
Second S	otal	201,00	100.00%	0,013,320,372	100.00%				
Second S	ann museuse from	Number	9/ of total number	Amount (CDD)	0/ of total amount				
Part	Juan purpose type			8 612 670 627					
Seed 1		36,752							
See 1			0.0%	857,745	0.0%				
Note	Total		0.0% 100 0%	6 613 528 372					
Mare		1 30,738	100.00	0,010,020,012	100.070				
Mare	ncome verification type	Number	% of total number	Amount (GBP)	% of total amount				
Second S					100.0%				
Marcing Marc	ast-track		0.0%	0,010,020,072	0.0%				
Marie Mari				n	0.0%				
Number N	Total	48210	100.0%	6.613.528.372	100.0%				
2-30 months		10,512		-10.010-0101					
2-30 months	Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount				
Oct	0-30 months								
0. Els months 10.282 10. 11.0000 10. 10. 10. 10. 10. 10. 10. 10. 10. 10.	30-60 months	3.947			2.5%				
25-89 contabs 10,225 2,176,15,65 137, 15,65 137,									
1965 1966 1967 1968 1969	120-180 months	10 232	21.2%	1 276 134 558	19.3%				
1999 1999	180-240 months								
0.539 mortes 1.56									
Multiple Number	300-360 months				13.6%				
Multiple Number									
Mary		2.037	4.2%	492,454,554	7.4%				
Mary	360+ months	2.037	4.2%	492,454,554 6,613,528,372	7.4% 100.0%				
and fermiopyed 12.164 25.76 2.76 2.87 2.89 3.95 befored	360+ months Total	2,037 48,210	4.2% 100.0%		7.4% 100.0%				
Internation 17	360+ months Total	2,037 48,210 Number	4.2% 100.0% : % of total number	Amount (GBP)	100.0% % of total amount				
See	360+ months Total Employment status Employed	2,037 48,210 Number 34,777	4.2% 100.0% % of total number 72.1%	Amount (GBP) 4,264,144,587	100.0% % of total amount 64.5%				
Second	360+ months Total Employment status Employed	2,037 48,207 Number 34,777 12,164	4 2% 1000% % of total number 72,1% 52,52%	Amount (GBP) 4,264,144,587	100.0% % of total amount 64.5% 33.5%				
Second South Contaming Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose for all bonds outstanding Associated Derivative (please of sclose f	360+ months Cotal Employment status Employed Self-employed Unemployed	2,037 48,210 Number 34,777 12,164 117	4 2% 100.0% 100.0% 1 % of total number 72.1% 25.2% 10.2% 10.2%	Amount (GBP) 4,264,144,587 2,216,149,887 8,770,256	100.0% % of total amount 64.5% 33.5% 0.1%				
	350+ months of old Imployment status Imployed Self-amployed Jenenployed Retired	2,037 48,210 Number 34,777 12,164 117	\$ of total number \$\\ 22.1% \\ 0.2% \\ 0.2% \\ 0.2% \\ 1.24% \\ 0.2% \	Amount (GBP) 4,264,144,587 2,216,149,887 8,770,256	100.0% % of total amount 64.5% 33.5% 0.1% 0.4%				
Series S	360+ months Total Employment status Employed Self-employed Homployed Retried Suarantor	2,037 48,210 Number 34,777 12,164 588	4 2% 100.0% 100.0% 100.0% 272.1% 252.1% 1.2% 1.2% 1.2% 1.2% 1.2% 1.2% 1.2%	Amount (GBP) 2 4,264,144,587 2 2,216,149,887 2 8,770,256 2 25,530,241	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 0.0%				
Series 9 9 10 11 12 13 15 15 15 15 15 15 15 15 15 15 15 15 15	350+ months fotal imployment status imployed self-employed Jenemployed Jenemployed Self-employed	2,037 48,217 Number 34,777 117 1578 0 0 554	\$ of total number \$\\ \text{25.18} \\ 25	Amount (GBP) 2 4,264,144,587 2 2,216,149,887 2 8,770,256 2 5,530,241 - 98,933,401	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 0.0% 1.5%				
Series 9 9 10 11 12 13 15 15 15 15 15 15 15 15 15 15 15 15 15	360+ months Total Employment status Employed Self-employed Unemployed Relited Guarantor Other	2,037 48,217 Number 34,777 117 117 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	\$ of total number \$\\ \text{25.18} \\ 25	Amount (GBP) 2 4,264,144,587 2 2,216,149,887 2 8,770,256 2 5,530,241 - 98,933,401	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 0.0% 1.5%				
Nigoral Fating (Moody-WSAP)Fich/DBRS Asa / NR / AAA	360+ months Total Employment status Employment status Employmed Self-amployed Unemployed Unemployed Retired Guarantor Other	2 0.37 48,210 Number 34,777 12,164 197 197 508 0 8 48,210	\$ of total number \$\\ \text{25.18} \\ 25	Amount (GBP) 2 4,264,144,587 2 2,216,149,887 2 8,770,256 2 5,530,241 - 98,933,401	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 0.0% 1.5%				
Nigoral Fating (Moody-WSAP)Fich/DBRS Asa / NR / AAA	390- months Total Employment status Employed Self-employed Self-employed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivative (please	2 0.37 48,210 Number 34,777 12,164 197 197 508 0 8 48,210	\$ of total number \$\\ \text{25.18} \\ 25	Amount (GBP) 2 4,264,144,587 2 2,216,149,887 2 8,770,256 2 5,530,241 - 98,933,401	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 0.0% 1.5%	40	401	401	40
	360+ months Total Employment status Employed Self-amployed Unemployed Guarantor Outer Guarantor Total Covered Bonds Outstanding, Associated Derivativer(please	2,037 48,210 Number 34,777 12,164 12,164 15,166 16,166 1	4 2% 4 2% 100 0% 7	Amount (GBP) 4.264,144,587 2.216,149,887 8.770,256 2.5,530,241 9.8,933,401 6,613,528,372	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 1.5% 100.0%	11	12	13	144 21,004931
Remmalsion	360+ months Got an onths Got an	2,037 48,207 Number Number 34,777 12,104 197 198 198 198 198 198 198 198 198 198 198	4 2% 1000% 1	Amount (GBP) 2. 4,264,144,587 2. 2,216,149,887 2. 8,770,256 2. 25,530,241 2	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 0.0% 1.5% 100.0%	11 15/01/20 400 (MR (AA)	12 02/04/20 04/20/19/24	13 08/07/21	14 21/09/25 20 NJB 1824
mount at issuance S00,000,000 S00,000,	360+ months Total Employment status Employment status Employed Self-amployed Unemployed Relired Guaranter Other Total Covered Bonds Outstanding, Associated Derivatives (please sisse date Original rating (Moody's/S&P/Fitch/DBRS)	2,037 48,210 Number 34,777 117 117 117 117 117 117 117 117 117	4 2% 4 2% 100.0% 5	Amount (GBP) 2 4,264,144,587 2 2,216,149,587 2 8,770,256 2 5,530,241 2 9,833,401 6,613,528,372 9 13/11/18 Asa /NR / AAA	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 1.5% 100.0%	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
X wap rate (rate £1]	360+ months Total Employment status Employed Self-employed Self-employed Unemployed Referded Guarantor Other Total Covered Bonds Outstanding, Associated Derivative (please Series Series Sissue date Original rating (Moody's/S8P/Fitch/DBRS) Current rating (Moody's/S8P/Fitch/DBRS)	2,037 48,210 Number 34,777 117 117 117 117 117 117 117 117 117	4 2% 1000% 1	Amount (GBP) 2 4,264,144,587 2 2,216,149,587 2 8,770,256 2 5,530,241 2 9,833,401 6,613,528,372 9 13/11/18 Asa /NR / AAA	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 1.5% 100.0% 100.0%	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	14 21/09/22 Aaa / NR / AAA Aaa / NR / AAA
X wap rate (rate £1]	360r months Employment status Employment status Employed Solf-amployed Solf-amployed Americal Covered Bonds Outstanding, Associated Derivativer (please Series Series Course of rating (Moody's/S&PFitch/DBRS) Current rating (Moody's/S&PFitch/DBRS) Current rating (Moody's/S&PFitch/DBRS)	2,037 48,207 48,207 Number 34,777 21,704 20,707 21,705 20,707 2	4 2% 100.0	Amount (GBP) 2 4.264.144.587 2 2.216.149.887 2 8.770.256 2 2.55.30.241 2 98.333.401 2 98.333.401 3 1317118 ABA /NR /AAA ABA /NR /AAA ABA /NR /AAA	100.0% % of total amount. 64.5% 33.5% 0.1% 0.4% 0.0% 1.5% 100.0% 10 20/6/19 Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA EUR	Aaa / NR / AAA Aaa / NR / AAA EUR
Set	360+ months Total Employment status Employment status Employed Self-amployed Self-amployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivativer (please Series Series Series Covered Bonds Outstanding, Associated Derivativer (please Series	2.037 48.207 Number Number 34,77 12,164 117 157 508 0 48,210 disclose for all bonds outstanding 2011,308 48,210 Anan /NRT /AAA A	4 2% 100.0% 100.	Amount (GBP) 2 4.264.144.587 2 4.264.144.587 2 8.770.256 2 25.530.241 2 98.933.401 2 6.813.528.372 9 13/11/18 Asa./NR / AAA Asa./NR / AAA GBP 600.0000	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 1.5% 1.00% 1.00% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0%	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	Aaa / NR / AAA Aaa / NR / AAA EUR
Cheeduded Infall maturity date 120174 131123 200626 150125 020424 0710778 071725 071	360+ months Total Employment status Employed Self-employed Self-employed Johannico Suarantor Total Covered Bonds Outstanding, Associated Derivatives (please Series Series Series Series Series Ground India Covered Bonds Outstanding, Associated Derivatives (please Series Series	2,037 48,210 Number 34,77 12,164 117 157 158 0 0 554 48,210 disclose for all bonds outstanding 2011008 Aaan NRT, RAA Aaan NRT, RAAA	4 2% 100.0	Amount (GBP) 4.204,144,587 2.216,149,887 5.5530,241 5.5530,241 6.613,528,372 9.8,933,401 1.3711/18 Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / GBP 600,000,000 600,000,000 1.00000000000000000000000000	100.0% % of total amount 64.5% 0.1% 0.4% 0.4% 1.5% 1.5% 100.0% 10	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 0.860550000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516
Page	360+ months Total Employment status Employed Self-amployed Jenemoloyed Verbred Suarrantor Other Total Covered Bonds Outstanding, Associated Derivatives (please Series Ser	2.037 48.210 Number 34,777 12,98 198 198 198 198 198 198 199 198 198 1	4 2% 100.0	Amount (GBP) 4.204,144,587 2.216,149,887 5.5530,241 5.5530,241 6.613,528,372 9.8,933,401 1.3711/18 Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / GBP 600,000,000 600,000,000 1.00000000000000000000000000	100.0% % of total amount 64.5% 0.1% 0.4% 0.4% 1.5% 1.5% 100.0% 10	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet
SN SS SS SS SS SS SS SS	### STOP HONOR TO STOP	2,037 48,210 Number Number 34,777 104 1104 1104 1105 1105 1105 1105 1105	4 2% 100.0% 100.	Amount (GBP) 4.204,144,587 2.216,149,887 5.8770,256 2.5530,241 5.98,933,401 6.613,528,372 9.13711/18 Aaa / NR / AAA Aaa / NR / AAA 6.60,000,000 600,000,000 500 bullet 13/11/123	100.0% % of total amount 33.5% 0.1% 0.4% 1.5% 100.0% 1.5% 100.0% 15% 100.0% 100	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516
Description	360r months Employment status Employment status Employed Solf-amployed Solf-amployed Americal Covered Bonds Outstanding, Associated Derivativer (please Series Series Course of rating (Moody's/S&PFitch/DBRS) Current rating (Moody's/S&PFitch/DBRS) Current rating (Moody's/S&PFitch/DBRS)	2,037 48,2070 Number Number 34,777 12,764 1976 1976 1976 1986 1987 1987 1987 1988 1988 1988 1988 1988	4 2% 100.0	Amount (GBP) 4,204,144,587 2,216,140,987 2,216,140,987 6,770,256 25,530,241 5,98,933,401 6,813,528,372 9,13711718 ABB / INR / AAA GBP 600,000,000 600,000,000 1,506 builer 13/11/21 13/11/22	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 1.5% 1.5% 100.0% 1.5% 100.0% 500.000.000 500.000.000 0.889100000 0.889100000 0.889100000 0.889100000 0.889100000 0.889100000	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet 15/01/25	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft builet 02/04/24 02/04/25	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28 07/07/29	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26
Description	STORIA MEDICAL STATE OF THE STORY OF THE STO	2,0,310 Number Number 34,777 34,777 1,000 1,000 45,210 46,210	4 2% 100.0	Amount (GBP) 4. 264,144,587 2. 216,149,587 2. 216,149,587 2. 25,502,241 2. 96,933,401 2. 96,933,401 3.1111/35 Ans / NR / AAA Ans / NR / AAA Ans / NR / AAA GBP 600,000,000 1.000,000 1.0	100.0% % of total amount 64.5%, 33.5% 0.1% 0.4% 1.5% 100.0	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25 XS2101343528	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet 02/04/24 02/04/25 XS2149428109	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07/07/28 XS2360599281	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26 07/12/27 XS2534984716
Description	Employment status	2,037 48,207 Number Number 34,777 12,716 198 198 109 109 109 109 109 109 109 109 109 109	4 2% 100.0	Amount (GBP) 4.,204,144,587 2.216,149,587 2.216,149,587 5.25,590,241 96,933,401 1311118 Asa,7NR,7AAA GBP 600,000,000 600,000,000 1,000,000 1,000,000 1,000,000	100.0% % of total amount 64.5% 33.5% 0.1% 1.5% 1.00.0% 1.5% 1.00.0% 1.	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 .000 500,000 .000 builet 15/01/25 15/01/25 XS2101343528 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE	Aaa / NR / AAA Aaa / NR / AAA E UR 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26 07/12/27 XS2534984716 LSE
Regin payable under extended maturity period (%) 1,783% 0,800% 1,528% 0,520% 0,520% 0,227% 0,22	### STOP STOP ###	2,0370 Number Number 34,777 34,787	4 2% 100.0	Amount (GBP) 4.204,144,587 2.216,149,887 2.216,149,887 5.70,256 6.813,528,372 9 1371118 Ana / NR / AAA Ana / NR / AAAA An	100.0% % of total amount 64.5% 33.5% 0.4% 0.4% 1.5% 100.0% 15.6% 100.0%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1.000000000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 Soft bullet 07/07/28 XS2360599281 LSE Annually	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 Soft bullet 07712/26 XS2534984716 LSE Annually
Natival Nati	### STOP THE PROPRIES OF THE P	2.037 48.201 Number 34,777 12,764 117 12,764 117 157 16 554 16 554 16 554 17 576 18 600 18 6000 18 60000000 18 600000000 18 6000000000000000000000000000000000000	4 2% 100.0	Amount (GBP) 4.,264,144,587 2.216,149,587 5.276,241 98,933,401 6.613,528,372 91 1371118 Asia / NR / AAA GBP 600,000,000 600,000,000 50f bollet 1371123 XS1908279440 XS1908279440 LSE Guarterly 1302273	100.0% % of total amount 64.5% 33.5% 0.1% 10.5% 100.0% 100	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25 15/01/25 LSE Quarterly 16/01/23	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet 02/04/24 02/04/24 02/04/25 XS21494/28109 LSE Quarterly 03/01/23	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0.860550000 Soft bullet 07/07/28 07/07/29 LSE Annually 07/07/23	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26 XS2534984716 LSE Annually 07/12/23
NA EUR	### STOP TO A ST	2,037 48,210 Number Number 34,777 12,198 198 198 198 198 199 198 199 198 199 199	4 2% 100.0	Amount (GBP) 4.204,144,587 2.216,140,887 2.216,140,887 5.70,256 6.813,528,372 9 1371118 Aaa / NR / AAA Aan / NR / AAAA Aan / NR / AAAAA Aan / NR / AAAAA Aan / NR / AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	100.0% % of total amount 64.5% 33.5% 0.1% 0.4% 1.5% 100.0% 15.5% 100.0% 15.5% 100.0% 2006019 Asaa / NR / AAA EAR 500.000.000 0.88/10000 0.88/10000 0.88/10000 0.88/10000 0.88/10000 0.88/10000 0.88/10000 0.88/10000 0.88/10000 0.88/1000000 0.88/1000000 0.88/100000 0.88/100000 0.88/100000 0.88/100000 0.88/1000000000 0.88/10000000000000000000000000000000000	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 1.00000000 Soft bullet 15/01/25 XS2101343528 Quarterly 16/01/23 3.399%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,00000000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 03/01/23 3,496%	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0.860550000 Soft bullet 07/07/29 XS2360599281 LSE Annually 07/07/23 0.010%	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 Soft bullel 07/12/27 XS2534984716 LSE Annually 07/12/22 2.625%
NA 50,000,000 NA NA 75,000,000 NA NA 75,000,000 NA NA NA 10,000 NA NA NA NA NA NA NA	Imployment status	2,037 46,210 Number Number 34,777 1,100	4 2% 100.0	Amount (GBP) 4.204,144,587 2.216,149,587 2.216,149,587 5.702,562 98,933,401 98,933,401 1371118 Asia / NR / AAA GBP 600,000,000 600,000,000 50f bollet 1371123 XS1908279440 XS1908279440 LSE Cuarterly 1302/23 3.431% 0.600%	100.0% % of total amount 64.5% 33.5% 0.1% 0.1% 100.0% 100.	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25 15/01/25 25/01/25 15/01/25 33.399% 0.520%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,00000000 001,00000000 Soft bullet 02/04/24 02/04/25 XS21494/28109 LSE Quarterly 03/01/23 3,496% 0,800%	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE Annually 07/07/23 0.010% 1.020%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 07/12/26 07/12/26 07/12/27 XS2534984716 LSE Annually 07/12/23 2.625%
Ivag N/A 45303 N/A 2006/26 N/A N/A 07/07/28 07/12/2 LP receive ratiolinargin N/A 0.005 N/A 0.125% N/A N/A N/A N/A N/A 1,000% 2,825 LP pear vale/margin N/A 1,765% N/A 1,576% N/A N/A N/A 1,442	### ### ### ### ### ### ### ### ### ##	2.037 48.210 Number 34,777 12,78 198 198 20 108 20 20 20 20 20 20 20 20 20 20 20 20 20	4 2% 100.0% 100.0% 100.0% 170.0% 100.0% 170.0% 100.0	Amount (GBP) 4.204,144.587 2.216,140,887 2.216,140,887 8.770,256 9.80,333,401 9.13/11/18 Asa / NR / AAA Asa / NR / AAAA Asa / NR / AAA Asa / NR / AAAA Asa / NR / AAAAA Asa / NR / AAAAA Asa / NR / AAAAA Asa / NR / A	100.0% % of total amount 64.5%, 33.5%, 0.4%, 0.4%, 1.5%, 1.5%, 1.5%, 1.00.0% 100.00% 2006919 Ana n NR 1 AAA EUR 500.000, 0.00,	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000,000 1,000,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 16/01/23 3,399% 0,520% N/A	Aga / NR / AAA Aga /	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28 XS2360599281 LSE Annually 07/07/23 0.010% 1.020% Natitis	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA Eur 500,000,000 0.868251516 Soft builet 07/12/27 XS2534984716 LSE Annually 07/12/23 2.625% 0.270%
NA 0.005 NA 0.125% NA NA 0.005% NA NA 0.100% 0.125% NA NA 0.125% NA 0.	Bot an ormite Employment status Employment status Employed Bef-employed Bef-emplo	2,0370 48,2070 Number Number 34,777 32,774 32,774 32,774 33,777 34,777 35,777	4 2% 100.0	Amount (GBP) 4.204,144.587 2.216,140,887 2.216,140,887 8.770,256 9.80,333,401 9.13/11/18 Asa / NR / AAA Asa / NR / AAAA Asa / NR / AAA Asa / NR / AAAA Asa / NR / AAAAA Asa / NR / AAAAA Asa / NR / AAAAA Asa / NR / A	100.0% % of total amount 64.5% 33.5% 0.4% 0.4% 1.6% 1.0% 100.0% 100.0% 10 20006/19 Aaa / NR / AaA Aaa / NR / Aa	Aga / NR / AAA Aga / NR / AAA GP GP 500,000,000 500,000,000 1,000000000 1,000000000 Soft bullet 15/01/25 15/01/25 XS2101343528 LSE Quaterly 16/01/23 3,399% 0,520% NA NA	Asa / NR / AAA S	Asa / NR / AAA Asa / NR / AAA BEUR 750,000,000 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28 XS2380599281 Annually 07/07/23 0.010% Natibus EUR	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 07112/28 07112/27 XXS253494716 LSE Annually 07172/22 2.625% 0.270%
I P pay rate/margin N/A 1.7625% N/A 1.5280% N/A N/A 1.0200% 4.4425	### ### ### ### ### ### ### ### ### ##	2,037 Number Number 34,777 12,764 136,777 1566 166,767 17,868 18,968	4 2% 100.0	Amount (GBP) 4 ,204,144,587 2 216,140,987 2 216,140,987 9 8,770,256 9 8,933,401 9 1371118 Ana / NR / AAA GRBP 600,000 1,000,000 1,000,000 1,000,000 1,000,000	100.0% % of total amount 64.5%, 33.5%, 0.15%, 1.05%	Aga / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft builet 15:01/25 XS2101343528 LS2101343528 Quarterly 16:01/23 3.399% 0.520% NA NA	Ana / NR / AAA BSD, GBP BSD,000,000 BSD,000,000 SD,000,000 SD	Aga / NR / AAA Aga / NR / AAA Aga / NR / AAA EUR 750,000,000 750,000,000 0.80055000 0.80055000 0.707729 0.707729 0.707729 0.010% 1.020% Nations EUR 750,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0,882251516 07/12/22 XS2534984716 ZH2023
→ per reconstruction 1.000 mg	Employment status Enterpolyment Status Enterpolyment Status Employment Status Employ	2,0,310 Number Number 3,2,77 32,76 32,77 1,000 1,000 48,240 48,241 4	4 2%, 100.0% 100.0%	Amount (GBP) 4. 4264,144,587 2. 216,149,887 2. 216,149,887 2. 255,0241 2. 55,0241 3. 6,613,528,372 6,613,528,372 9,96,933,401 3,971,748 Ana, NRY, Assa, Assa, NRY, Assa,	100.0% % of total amount 64.5% 33.5% 0.4% 0.4% 1.0% 1.0% 100.0% 1	Aga (NR / AAA Ag	ABB / NR / AAA ABB / NR / AAA ABB / NR / AAA B / SGP B / SG0 00 00 B / S	Agar I NR I / AAA Agar I NR I / AAA EUR 750 000 000 750 000 000 Soft builet 7670728 770728 770729 770729 770729 0707729 0707723 0.100% Natixas EUR 750,000,000 Natixas EUR 750,000,000 0707728	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000 500,000,000 00,882551516 Soft bullet 07/1226 07/1227 XS2549847 15 Annually 07/1223 2.625% HSSC Bank jul 500,000,000 07/12/28
The collation point and file prince with the content of	### BEAUTION OF THE BEAUTION O	2,0,370 Number Number 34,777 34,777 10,66 10,7	4 2% 100.0	Amount (GBP) 4.204,144,587 2.216,140,887 2.216,140,887 8.770,256 98,933,401 99,137,1178 ABA / NR / AAA GBP 600,000,000 600,000,000 1,000 1,000 1,100 1,1171 XS1908278440 LSE Cuarberly 13711/24 XS1908278440 LSE Cuarberly 1309223 3.431% 0.000,000 NAA NAA NAA NAA NAA NAA N	100.0% % of total amount 64.5% 33.5% 0.1% 1.5% 1.05% 100.0% 1.5% 100.0% 2000019 Assa 1.NY . AAA Assa N. NY . AAA Assa NY . AAAA Assa NY	Aga (NR / AAA Aga (NR / AAA Aga (NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft builet 1501/25 1	ABI NR I AAA ABI NR I AAA ABI NR I AAA GBP 850,000,000 850,000,000 Soft bullet 0204424 0204425 XS214492819 XS21449289 0,301723 3,469% 0,301723 3,469%	Aga / INR / AAA Aga / NR / AAA EUR 750,000,000 750,000,000 Soft bullet 07/07/28 07/07/28 XS2360599281 LSE Annually 07/07/29 00.000 National Control of the Con	ABI NR1/AAA ABI NR1/AAAA ABI NR1/AAAAA ABI NR1/AAAAAA ABI NR1/AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA
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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 / 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 / N/A	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 / Bea1 / 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 I NIA I NIA I	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