National Transparency Template July 2022

Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Capital Markets)	
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Name, job title and contact details of person validating this form	Coventry, CV3 2UN	
Date of form submission		31/08/22
Start Date of reporting period		01/07/22
End Date of reporting period		31/07/22
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Meh linke prospectus transaction documents loan level data	https://live.irooms.pst/CoventryBuildingSociety/	



Counterparties, Raungs												
				Count		Fitch	M	oody's	S	&P	'	DBRS
					Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigge	er Current rat
Covered bonds					N/A	Aaa / NR / AAA	N/A	AAA	N/A	N/A	N/A	N/A
Issuer				Coventry B	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)				Coventry B	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager				Coventry B	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Account bank				HSBC	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
Servicer(s)				Coventry B	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool				Coventry B	A-	A-	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool Swap notional amount(s) (GBP) Swap notional maturity/ies LLP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (GBP)					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£6,702,525,150	£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								
LLP receive rate/margin	2.59782%	1.76250%	1.52800%	1.02000%								
LLP pay rate/margin	1.94665%	1.94665%	1.94665%	1.94665%								
Collateral posting amount(s) (GBP)				456,397,813								

Accounts, Ledgers

	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
evenue receipts (please disclose all parts of waterfall)	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
cordinat receipts (preade discrete air parts of waterial)	(a) Revenue Receipts - Interest received from Borrowers: £12.714.979	(a) Revenue Receipts - Interest received from Borrowers: £12.643.069	
	(a) Revenue Receipts - Fees charged to Borrowers: £477,341	(a) Revenue Receipts - Fees charged to Borrowers: £498,545	
	(b) Interest received: £65.071	(b) Interest received: £67.299	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £6.773.578	
	(d) Other Revenue Receipts: £1.937	(d) Other Revenue Receipts: £2,457	
	(e) Excess Required Coupon Amount: £0		
		(e) Excess Required Coupon Amount: £0	
	(f) Reserve Ledger credit amounts following Notice to Pay: £0	(f) Reserve Ledger credit amounts following Notice to Pay: £0	
	(g) Amounts Belonging to Third Parties: -£477,341	(g) Amounts Belonging to Third Parties: -£498,545	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £12,781,987	Total Available Revenue Receipts: £19,486,403	
	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	
	£1.940	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: -£2.439.518	(d) Amounts due to the Interest Rate Swap Provider: -£2,285,868	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £6,500,630	
	(ii) Amounts due on the Term Advance: £3.430.400	(ii) Amounts due on the Term Advance: £7,319,106	
	(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: £2,565,356	(h) Transfer to Reserve Ledger: £0	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(j) Indemnity amounts due to the Members: £0	(j) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions : £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £9,223,809	(I) Deferred Consideration: £7,952,535	
	(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	
rincipal receipts (please disclose all parts of waterfall)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £45.158.219	(a) Scheduled amounts received from Borrowers: £42,818,979	
	Unscheduled amounts received from Borrowers: £114.192.426	Unscheduled amounts received from Borrowers: £68.448.497	
	Less Further Advances made: -£5.108.214	Less Further Advances made: -£6.131.527	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £900,000,000	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £154,242,431	Total Available Principal Receipts: £1,005,135,948	
	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	1
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £900,000,000	
	(d) Capital Distribution to Members: £154,242,431	(d) Capital Distribution to Members: £105,135,948	
eserve ledger	£ 11,902,770	£ 18.676,348	£ 11.902
venue ledger	£ 14,259,328		
incipal ledger	£ 14,239,326 £ 154,242,431		ė.
	N/A	N/A	N/A
e-maturity liquidity ledger	N/A	IN/A	N/A

Value Description (please adt if different)	Asset Coverage Test			
B				
C £ C. Retained Cash Contributions D £ 75,000,000 D. Substitution Assets - Principal Receipts* & D. Substitution Assets - Capital Contributions E	A	£		
D	В	£	79,242,431	B: Principal Receipts Retained in Cash
E	C	£	-	C: Retained Cash Contributions
E				
E				
5 5 76.525.25 Persiste craw deutscher F)	£	75,000,000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions
Y	E	£	-	
£ F. F. </td <td>/</td> <td>£</td> <td></td> <td></td>	/	£		
£ F. F. </td <td>N</td> <td>£</td> <td>-</td> <td></td>	N	£	-	
2 £ 76,625,243 2: Negative carry adjustment	(£	233,606,672	X: Savings set off balance
	Υ	£	-	Y : Flexible draw deduction
£ 5,484,565,426	Z	£	76,625,243	Z: Negative carry adjustment
	Total	£	5,484,565,426	
]

Method used for calculating component 'A'	A: Arrears Adjusted True Balance	
Asset percentage (%)		86.0%
Maximum asset percentage from Fitch (%)		86.0%
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)	£	1,516,602,926
Credit support as derived from ACT (%)		38.2%

Credit support as delived from ACT (70)		30.2 %
Programme-Level Characteristics		
Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at swap FX rate)	£	3,967,962,500
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at current spot rate)	£	3,918,845,000
Cover pool balance (GBP	£	6,562,821,880
GIC account balance (GBP)	£	180,404,529
Any additional collateral (please specify	£	-
Any additional collateral (GBP)	£	•
Aggregate balance of off-set mortgages (GBP	£	715,064,153
Aggregate deposits attaching to the cover pool (GBP	£	233,606,672
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	203,721,070
Nominal level of overcollateralisation (GBP		2,775,148,702
Nominal level of overcollateralisation (%		69.9%
Number of loans in cover poo		48,122
Average loan balance (GBP	£	136,379
Weighted average non-Indexed LTV (%		48.8%
Weighted average Indexed LTV (%		40.1%
Weighted average seasoning (months		53.6
Weighted average remaining term (months)		220.7
Weighted average interest rate (%		1.96%
Standard Variable Rate(s) (%		4.89%
Constant Pre-Payment Rate (%, current month)		1.32%
Constant Pre-Payment Rate (%, quarterly average)		0.98%
Principal Payment Rate (%, current month)		1.86%
Principal Payment Rate (%, quarterly average)		1.51%
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)	£	12,714,979
Mortgage collections (scheduled - principal)	£	45,158,219
Mortgage collections (unscheduled - interest)	£	•
Mortgage collections (unscheduled - principal)	£	109,084,212

Loan Redemptions & Replenishments Since Previous Reporting Date

Number	% of total number	Amount (GBP)	% or total amount
918	1.9%	103,829,091	1.6%
10,193	21.2%	1,578,955,737	24.1%
52	0.1%	7,883,249	0.1%
3	0.0%	1,665,834	0.0%
104	0.2%	5,108,214	0.1%
	Number 918 10,193 52 52 53 10,193 10,	918 1.9%	918 19% 13,825,091 1918 19% 13,825,091 1918 19% 13,825,091 1918 1918 1918 1918 1918 1918 1918 1

Product Rate Type and Reversionary Profiles					Weighted average				
						Remaining teaser			i
	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	43,849	77.7%	5,609,747,314	85.5%	1.82%	32.3	1.33%	0.01%	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	1,285	2.3%	88,749,526	1.4%	1.81%	0	0.56%	0.56%	5.44%
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	159	0.3%	19,468,038	0.3%	2.25%	21.3	0.36%	-0.53%	1.81%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	1,306	2.3%	68,504,093	1.0%	1.75%	0	0.50%	0.50%	1.71%
SVR, including discount to SVR	9,844	17.4%	776,352,909	11.8%	3.01%	0	3.01%	0.00%	3.01%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%		0.00%
Total	56,448	100.0%	£ 6,562,821,880	100.0%	1.96%		1.51%	9	1.99%

Arrears breakdown Current				
	Number	% of total number	Amount (GBP)	% of total amount
0-1 month in arrears	47,880		£ 6,533,015,041 £ 24,934,868	99.59 0.4%
0-1 month in arrears 1-2 months in arrears	200			
1-2 months in arrears 2-3 months in arrears	41			0.19
3-6 months in arrears	0		£ 087	0.09
6-12 months in arrears	0		£ -	0.09
12+ months in arrears		0.0%	r -	0.09
Total	48,122	100.0%	£ 6,562,821,880	100.09
Total	NO.TEE	100.070	2 0,002,021,000	100.07
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0.50%	33,408			50.59
0-50% 50-55%	2,902	6.0%	£ 549.251.569	8.49
55-60%	3,060	6.4%	£ 616,849,938	9.49
60-65%	2,882	6.0%	£ 643,621,199	9.89
65-70%	1,941	4.0%	£ 444,980,947	6.89
70-75%	2,060	4.3%	£ 522,400,479	6.8° 8.0°
75-80%	1.574	3.3%		6.2
80-85%	282			1.0
85-90%	13	0.0%	£ 66,864,910 £ 2,587,064	0.0
90-95%	0		f -	0.0
95-100%			f -	0.0
100-105%	0		6	0.0
105-110%	0			0.0
110-125%	0			0.0
125%+		200	c	0.0
Total	48,122		£ 6,562,821,880	
	70,122	100.0070	-,,,000	
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amou
0-50%	39,921	83.0%	£ 4,529,130,283	69.0
50-55%			£ 542,584 998	
55-60%	2,380 2,251	4.7%	£ 542,584,998 £ 551,328,357	8.3 8.4
60-65%	1.820		£ 462,738,713	7.1
65-70%	1,348	2.8%	£ 369,126,307	5.6
70-75%	379		£ 101,657,482	1.5
75-80%	8		£ 2,544,321	0.0
80-85%	13	0.0%	£ 3,432,004	0.1
85-90%	2		£ 279,414	
90-95%		0.0%	6 210,414	0.0
95-100%	0			0.09
100-105%	0		ě	0.09
105-110%	0		<u></u>	0.09
110-125%	0		E -	0.09
125%+	0	0.0%	<u></u>	
Total	48,122		£ 6,562,821,880	0.0° 100.0°
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
Current outstanding balance of loan 0-5.000	1,023	2.1%	2.293.114	0.09
Current outstanding balance of loan 0-5,000 5,000-10,000	1,023 957	2.1% 2.0%	2,293,114 7,245,547	0.09
Current outstanding balance of loan 0-5,000 5,000-10,000 10,000-25,000	1,023 957 3,523	2.1% 2.0% 7.3%	2,293,114 7,245,547 62,456,707	0.0° 0.1° 1.0°
Current outstanding balance of loan 0-5,000 5,000-10,000 10,000-25,000	1,023 957 3,523	2.1% 2.0% 7.3%	2,293,114 7,245,547 62,456,707	0.0 0.1 1.0
Current outstanding balance of loan 0-5,000 5,000-10,000 10,000-25,000 25,000-55,000 5,000-75,000	1,023 967 3,523 6,101 5,871	2.1% 2.0% 7.3% 12.7% 12.2%	2,293,114 7,245,547 62,456,707 229,535,704 366,319,046	0.0 0.1 1.0
Current outstanding balance of loan 0-5,000 5,000 - 10,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000	1,023 9575 6,000 1	2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1%	2,293,114 7,245,547 62,456,707 229,535,704 366,319,046	0.0 0.1 1.0 3.5 5.6 7.4
Current outstanding balance of loan 0-5.000 0-5.000 10.000-25.000 10.000-25.000 25.000-40.000 000-100.000 000-100.000 000-100.000	1,023 957 3,023 6,010 5,644 8,644	2.1% 2.0% 7.73% 12.2% 12.2%	2,293,114 7,245,547 62,456,707 229,535,704 366,319,046 483,834,098 1,084,513,178	0.0 0.1 1.0 3.5 5.6 7.4
Current outstanding balance of loan 5.5,000 5.5,000 10,000 10,000 5.5,000 5.5,000 5.5,000 5.5,000 5.5,000 5.5,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000	1,023 9 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1%	2,293,114 7,245,547 62,456,707 229,535,704 366,319,046 483,834,098 1,084,513,178 1,026,306,698	0.0 0.1 1.0 3.5 5.6 7.4 16.5
Current outstanding balance of loan 0-5.000 0-5.000 10.000-25.000 10.000-25.000 10.000-25.000 10.000-25.000 10.000-10.000 10.000-15.000 10.000-15.000 10.000-15.000	1,023 987 3,023 6,001 5,507 8,761 5,318	2.1% 2.0% 7.3% 12.2% 12.2% 12.2% 12.2% 12.2% 12.2% 12.2% 12.3%	2,293,114 7,245,547 62,456,707 229,535,704 366,319,046 483,834,098 1,084,513,178 1,026,306,698 852,002,834	0.0 0.1 1.0 3.5 5.6 7.4 16.5 15.6
Current outstanding balance of loan 0-5,000 0-5,000 10,000-25,000 0-5,000-15,000 0-5,000-75,000 0-75,000-150,000 100,000-150,000 100,000-150,000 100,000-250,000 220,000-250,000	1,023	2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1%	2,293,114 7,245,547 62,456,707 229,535,704 366,319,046 483,834,098 1,084,513,178 1,026,306,698 852,002,834	0.0 0.1 1.0 3.5 5.6 7.4 16.5 15.6 13.0 9.8
Current outstanding balance of loan 0-5.000 0-5.000 10.000-25.000 10.000-25.000 90.000-75.000 90.000-75.000 90.000-75.000 90.000-75.000 90.000-75.000 90.000-75.000 90.000-75.000 90.000-75.000 90.000-75.000 90.000-75.000	1,023 987 987 1,023 9,023 9,023 9,023 9,027 9,02	2.1% 2.0% 2.73% 2.73% 2.73% 2.73% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.	2.293,114 7.245,547 62.456,707 229.535,704 366,319,046 483,834,098 1,084,513,178 1,026,306,698 852,002,834 642,039,132 465,136,141	0.0 0.1 1.0 3.5 5.6 7.4 16.5 15.6 13.0 9.8
Current outstanding balance of loan 0-5,000 0-5,000 0-10,000 10,000-25,000 25,000-55,000 25,000-55,000 95,000-75,000 05,000-75,000 07,000-100,000 07,000-100,000 07,000-100,000 07,000-100,000 07,000-100,000 07,000-100,000	1,023 987 987 9,000 9,00	2.1% 2.2% 7.3% 7.3% 12.7% 12.2% 12.2% 12.2% 16.2% 16.2% 17.3% 10.2% 10.2% 10.2% 10.2% 10.3% 10.3% 10.3% 10.3% 10.3% 10.3% 10.3% 10.3% 10.3% 10.3% 10.3% 10.3%	2,293,114 7,245,547 62,486,707 229,535,704 306,319,046 483,834,098 1,094,513,178 1,026,306,698 852,002,834 642,039,132 465,136,141 336,551,242 256,147,779	0.0 0.1 1.0 3.5 5.6 7.4 16.5 15.6 13.0 9.8 7.1 5.4
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000-10.000 10.000-25.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000	1,023 987 3,025 0,010 0,010 1,025 1,	2.1% 2.0% 7.73% 12.2% 12.2% 12.2% 12.2% 12.2% 12.2% 12.2% 12.2% 12.3% 12	2.293,114 7.245.547 62.486,707 229.535.704 366.319.046 483.834.098 1.084.513.178 1.026.306.698 852.002.834 465.136.141 356.551.242 256.147.779 195.325.128	0.00 0.1 1.0 3.5 5.6 7.4 16.5 13.0 9.8 7.1 5.4 3.9 3.0
Current outstanding balance of loan 0-5,000 10-5,000 10,000-25,000 10,000-25,000 50,000-50,000 50,000-75,000 75,000-100,000 75,000-100,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000 100,000-180,000	1,023 997 987 987 987 987 988 989 989 989 989	2.1% 2.2% 7.3% 7.3% 12.2% 12.2% 12.2% 12.2% 16.2% 16.2% 16.3% 17.3% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0	2,293,114 7,245,547 62,486,707 229,535,704 306,319,046 483,834,098 1,094,513,178 1,026,306,698 852,002,834 642,039,132 465,136,141 336,551,242 256,147,779 195,325,128	0.00 0.1 1.0 3.5 5.6 7.4 16.6 13.0 9.8 7.1 5.4 3.9 3.0
Current outstanding balance of loan 0-8,000 10-8,000 10,00	1,023 987 987 1,023 9,02	2.1% 2.26% 2.26% 2.73% 2.73% 2.27% 2.28% 2.28% 2.28% 2.28% 2.23% 2.23% 2.23% 2.23% 2.25% 2	2,293,114 7,245,547 62,486,707 229,535,704 306,319,046 483,834,098 1,094,513,178 1,026,306,698 852,002,834 642,039,132 465,136,141 336,551,242 256,147,779 195,325,128	0.0 0.1 1.0 3.5,5 5.6 7.4 16,5 13.0 9.8 7.1 5.4 3.9 3.0
Current outstanding balance of loan 0-5.000 10-5.000 11.000-25.000 12.000-25.000 15.000-5.000 15.000-75.000 15.000-75.000 15.000-75.000 100.000-150.000	1,023 987 987 987 1,023 9,023 9,044	2.1% 2.2% 7.3% 7.3% 12.2% 12.2% 12.2% 13.5% 14.5% 15.5% 16.5% 17.9% 16.5% 17.9% 18.5% 19.5	2.283,114 7.245,547 62.456,707 229.535,704 360,319,046 480,834,098 1,084,513,176 852,002,834 485,186,114 225,414,779 195,325,738 224,277,077 83,327,603	0.0 0.1 1.0 3.5 5.6 7.4 16.5 13.0 9.8 7.1 5.4 3.9 3.0 3.6 2.1
Current outstanding balance of loan 6-5,000 10-5,000 10,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-25,000 15,000-10,000 15,000-150,000 150,000-250,000 250,000-350,000 250,000-350,000 250,000-350,000 350,000-450,000 450,000-350,000 450,000-450,000 450,000-350,000	1,023 957 957 957 957 957 957 957 957 957 957	2.1% 2.2% 7.3% 7.3% 12.2% 12.2% 12.2% 13.5% 14.5% 15.5% 16.5% 17.9% 16.5% 17.9% 18.5% 19.5	2.283,114 7.245,547 62.456,707 229.535,704 360,319,046 480,834,098 1,084,513,176 852,002,834 485,186,114 225,414,779 195,325,738 224,277,077 83,327,603	0.0 0.1 1.0 3.5 5.6 7.4 16.5 13.0 9.8 7.1 5.4 3.9 3.0 3.6 2.1 1.3
Current outstanding balance of loan 0-5,000 0-5,000 0-5,000-10,000	1,023 987 987 987 1,023 9,023 9,044	2.1% 2.2% 2.2% 2.73% 2.73% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.	2,293,114 7,245,547 62,486,707 229,535,704 306,319,046 483,834,098 1,094,513,178 1,026,306,698 852,002,834 642,039,132 465,136,141 336,551,242 256,147,779 195,325,128	0.0 0.1 1.0 3.5 5.6 7.4 16.5 15.6 13.0 9.8 7.1 5.4 3.9 3.0 3.0 2.1 1.1 1.2 1.2 1.2 1.2 1.2 1.2 1.2 1.2
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000 10.000-25.0000 10.000-25.0000 90.000-15.0000 90.000-15.0000 90.000-15.0000 10.000-15.0000 10.000-15.0000 10.000-15.0000 10.000-15.0000 10.000-15.0000 10.000-15.0000 10.000-15.0000 10.000-15.00000 10.000-15.00000 10.000-15.00000 10.000-15.00000 10.000-15.00000 10.000-15.00000 10.000-15.00000 10.000-15.00000 10.000-15.000000 10.000-15.000000000000000000000000000000	1,023 987 987 987 1,023 9,023 9,024	2.1% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2%	2.283.114 7.245.547 62.456.707 229.535.704 366.319.046 488.854.088 1.084.513.178 462.039.132 465.336.141 356.551.242 256.447.779 195.325.128 234.227.027 139.917.077 28.327.603 47.727.623 22.616.107	0.0 0.1 1.0 3.5 5.6 7.4 16.5 13.0 9.8 7.1 1.5 4.3 9.3 3.0 3.6 2.1 1.1 3.0 7.7 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0
Current outstanding balance of loan 0-5.000 10-5.000 11.000-25.000 12.000-25.000 15.000-5.000 15.000-75.000 15.000-75.000 15.000-75.000 100.000-150.000	1,023 957 957 957 957 957 957 957 957 957 957	2.1% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2%	2.283.114 7.245.547 62.456.707 229.535.704 369.519.046 489.854.086 1.084.513.178 642.039.132 462.039.132 465.136.414 356.551.262 256.447.779 195.325.126 234.227 63.344 234.227 63.347 63.3461 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347 63.347	0.0 0.1 1.0 3.5 5.6 7.4 16.5 15.6 13.0 9.8 7.1 5.4 3.9 3.0 3.6 2.1 1.3 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.0000-10.000	1,023 987 987 987 1,023 9,023 9,024	2.1% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2%	2.283.114 7.245.547 62.456.707 229.535.704 366.319.046 488.854.088 1.084.513.178 462.039.132 465.336.141 356.551.242 256.447.779 195.325.128 234.227.027 139.917.077 28.327.603 47.727.623 22.616.107	0.0 0.1 1.0 3.5 5.6 7.4 16.5 13.0 9.8 7.1 1.5 4.3 9.3 3.0 3.6 2.1 1.1 3.0 7.7 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000 0-5.000 0-5.000-10,000 10.000-25.000 0-5.000-10,000 0-5.0000-10,000 0-5.0000-10,0	1,023 987 3,023 6,010 6,010 9,025 9,	2.1% 2.0% 2.0% 3.73% 12.2% 12.2% 12.2% 12.2% 12.2% 12.2% 12.3% 12.	2.283.114 7.245.547 62.456.707 229.555.704 369.319.046 369.319.046 1.084.513.778 1.023.306.698 852.02.834 642.039.132 465.158.141 390.567.242 2465.158.141 252.277.638 23.277.638 23.277.638 23.277.638 23.277.638	0.0 0.1 1.0 1.1 1.0 3.5 5.6 7.4 16.5 15.8 13.0 9.8 7.1 5.4 3.9 3.0 3.6 2.1 1.3 0.7 0.4 0.0 100.0
Current outstanding balance of loan 0-8,000 0-8,000 0-10,000 10,000-25,000 0-10,000 10,000-25,000 0-75,000-10,000 150,000-25,000 150,000-25,000 150,000-250,00	1,023 987 3,329 6,010 6,010 5,877 5,844 6,876 6,876 6,876 6,876 6,876 6,876 6,876 6,976 6,	2.1% 2.0% 7.3% 7.3% 12.2% 12.2% 12.2% 13.2% 14.5% 15.2% 16.2	2.293,114 7,245,547 62.456,707 229.535,704 366,319.046 488,854,098 1,884,513,1778 1852,002,834 642,039,132 465,136,141 356,551,242 256,147,779 195,325,126 234,227,027 139,917,077 82,327,603 47,727,628 26,616,100 E 6,562,821,880 Amount (GBP)	0.00 0.11 1.00 3.55 5.66 7.44 16.55 15.66 13.00 9.88 7.11 1.34 3.99 3.00 3.66 2.11 1.33 0.77 0.44 0.00
Current outstanding balance of loan 5-5,000 5-	1,023 987 987 1,023 987 1,023 98,023	2.1% 2.0% 2.0% 3.73% 12.2% 12.2% 12.2% 12.2% 12.2% 12.2% 12.3% 12.	2.293.114 7.245.547 62.456.707 229.555.704 369.319.046 369.319.046 1.084.513.778 1.023.306.698 682.028.34 642.039.132 465.136.141 390.561.242 2465.136.141 390.561.242 256.377.778 234.227.027 254.227.027 259.377.778 23.277.628 259.16.197 6.562.281.809 Amount (GBP) 280.676.088	0.0 0.1 1.0 3.5 5.6 7.4 16.5 15.6 13.0 9.8 7.1 5.4 3.3 3.6 2.1 1.3 0.7 0.4 0.0 100.0
Current outstanding balance of loan 15,000 15,000 15,000 16,000 1	1,023 987 987 3,329 6,010 6,010 5,871 5,844 6,605 6,605 4,143 1,438 6,605 4,143 4,143 4,143 4,143 4,143 4,143 4,143 4,144 4,144 4,145 4,144 4,145 4,144 4,145 4,144 4,145 4,144 4,145 4,145 4,145 4,145 4,145 4,145 4,145 4,145 4,145	2.1% 2.0% 7.3% 7.3% 12.7% 12.2% 12.2% 13.2% 14.5% 15.2% 16.2	2.293,114 7,245,547 62.456,707 229.535,704 366,319,046 488,834,088 1,084,513,176 402,039,132 404,239,132 405,139,146 356,551,242 256,147,779 195,325,128 234,227,027 139,917,077 82,327,603 47,727,623 25,161,107 E 6,562,821,880 Amount (GBP) 286,067,088 492,282,128	0.0 0.1 1.0 0.1 1.0 3.5 6.6 7.4 16.5 16.6 19.0 9.8 2.1 1.3 3.0 3.6 2.1 1.3 0.7 0.7 0.0 100.0
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000 0-5.000 0-5.000-10,000 10.000-25.000 0-5.000-10,000 0-5.0000-10,000 0-5.0000-10,0	1,023 987 987 1,023 98,023	2.1% 2.2% 2.0% 3.2% 3.3% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2	2.293,114 7.245,547 62.456,707 229.555,704 369.319,046 369.319,046 1,084,413,178 1,025,306,569 852,022,834 642,039,132 465,136,141 366,651,242 256,147,779 183,352,1307 183,35	0.00 1.01 1.01 1.01 1.01 1.01 1.01 1.01
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.0000 0-5.000-10.0000 0-5.000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.00000 0-5.0000-10.000000 0-5.0000-10.0000000000000000000000000000	1,023 987 987 1,023 98,023 98,023 98,023 98,024 98,	2.1% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0	2.283.114 7.246.547 62.456.707 229.585.704 483.834.098 483.834.098 1.084.513.178 1.023.306.698 852.026.834 642.093.132 463.158.141 226.6147.779 256.6147 256.6147 256.6147 256.6147 256.6147 256.6147 256.6147 256.6147 256.6147 256.6147 256.6	0.00 1.01 1.01 1.01 1.01 1.01 1.01 1.01
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000 0-5.000 0-5.000-10.0000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.000-10.000 0-5.0000-10.000 0-5.0000-10.000 0-5.0000-10.000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.0000-10.0000 0-5.00000-10.00000 0-5.00000-10.00000 0-5.00000-10.00000 0-5.00000000000000	1,023 987 987 1,023 98,	2.1% 2.0% 2.0% 3.2% 3.3% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2	2.293,114 7.245,547 62.456,707 229.555,704 369.319,046 369.319,046 1,084,413,178 1,025,306,569 852,022,834 642,039,132 465,136,141 366,651,242 256,147,779 183,352,1307 183,35	0.00 1.01 1.01 1.01 1.01 1.01 1.01 1.01
Current outstanding balance of loan 0-5,000 0-5,000 0-5,000-1000 0-5,0	1,023 987 987 1,023 987 1,023 987 1,023 987 1,023 987 1,023 987 1,023 1,	2.1% 2.0% 2.0% 7.73% 12.1% 12.1% 11.5% 11.5% 11.5% 12.3% 12.	2.283.114 7.246.547 62.456.707 229.536.704 429.536.704 449.536.704 449.536.704 449.536.704 449.536.704 449.536.704 449.536.704 64.2939.132 469.158.1417 256.1477.70 256.1477.70 256.1477.70 256.1477.70 256.1477.70 256.1477.70 256.1477.70 256.1477.70 256.1477.70 256.1477.70 256.1477.70 266.1477.7	0.0 0.11 0.10 0.11 0.10 0.11 0.10 0.10
Current outstanding balance of loan 0-8,000 10-8,000 10,000 10,000-25,000 10,000-25,000 10,000-25,000 10,000-25,000 150,000-20,000 150,000-200,000 150,000-200,000 150,000-250,000 150,000-350	1,023 987 987 1,023 9,023 9,023 9,027 9,02	2.1% 2.2% 2.0% 3.2% 3.3% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2% 4.2	2.283,114 7,245,547 62.456,707 229.555,704 369.319,046 169.431,9978 11,025,306,598 12,025,307 12,025,307 12,025,307 12,025,307 12,025,307 12,025,307 12,027	0.00 0.11 0.15 0.00 0.15 0.00 0.00 0.00
Current outstanding balance of loan 9-5,000 9-5,000 9-6,000 9-	1,023 987 987 1,023 98,023 98,023 98,024 98,	2.1% 2.26% 2.26% 2.73% 2.26% 2.26% 2.26% 2.26% 2.25% 2	2.283.114 7.245.547 62.455.707 229.535.704 369.336.336.336 369.336.336.336 1.084.513.778 1.025.306.688 882.020.834 642.039.132 469.136.141 350.547.247 199.325.128 234.227.027 139.917.077 83.327.603 47.727.628 25.916.191 26.567.2821 284.227.027 139.917.077 68.327.603 47.727.628 25.916.191 26.567.2821.880 482.282.1280 1.057.9694.441 1.053.356.984 1.157.9694.441	0.00 0.11 0.10 0.11 0.10 0.10 0.10 0.10
Current outstanding balance of loan 0-5.000 0-5.000 0-5.000 0-5.00000 0-5.00000 0-5.0000000000	1,023 987 987 1,023 9,023 9,023 9,027 9,02	2.1% 2.0% 2.0% 2.0% 2.0% 2.0% 2.2% 2.2% 2.2	2.283,114 7,245,547 62.456,707 229.555,704 369.319,046 169.431,9978 11,025,306,598 12,025,307 12,025,307 12,025,307 12,025,307 12,025,307 12,025,307 12,027	0.00 0.11 0.15 0.00 0.11 0.15 0.00 0.15 0.00 0.00
Current outstanding balance of loan 0-5,000 0-5,000 0-5,000-10,000	1,023 987 987 1,023 9,023 9,023 9,023 9,023 9,023 9,023 9,023 9,033 1,03	2.1% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2% 2.2%	2.283.114 7.245.547 62.456.707 229.555.704 369.319.046 369.319.046 1.084.513.178 1.025.306.698 852.022.834 642.039.132 465.136.141 350.567.242 465.136.141 350.567.242 24.65.136.141 350.567.242 250.27.603 252.27.603 47.727.628 252.27.603 47.727.628 402.282.1800 47.927.626 402.282.1801 47.927.626 402.282.1801 47.927.628 492.282.1801 1.057.694.441 559.325.413 513.83.688 1.057.694.441 513.35.3688 1.159.318.835.688	0.0 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1
Current outstanding balance of loan 15,000 15,000 15,000 16,000 17,000 18,000 1	1,023 857 857 857 857 857 858 858 858 858 858	2.1% 2.0% 2.0% 2.0% 2.0% 2.0% 2.2% 2.2% 2.2	2.283.114 7.245.547 62.456.707 229.555.704 369.319.046 369.319.046 1.084.513.178 1.025.306.698 852.022.834 642.039.132 465.136.141 350.567.242 465.136.141 350.567.242 24.65.136.141 350.567.242 250.27.603 252.27.603 47.727.628 252.27.603 47.727.628 402.282.1800 47.927.626 402.282.1801 47.927.626 402.282.1801 47.927.628 492.282.1801 1.057.694.441 559.325.413 513.83.688 1.057.694.441 513.35.3688 1.159.318.835.688	0.00 0.11 1.01 0.12 0.02 0.12 0.03 0.03 0.03 0.03 0.03 0.03 0.03 0.0
Current outstanding balance of loan 0-5-000 0-	Number Number Number Number 1,023 1,024	2.1% 2.2% 2.2% 2.2% 3.2% 3.2% 3.2% 3.2% 3.2	2.293,114 7.245,547 62.456,707 62.456,707 229,555,704 369,319,046 369,319,046 1,084,513,178 1,025,306,698 852,022,834 642,039,132 465,136,141 390,561,242 195,327,178 234,227,027 139,917,077 82,327,603 47,727,628 28,916,197 28,067,088 492,282,180 1,057,694,441 159,325,413 613,833,668 1,057,694,441 159,325,413 613,833,668 1,057,694,441 159,325,413 613,833,668 1,057,694,441 159,325,413 613,833,668 1,057,694,441 613,833,668 1,057,694,441 613,833,668 1,057,694,441 613,833,668 1,057,694,441 613,833,668 1,057,694,441 613,833,668 67,934,463 67,934,463 67,934,463 67,934,463 67,934,463	5 of total amount 5 of total amount 6 of total 6
Current outstanding balance of loan 15,000 1	1,023 9,57 9,57 9,57 9,57 9,57 9,57 9,57 9,57	2.1% 2.0% 2.0% 2.0% 2.0% 2.2% 2.2% 2.2% 2.2	2.283.114 7.245.547 62.456.707 229.555.704 369.319.046 369.319.046 1.084.513.178 1.025.306.698 852.022.834 642.039.132 465.136.141 350.567.242 465.136.141 350.567.242 24.65.136.141 350.567.242 250.27.603 252.27.603 47.727.628 252.27.603 47.727.628 402.282.1800 47.927.626 402.282.1801 47.927.626 402.282.1801 47.927.628 492.282.1801 1.057.694.441 559.325.413 513.83.688 1.057.694.441 513.35.3688 1.159.318.835.688	0.0 0.1 1.0 1.1 1.0 1.0 1.0 1.0 1.0 1.0
Current outstanding balance of loan 15,000 1	1,023 987 987 987 987 987 987 987 987 987 987	2.1% 2.2% 2.2% 2.2% 2.3% 2.3% 2.2% 2.2% 2.2	2.293.114 7.245.547 62.456.707 229.555.704 369.319.046 369.319.046 1.064.313.778 1.026.306.698 685.20.26.834 642.039.132 465.136.141 366.651.242 256.147.779 189.327.603 47.727.628 29.916.107 c	0.0 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1
Current outstanding balance of loan 15,000 1	1,023 9,57 9,57 9,57 9,57 9,57 9,57 9,57 9,57	2.1% 2.2% 2.2% 2.2% 2.3% 2.3% 2.2% 2.2% 2.2	2.293.114 7.245.547 62.456.707 229.555.704 369.319.046 369.319.046 1.064.313.778 1.026.306.698 685.20.26.834 642.039.132 465.136.141 366.651.242 256.147.779 189.327.603 47.727.628 29.916.107 c	0.0 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1
Current outstanding balance of loan 0-5.000 0-5.000 0-5.00000 0-5.00000 0-5.00000000 0-5.0000000000	1,023 987 987 987 987 987 987 987 987 987 987	2.1% 2.2% 2.2% 2.2% 2.3% 2.2% 2.2% 2.2% 2.2	2.293,114 7.245,547 62.456,707 229.555,704 369.319,046 369.319,046 1.004,313,778 1.002,309,698 685,2002,834 642,039,132 465,136,141 356,551,242 256,147,779 139,977,077 139,977,078 23,277,030 47,727,028 29,916,197 £ 0,562,821,880 1.057,964,441 159,325,431 513,833,688 1.057,964,441 159,325,431 513,833,688 0.1,159,315,835 675,364,435 77,914,822 202,888,846 675,064,847 450,073,777 62,022,888,846 675,064,847 675,074,847	0.00 0.11 0.11 0.15 0.15 0.15 0.15 0.15
Current outstanding balance of loan 0-5,000 0-	1,023 987 987 1,023 9,023 9,023 9,044 9,04	2.1% 2.26% 2.26% 2.73% 2.26% 2.26% 2.26% 2.25% 2	2.233,114 7,245,547 62.455,707 229.555,704 386,310,605 386,310,605 1,084,513,176 1,025,306,608 882,020,834 642,039,132 495,158,141 386,551,241 386,551	0.0 0.11 0.10 0.11 0.10 0.11 0.10 0.10
Current outstanding balance of loan 15,000 15,000 15,000 16,000 1	Number 1,023 987 987 987 987 987 987 987 987 987 987	2 1% 2 20% 2 20% 3 7 3% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 20% 3	2.283.114 7.245.547 62.456.707 229.555.704 369.319.046 1.084.313.778 1.025.306.508 852.022.834 842.039.132 465.130.141 356.515.242 256.147.779 19.335.7177 19.335.7377 19.335.	0.0 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1
Current outstanding balance of loan 6-5.000 6-5.000 10.000-2.000 10.000-2.000 10.000-2.000 10.000-2.000 10.000-2.000 10.000-2.000 15.000-15.000 15.000-15.000 15.000-15.000 15.000-2.000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.0000-2.0000 15.00000-2.0000 15.00000-2.0000 15.00000-2.0000 15.00000-2.0000 15.000000-2.0000 15.0000000000000000000000000000000	1,023 987 987 1,023 9,023 9,040 9,04	### 2.1% ### 2.2% ### 2.2% ### 2.2% ### 2.2% ### 2.2% ### 2.2% ### 2.2% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 2.3% ### 3.	2.283.114 7.245.547 62.455.704 62.455.707 229.555.704 3863.319.046 3863.319.046 1.084.513.778 1.023.305.698 852.022,834 642.039.132 465.158.141 359.551.242 195.325.128 234.227.027 139.911.077 82.327.633 47.727.628 25.916.197 26.067.088 402.282.128 1.057.694.441 1.95.325.413 513.635.366 1.057.694.441 1.95.325.413 513.635.366 20.2888.842 20.2888.842 676.061.405 430.073.774 6.562.8216.809 Amount (GBP) 6.562.8216.800 6.562.82	0.09 0.1101 0.11
Current outstanding balance of loan 15-0,000 15-0,000 15-0,000 15-0,000 15-0,000 15,000-15,000 15,00	Number 1,023 987 987 987 987 987 987 987 987 987 987	2 1% 2 20% 2 20% 3 7 3% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 12 2% 3 20% 3	2.283,114 7,245,547 62.456,707 229.555,704 380,319.046 180,319.046 180,319.046 180,319.046 180,306,509 190,307 190	0.00 0.11 0.15 0.15 0.15 0.15 0.15 0.15

Seasoning	Number	% of total number		% of total amount			
0-12 months	4,449	9.2%	£ 791,090,181	12.1%			
12-24 months	7,351	15.3%	£ 1,367,550,028	20.8%			
24-36 months 36-48 months	3,717 4 334	7.7% 9.0%	£ 651,288,375 £ 687,793,724	9.9% 10.5%			
36-48 months 48-60 months	4,334	9.0%	£ 687,793,724 £ 616.557.564	9.4%			
60-72 months	5,986	12.4%	£ 792,485,122	12.1%			
72-84 months	3,900	6.3%	£ 792,465,122 £ 395,219,557	6.0%			
84-96 months	2,781	5.8%	£ 303,835,731	4.6%			
96-108 months	2,490	5.2%	£ 243,061,135	3.7%			
108-120 months	1.843	3.8%	£ 165.552.697	2.5%			
120-150 months	3,506		£ 275.126.866	4.2%			
150-180 months	2,162		£ 152,805,995	2.3%			
180+ months	2,121	4.4%	£ 120,454,903	1.8%			
Total	48,122	100.0%	£ 6,562,821,880	100.0%			
Interest payment type	Number	% of total number		% of total amount			
Fixed	43,235	76.6%	5,555,282,331	84.6%			
SVR	10,546		834,394,880	12.7%			
Tracker	2,667	4.7%	173,144,669	2.6%			
Other (please specify)_Capped Total	0 56,448	0.0%	£ 6,562,821,880	0.0% 100.00%			
Total	30,440	100.00%	£ 6,302,821,860	100.00%			
Loan purpose time	Number	% of total number	Amount (GBP)	% of total amount			
Loan purpose type Owner-occupied	Number 56,444	% or total number 100.0%	6,562,061,655	% or total amount 100.0%			
Buy-to-let	30,444 4	0.0%	760,224	0.0%			
Second home	1	0.0%	700,224 N	0.0%			
Total	56,448	100.0%	£ 6,562,821,880	100.0%			
Income verification type	Number	% of total number	Amount (GBP)	% of total amount			
Fully verified	48.122	100.0%	6,562,821,880	100.0%			
Fast-track	0	0.0%	0	0.0%			
Self-certified	0	0.0%	0	0.0%			
Total	48,122	100.0%	6,562,821,880	100.0%			
Remaining term of loan	Number	% of total number		% of total amount			
0-30 months	2,181	4.5%	£ 48,354,781	0.7%			
30-60 months	3,958	8.2%	£ 167,535,905	2.6%			
60-120 months	10,313	21.4%	£ 785,230,444	12.0%			
120-180 months 180-240 months	10,378 9,094	21.6%	£ 1,288,981,296 £ 1,560,067,484	19.6% 23.8%			
240-300 months	6,523		£ 1,368,648,970	20.9%			
300-360 months	3,718	7.7%	£ 869,708,514	13.3%			
300-360 months 360+ months	3,718 1,957	7.7% 4.1%	£ 869,708,514 £ 474,294,487	13.3% 7.2%			
300-360 months	3,718	7.7% 4.1%	£ 869,708,514 £ 474,294,487	13.3%			
300-360 months 360+ months Total	3.718 1.957 48.122	7.7% 4.1% 100.0%	£ 869,708,514 £ 474,294,487 £ 6,562,821,880	13.3% 7.2% 100.0%			
300-360 months 360+ months Total Employment status	3.718 1,957 48,122 Number	7.7% 4.1% 100.0%	£ 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP)	13.3% 7.2% 100.0% % of total amount			
300-360 months 360- months Total Employment status Employed	3.718 1.957 48.122	7.7% 4.1% 100.0%	£ 869,708,514 £ 474,294,487 £ 6,562,821,880	13.3% 7.2% 100.0% % of total amount 65.1%			
300-360 months 360+ months Total Employment status	3,718 1,957 48,122 Number	7.7% 4.1% 100.0% % of total number 72.6%	£ 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050	13.3% 7.2% 100.0% % of total amount			
300-300 months 300- months Total Employment status Employment status Employed Unemployed Unemployed	3.718 1.957 48,122 Number 34,922 11,915	7.7% 4.1% 100.0% % of total number 72.6% 24.8%	£ 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111	13.3% 7.2% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4%			
300-380 months 300- months Total Total Employment status Employed Unemployed Retired Gourantor	3,718 1,957 48,122 Number 34,922 11,915 11,915 632	7.7% 4.1% 100.0% % of total number 72.6% 24.8% 0.2% 1.3% 0.0%	£ 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111 £ 8,469,461 £ 27,149,344 £	13.3% 7.2% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 0.0%			
300-380 months 300- months Total Employment status Employed Unemployed Unemployed Guerantor Guerantor	3,185 1,957 48,122 Number 34,922 1,1915 1,1915 1,1915 2,232 3,338	7.7% 4.1% 100.0% 50 of total number 72.0% 24.8% 0.10% 0.10% 1.1% 1.1%	E 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111 £ 8,469,461 £ 27,149,344 £ 94,687,913	13.3% 7.2% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 0.0%			
300-380 months 300- months Total Total Employment status Employed Unemployed Retired Gourantor	3,718 1,957 48,122 Number 34,922 11,915 11,915 632	7.7% 4.1% 100.0% 50 of total number 72.0% 24.8% 0.10% 0.10% 1.1% 1.1%	E 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111 £ 8,469,461 £ 27,149,344 £ 94,687,913	13.3% 7.2% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 0.0%			
300-380 months 300+ months Total Total Employment status Employed Self-employed Unemployed Gouranior Total Total	3,158 1,957 48,122 Number 34,922 11,915 632 632 48,122	7.7% 4.1% 100.0% 50 of total number 72.0% 24.8% 0.10% 0.10% 1.1% 1.1%	E 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111 £ 8,469,461 £ 27,149,344 £ 94,687,913	13.3% 7.2% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 0.0%			
300-360 months 300- months Total Employment status Employmed Self-employed Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivativer(please of	3,158 1,957 48,122 Number 34,922 11,915 632 632 48,122	7.7% 4.1% 100.0% 50 of total number 72.0% 24.8% 0.10% 0.10% 1.1% 1.1%	E 869,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111 £ 8,469,461 £ 27,149,344 £ 94,687,913	13.3% 7.2% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 0.0%	41	471	
300-300 months 300+ months Total Employment status Employed Self-employed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please of Series	3,718 3,718 1,957 48,122 Number 34,922 11,915 115 632 632 538 40,122 sclose for all bonds outstanding	7.7% 4.1% 10.0% % of total number 72.6% 24.8% 22.8% 13.8% 1.1% 10.00%	E 869.708.514 £ 472.294.487 £ 6,562.821.880 Amount (GBP) £ 4,271,753.050 £ 2,100,762.111 £ 8,469.461 £ 27,149.344 £ 94,687.913 £ 6,562,821,880 9	13.3% 7.2% 100.0% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 1.0% 1.4% 100.0%	11 1501/20	12	13 08/17/24
300-380 months 300- months Total Employment status Employmed Self-employed Unemployed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivativer(please di Series selected	3.718 3.718 1.957 48.122 Number 3.4.922 1.1915 1.1	7.7% 4.1% 100.0% % of total number 72.6% 24.8% 2.2% 1.3% 1.1% 100.0%	E 860.708.514 474.294.487 E 6.562.821.880 Amount (GBP) E 4.271.753.080 E 2,160.762.111 E 8.469.461 E 27,149.344 E 94.687.913 E 6.562.821,880 9 13/11/18	13.3% 7.2% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 0.0% 1.4% 100.0%	15/0 11 15/0 1/20 Ana r/NR / AAA	12 020420 Ana JNT AAA	13 080721 Ann I NR I AAA
300-300 months 300- months Total Total Employment status Employed Self-employed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivativer (please disserted) Sisserted Sisserted Sisserted	3,718 3,718 1,957 48,122 Number 34,922 11,915 115 632 632 538 40,122 sclose for all bonds outstanding	7.7% 4.1% 10.0% % of total number 72.6% 24.8% 22.8% 13.8% 1.1% 10.00%	E 869.708.514 £ 472.294.487 £ 6,562.821.880 Amount (GBP) £ 4,271,753.050 £ 2,100,762.111 £ 8,469.461 £ 27,149.344 £ 94,687.913 £ 6,562,821,880	13.3% 7.2% 100.0% 100.0% % of total amount 65.1% 32.9% 0.1% 0.4% 1.0% 1.4% 100.0%	15/01/20 Ana r/NR / AAA Ana r/NR / AAA	12 02/04/20 Asa / NR / AAA Asa / NR / AAA	
300-300 months 300- months 300- months Total Employment status Employment Solf-employment Solf-employment Solf-employment Solf-employment Solf-employment Solf-employment Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please of Solres Solres Courrent attaing (Moody's/SAP/Fisch/DBRS) Current stating (Moody's/SAP/Fisch/DBRS)	3.718 3.719 1.957 48.122 Number 3.4.922 11.915 11.515 632 632 632 632 632 632 6336 634 63.122 8close for all bonds outstanding	7.7% 4.1% 10.0% 5 of total number 72.6% 28.8% 28.8% 1.3% 1.3% 1.1% 10.00%	E 869.708.514 4 472.94.487 E 6.562.821.880 Amount (GBP) E 4.271.753.050 E 2,160.762.111 E 8.469.461 E 27.149.344 E 5 45.622.821.880 S 6.562.821.880 S 6.562.821.800 S 6.562.821.800 S 6.562.821.800 S 6.562.821.800 S 6.562.821.800 S 6.562.821.800 S 6.562.82	13.3% 7.2% 100.0% % of total amount 65.1% 32.2% 0.1% 0.0% 1.4% 100.0%	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
300-300 months 300- months Total Total Employment status Employment Unemployment Un	3,718 3,718 1,937 48,122 Number 34,922 11,915 11,915 2,010 3,00 3,00 48,122 sclose for all bonds outstanding 2,01106 Aaa 7181,7AA Aay 7181,7AA AA	7.7% 4 11% 4 15% 5 100.0% 5 of total number 72.6% 24.6% 24.6% 30.0% 11.1% 110.0	E 660,708,514 E 474,294,487 E 6,562,821,880 E 2,160,762,111 E 8,499,461 E 8,499,461 E 8,499,461 E 8,499,461 E 9,499,461 E 9,49	13.3% 7.2% 100.0% 100.0% % of total amount 65.1% 32.9% 0.4% 1.4% 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 750,000,000
300-360 months 300- months Total Total Employment status Employed Demployed Retired Gourantor Other Total Covered Bonds Outstanding, Associated Derivative; (please di Series Sizue dale Crigonal rating (Moody'uS&PFitch/DBRS) Crigonal rating (Moody'uS&PFitch/DBRS) Denormation Amount at issuance Amount outstanding Amount at issuance	3.718 3.718 3.719 1.957 48.122 Number 3.4.922 11,915 632 11,915 632 633 45,122 sclose for all bonds outstanding 2011,08 Aaa / NR / AA Aaa / N	7.7% 4.1% 4.1% 100.0% % of total number 72.6% 24.8% 24.8% 13.3% 1.1% 100.0% 11.1% 100.0% 11.1% 100.0% 11.1% 100.0%	E 869.708.514 4 474.294.487 E 6.562.821.880 Amount (GBP) E 4.271,753.050 E 2,160,762,111 E 8,469.461 E 27,149.344 E 5 6.562.821.880 S 13311718 Aas / NRY AAA Aas / NRY AAA Aas / NRY AAA GBP 600.000.000 600.0000.000 600.0000.000 600.0000.000	13.3% 7.2% 100.0% 100.0% 5 of total amount 32.9% 0.4% 0.4% 1.4% 100.0% 11.4% 100.0% 10.0%	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
300-380 months Total Total Total Total Total Employment status Employed Self-employed Unemployed Gouranior Total Covered Bonds Outstanding, Associated Derivativer (please of Series Issue date Issu	3,178 3,195 1,957 48,122 Number 34,922 11,915 11,915 632 632 48,122 sclose for all bonds outstanding 2011/00 Analysis	7.7% 4.1% 10.0% 10.0% % of total number 7.2.6% 22.4.8% 0.2% 1.3.5	E 869.708.514 E 474.294.487 E 6.562.821.880 E 4.271.753.050 E 4.271.753.050 E 2.160,762.111 E 8.469.4611 E 6.469.4611 E 6.469.4611 E 6.4687.913 E 6.562.821,880 9 1.331718 Aaa / NR / AAA Aaa / NR / AAAA	13.3%, 7.2%, 100.0%, 1	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000	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
300-300 months 300- months 300- months Total Employment status Employment status Employment University of the status University of the status Guarantor Other Total Covernot Bonds Outstanding, Associated Derivativer (please of Sarres Sarres Covernot and (Moody'su'SAPIFich/DBRS) Current rating (Moody'su'SAPIFich/DBRS) Denomination Amount at issuance Amount outstanding Amount desired Amount Material (Moody'su'SAPIFich/DBRS) Material (Moody'su'SA	3.718 3.718 3.957 4.5,122 Number 3.4,522 Number 3.4,522 5.538 5.538 4.5,122 sclose for all bonds outstanding 2.01100 Ana / NR / AAA GROUND	7.7% 4.1% 4.1% 5.00% 5.00% 5.00% 5.00% 6.0	E 860,708,514 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,051 £ 2,27,453,051 £ 27,449,344 £ 27,449,344 £ 94,687,913 £ 0,562,821,880 91 1371178 Amar (NR / AAA Amar (NR /	13.3% 7.2% 100.0% 100.0% 5% of total amount 32.9% 0.1% 0.4% 0.4% 1.4% 100.0% 1.4% 100.0% 100.	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
300-380 months Total Total Total Total Total Total Self-employed Self-employed Gustantor Gourantor Total Gustantor Total Gourantor Total Covered Bonds Outstanding, Associated Derivativer (please of Series and	3,178 3,191 1,957 48,122 Number 34,922 11,915 48,122 Number 34,922 11,915 48,122 Saclose for all bonds outstanding 2011000 2011000 2011000 2011000 2011000 2011000 2011000 20100000 20100000000	7.7% 4 11% 10.0% 10.0% % of total number 72.6% 24.8% 24.8% 24.8% 25.8% 26.8% 27.8% 27.8% 28.8% 29.8% 29.8% 20.9% 2	E 860,708,514 E 474,294,487 E 6,562,821,880 E 4,271,753,050 E 2,160,762,111 E 8,469,461 E 27,149,344 E 9,667,913 E 6,562,821,880 E 13,717,18 Aana / NR7,7AAA Aana / NR7,7AAAA Aana / NR7,7AAAAA Aana / NR7,7AAAA Aana / NR7,7AAAAA Aana / NR7,7AAAAA Aana / NR7,7AAAAAA Aana / NR7,7AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	13.3% 7.2% 100.0% % of total amount \$\times 0.1\times 0.4\times 0.4\times 0.4\times 0.4\times 0.4\times 0.0\times 0.4\times 0.0\times 0.	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
300-380 months 300-3 months Total Employment status Employment Solf-employment Solf-employment Solf-employment Solf-employment Solf-employment Solf-employment Solf-employment Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please of Solfee) Solfee Covered Bonds Outstanding, Associated Derivatives (please of Covered Bonds Coriginal rating (Moody's/SAP/Fich/DBRS) Current rating (Moody's/SAP/Fich/DBRS) Denomination Amount at issuance Amount outstanding TY K ways pice (such oft-builet/pass-through Schedused final maturity date Schedused final maturity date Legal final maturity date	3,195 3,195 3,195 3,195 48,122 Number 34,922 1,195 1,1	7.7% 4.1% 4.1% 5.100% 5.00% 5.00% 5.00% 6.	E 860,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) E 4,271,753,050 £ 2,160,762,111 £ 974,140,344 £ 140,344 £ 150,762,111 £ 16,562,821,880 1919 1931/198 Ana (TNR TAAA Ana (TNR TAAA Ana (TNR TAAA) G 000,000 600,000,000 600,000,000 61,131/162 131/173 131/173 131/173	13.3% 7.2% 100.0	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 500,000,000 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 02/04/25	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bullet 07/07/28
300-380 months Total Total Total Total Total Total Total Self-employed Self-employed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivativer (please of Series and Legal (Moody %US &P)Fitch/DBRS) Corrent Tailing (Moody %US &P)Fitch/DBRS) Current Tailing (Moody %US &P)Fitch/DBRS) Denomination Amount at issuance Amount at issuance Amount at issuance Amount material (Moody MUS &P)Fitch/DBRS (Moody %US &P)Fitch/DBRS (Moo	3,718 3,718 1,957 48,122 Number 34,922 11,915 6323 6323 6324 64,122 sclose for all bonds outstanding 2011/00 2011/0	7.7% 4 11% 10.0% 10.0% % of total number 72.6% 24.8% 24.8% 24.8% 25.8% 26.8% 27.8% 27.8% 28.8% 29.8% 29.8% 20.9% 2	E 860,708,514 E 474,294,487 E 6,562,821,880 E 4,271,753,050 E 2,160,762,111 E 8,469,461 E 27,149,344 E 6,652,821,880 E 7,149,344 E 6,652,821,880 E 7,149,344 A 7,149,474 A 7,1	13.3% 7.2% 100.0% 100.0% % of total amount 65.1% 32.9% 0.4% 0.0% 1,4% 0.0% 1,4% 0.0% 1,4% 0.0% 1,4% 0.0% 1,5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 500,000 Soft bullet 15/01/25 15/01/26 XS2101343528	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1.000 Soft bullet 02/04/24 02/04/25 XS2149428109	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft buillet 07/07/28 07/07/29 XS2360599281
300-360 months Total Total Total Employment status Employed Self-employed Unbergologed Guerantor Other Total Covered Bonds Outstanding, Associated Derivatives (please of source and sour	3,195 3,195 3,195 3,195 48,122 Number 34,922 11,915 3,195	7.7% 4.1% 4.1% 5.100% 5.00% 5.00% 5.00% 6.	E 660,708,514 £ 474,294,487 £ 6.562,821,880 Amount (GBP) E 4,271,753,050 £ 2,160,762,111 £ 0,499,461 £ 27,146,344 £ 12,160,879,13 £ 6.562,821,880 1 1371178 Anal / NR / Anal Anal	13.3% 7.2% 100.0% 100.0% % of total amount 65.1% 32.95% 0.0% 1.4% 100.0%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000 Soft builet 02/04/24 02/04/25 XS2149428109 LSE	Aaa / NR / AAA Aaa / NR / AAA FER / AAA 750,000,000 750,000,000 0.861 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE
300-380 months Total Total Total Total Total Employment status Employment Salva Self-employed Unemployed Retired Gaurantor Officer Total Covered Bonds Outstanding, Associated Derivativer (please of Series Issue date Original rating (Moody's/SAP/Fitch/DBRS) Current rating (Moody's/SAP/Fitch/DBRS) Denomination Amount outstanding Fix every partic (rate: £1) Maturity type faintsoit-builetipass-through Scheduced final maturity date (Legal final maturity date (Legal final maturity date (Legal final maturity date Cuopon payment frequency	3,178 3,178 1,957 48,122 Number 34,922 11,915 11,915 632 11,915 632 538 538 45,122 sclose for all bonds outstanding 2011,004 48,122 60,000,000 60,000,000 60,000,000 60,000,00	7.7% 4 11% 100.0% 100.0% % of total number 72.6% 24.8% 24.8% 13.3% 13.3% 13.3% 10.00%	E 869.708.514 474.294.487 E 6.562.821.880 Amount (GBP) £ 4.271,753,050 £ 2,160,762,111 £ 8.469.461 £ 27,149.344 £ 9.467.91 £ 13/11/18 £ 13/11/18 Amount (GBP) 600.000.000 1.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.000 501.0000 501.0000 501.0000 501.0000 501.0000 501.0000 501.0000 501.0000 501.0000	13.3% 7.2% 100.0% 100.0% % of total amount 65.1% 32.9% 0.4% 0.0% 1.4% 100.0% 14.4% 100.0% 100	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	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly	Aaa / NR / AAA Aaaa / NR / AAAaa Aaaa / NR / AAAaa Aaaa / NR / AAAaa Aaaa / NR / AAAaaa Aaaa / NR / AAaaaa Aaaa / NR / AAaaaaa Aaaaa / NR
300-360 months Total Total Total Total Total Total Total Employment status Employment Unemployment Unemploym	3,181 3,195 1,957 48,122 Number 34,922 11,915 11,915 34,922 11,915 34,922 11,915 34,922 34,	7.7% 4 11% 4 15% 4 15% 4 15% 5 of total number 7.2.6% 2.4.6% 2.4.6% 3.0.7% 1.1.1% 1.1	E 869.708.514 £ 474.294.487 £ 6.562.821.880 Amount (GBP) £ 4.271.753.050 £ 2.160,762.111 £ 8.469.4611 £ 8.469.4611 £ 94.687.913 £ 1311178 Aaa / NR / JAAA Aaa / NR / JAAAA	13.3% 7.2% 100.0	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 17/10/22	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 03/10/22	Aaa / NR / AAA Aaaa / Aaaaa / Aaaaa / Aaaaa Aaaa / Aaaaa / Aaaaaa / Aaaaaaa Aaaa / Aaaaaaaaaaa
300-380 months Total Total Total Total Total Employment status Employed Self-employed Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivativer (please of Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount of status (Moody's/S&P/Fitch/DBRS) Employed Amount outstanding FY swap rate (rate: E1) Maturity type fundsorb-builetipase-through Scheduade final maturity date IssiN Slock exchange listing Coupon payment date Coupon payment date Coupon payment date Coupon payment date, med, many and and reference rate if floating	3.718 3.719 3.719 3.719 3.719 48.122 Number 3.4,922 11,915 11,915 632 11,915 632 632 633 633,81 632 633 633,81 633,82 633,83 6	7.7% 4.1% 4.1% 5.100% 5.00% 5.00% 5.00% 5.00% 6.	E 869.708.514 E 474.294.487 E 6.592.821.880 E 4.271,753.050 E 2,160.762.111 E 8.469.461 E 8.271,49.344 E 5 27.149.344 E 5 47.149.344 E 6 47.149.344 E 7 5 94.687.91 E 6.502.821.880 E 7 5 94.687.91 E 7 5 94.6	13.3% 7.2% 100.0	Aaa / NR / AAA Aaa / NR / AAA GGP S00,000,000 500,000,000 1,000 S0f builet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 17/10/22 1.629%	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 Guarterly 03/10/22 1.826%	Aaa / NR / AAA Aaaa / NR / AAAaa Aaaa / NR / AAAaa Aaaa / NR / AAAaa Aaaa / NR / AAAaaa Aaaa / NR / AAaaaa Aaaa / NR / AAa
300-380 months Total Total Total Total Total Total Total Self-employed Self-employed Unemployed Gouranior Total Covered Bonds Outstanding, Associated Derivativer (please of Series Issue date Issue date Issue date Issue date Issue date Issue date Courrent rating (Moody s/SSP/Fitch/DBRS) Courrent rating (Moody s/SSP/Fitch/DBRS) Courrent rating (Moody s/SSP/Fitch/DBRS) Courrent rating (Moody s/SSP/Fitch/DBRS) Amount al issuance Amount outstanding FX ways rate (ratin 5) K ways rate (ratin 5) Maturity type (handisoft-builetpass-through Scheduled final maturity date Legal final maturity date Issue Associated Self-employee Coupon payment firequency Coupon payment firequency Coupon payment date Coupon (ratie of fixed, margin and reference rate if floating Margin payable under extended enturity period (%)	3,181 3,195 1,957 48,122 Number 34,922 11,915 11,915 34,922 11,915 34,922 11,915 34,922 34,	7.7% 4 11% 4 15% 4 15% 4 15% 5 of total number 7.2.6% 2.4.6% 2.4.6% 3.0.7% 1.1.1% 1.1	E 869.708.514 £ 474.294.487 £ 6.562.821.880 Amount (GBP) £ 4.271.753.050 £ 2.160,762.111 £ 8.469.4611 £ 8.469.4611 £ 94.687.913 £ 1311178 Aaa / NR / JAAA Aaa / NR / JAAAA	13.3% 7.2% 100.0	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000 1,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 17/10/22	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 03/10/22	Aaa / NR / AAA Aaa / NR / AAA EUF 750,000,000 750,000,000 0.861 Soft bulle 07/07/22 XS23605928* LSE Annually 07/07/22
300-360 months 300-3 months Total Total Total Employment status Employmed Self-employed Guarantor Golden Gourantor Golden Gourantor Golden Covered Bonds Outstanding, Associated Derivativer (please of Series lissue date Original rating (Moody s/S&P)Fitch/DBRS) Current rating (Moody s/S&P)Fitch/DBRS) Current rating (Moody s/S&P)Fitch/DBRS Demorrhandion Amount at issuance Fitch Series (Fitch Self Self Self Self Self Self Self Self	3,178 1,978 1,978 48,122 Number 34,922 11,915 11,91	7.7% 4 11% 10.0% 10.0% % of total number 72.6% 24.8% 24.8% 24.8% 25.8% 26.8% 27.8% 28.8% 28.8% 29.8% 20.8% 2	E 860,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111 £ 8,469,461 £ 27,149,344 £ 9,687,913 £ 6,662,821,880 13,31,718 Ana 7,877,AAA Ana 7,977,AAA Ana 7,977,AAAA Ana 7,9	13.3% 7.2% 100.0	Ana r NR r AAA Ana r NR r AAA Ana r NR r AAA GBP GBP 500,000,000 500,000,000 1000 Soft builet 15/01/25 15/01/26 XS2101343528 CUarterly 17/10/22 1.629% NAA NAA	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000	Ana / NR / AAA Ana / NR / AAA Ana / NR / AAA E
300-360 months 300-3 months Total Total Total Employment status Employmed Self-employed Guarantor Golden Gourantor Golden Gourantor Golden Covered Bonds Outstanding, Associated Derivativer (please of Series lissue date Original rating (Moody s/S&P)Fitch/DBRS) Current rating (Moody s/S&P)Fitch/DBRS) Current rating (Moody s/S&P)Fitch/DBRS Demorrhandion Amount at issuance Fitch Series (Fitch Self Self Self Self Self Self Self Self	3,118 3,195 3,195 48,122 Number 34,922 1,195 1	7.7% 4 11% 10.0% 10.0% % of total number 72.6% 24.8% 24.8% 24.8% 25.8% 26.8% 27.8% 28.8% 28.8% 29.8% 20.8% 2	E 860,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,166,052 £ 27,140,344 £ 27,140,4344 £ 6,469,4314 £ 10,469,4314 £ 1	13.3% 7.2% 100.0	Aga / NR / AAA Aga / NR / AAA Aga / NR / AAA GBP 500.000.000 500.000.000 500.000.000 Soft bullet 1500125 1500125 150126 LSE Cuarterly 17/10/22 1.529% 0.520% N/A	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 850,000.000 850,000.000	Ana / NR / AAA Ana / NR / AAA EUR 750,000,000 750,000,000 0.861 Soft bulle 07/07/22 XS236059928 LSE Annualit 07/07/22 0.010%
300-380 months 300-380 months Total Total Employment status Employment Self-employed Self-employed Self-employed Guaranter Other Total Covered Bonds Outstanding, Associated Derivatives (please of Series Series Guaranter Other Total Covered Bonds Outstanding, Associated Derivatives (please of Series Series Corginal rating (Moody's/S&P/Fich/DBRS) Current rating (Moody's/S&P/Fich/DBRS) Denomination Amount at issuance Amount outstanding Fix ways rate (ratio Et.) Fix ways rate (ratio Et.) Shod under final maturity date ISIN Scheduled final maturity date Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment frequency Swap contensparity (isis) Swap cotional date gins and reference rate if floating Swap cotional denominator	3,178 1,978 1,978 48,122 Number 34,922 11,915 11,91	7.7% 4 11% 4 11% 4 11% 100.0% % of total number 7.2.6% 24.8% 24.8% 24.8% 20.3% 4.13% 20.1% 20.	E 860,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,050 £ 2,160,762,111 £ 8,469,461 £ 6,662,821,880 9 1331113 1331134 Ana / NR / AAA Ana / NR / AAA Ana / NR / AAA (GBP) 600,000,000 501 501 501 501 501 501 501 501 501	13.3% 7.2% 100.0% % of total amount \$\text{32.9\times}\$ 0.1\times 0.0\times 100.0\times 10	Aga / NR / AAA Aga / NR / AAA GBP 500.000,000 500.000,000 500.000,000 Soft bullet 1501/25 LSE LSE LSE LSE LSE LSE LSE LS	Asa / NRT / AAA GEP GEP GEO	Ana I NR I AAA Ana I NR I AAA Ana I NR I AAA E EUR 750,000,000 750,000,000 750,000,000 Soft Dulle 07107/22 XS230059928 1 Annually 07077/22 0.010% Natotic EUR 750,000,000
300-306 months Total Total Total Employment status Employment Self-employed Self-employed Unbergloyed Guerantor Other Total Covered Bonds Outstanding, Associated Derivatives (please of source and s	3,195 3,195 3,195 48,122 Number 34,922 11,915 11,	7.7% 4.1% 4.1% 4.1% 10.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0%	E 869.708.514 E 47.753.050 E 4.271.753.050 E 4.271.753.050 E 2.160.762.111 E 6.469.461 E 6.562.821.880 E 7.160.762.111 E 7.760.762.111 E 7.760	13.3% 7.2% 100.0% 100.0% % of total amount 65.1% 32.9% 100.0% 100	Asia / NR / AAA GBP GBP S00,000,000 S00,000,000 S00,000,000 S00,000,0	Asa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1,000 1,000 Soft bullet 02/04/25 XS2149428109 3/10/22 1,826% 0,800% N/A N/A N/A N/A	Ana I NR I AAAA Ana I NR I NR I Ana I NR I Ana I NR I N
300-300 months Total Total Employment status Employment status Employment Employment Employment Unerreployment Unerreployment Guarantor Other Total Coverned Bonds Outstanding, Associated Derivativer (please of Saries Essue date Original rating (Moody'su'SAP)Fitch/DBRS) Current rating (Moody'su'SAP)Fitch/DBRS) Current rating (Moody'su'SAP)Fitch/DBRS) Denomination Amount at issuance FX ways praint (ratin ST) Maturity type thardorst-builetpass-through Scheduled final maturity date Lagal final maturity date List (SIN) Sociol exchange listing Sociol exchange listing Coupon (rate final maturity and the coupon (rate final maturity date Lough final maturity date Union (SIN) Sociol exchange listing Soc	3,178 3,178 1,957 48,122 Number 34,922 11,915 48,122 11,915 48,122 11,915 48,122 sclose for all bonds outstanding 2,2011/00 2,2011/00 3	7.7% 4.1% 4.1% 4.1% 10.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0%	E 860,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,060 £ 4,271,753,060 £ 2,271,753,060 £ 2,271,753,060 £ 3,469,461 £ 2,149,344 £ 5 5,469,461 £ 1311178 Anar (NR (AAA Anar (NR (AAA Anar (NR (AAA Anar (NR (AAA CR) (AAA) Anar (NR (AAA Anar	13.3% 7.2% 100.0	Aga / NR / AAA Aga / NR / AAA GBP 500.000,000 500.000,000 500.000,000 Soft bullet 1501/25 LSE LSE LSE LSE LSE LSE LSE LS	Asa / NRT / AAA GEP GEP GEO	Ana I NR I AAAA Ana I NR I AAAA Ana I NR I AAAA E EUR 750.000.000 750.000.000 750.000.000 750.000.000 750.000.000 750.000.000 750.000.000 750.000.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000 750.000
300-360 months Total Total Total Total Total Total Self-employed Description Self-employed Unemployed Glorenfor Glorenfor Total Covered Bonds Outstanding, Associated Derivativer (please of Series Issue date Issue date Issue date Courrent rating (Moody %S&PFitch/DBRS) Current rating (Moody %S&PFitch/DBRS) Current rating (Moody %S&PFitch/DBRS) Current rating (Moody %S&PFitch/DBRS) Current rating (Moody %S&PFitch/DBRS) Fitch/DBRS Issue date Issu	3.718 3.718	7.7% 4.1% 4.1% 4.1% 10.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0%	E 869.708.514 E 47.753.050 E 4.271.753.050 E 4.271.753.050 E 2.160.762.111 E 6.469.461 E 6.562.821.880 E 7.160.762.111 E 7.760.762.111 E 7.760	13.3% 7.2% 100.0	Asia / NR / AAA GBP GBP S00,000,000 S00,000,000 S00,000,000 S00,000,0	Asa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1,000 1,000 Soft bullet 02/04/25 XS2149428109 3/10/22 1,826% 0,800% N/A N/A N/A N/A	Ans I NR I AAA Ans I AAAA
300-306 months 300-306 months Total Employment status Employment status Employment Empl	3.718 3.718	7.7% 4.1% 4.1% 4.1% 10.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0% 5.0%	E 860,708,514 £ 474,294,487 £ 6,562,821,880 Amount (GBP) £ 4,271,753,060 £ 4,271,753,060 £ 2,271,753,060 £ 2,271,753,060 £ 3,469,461 £ 2,149,344 £ 5 5,469,461 £ 1311178 Anar (NR (AAA Anar (NR (AAA Anar (NR (AAA Anar (NR (AAA CR) (AAA) Anar (NR (AAA Anar	13.3% 7.2% 100.0	Asia / NR / AAA GBP GBP S00,000,000 S00,000,000 S00,000,000 S00,000,0	Asa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1,000 1,000 Soft bullet 02/04/25 XS2149428109 3/10/22 1,826% 0,800% N/A N/A N/A N/A	Ana I NR I AAAA Ana I NR I NR I Ana I NR I Ana I NR I N

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	NIA / P-2 / F2 / NIA	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