National Transparency Template October 2022

| Administration | | |
|--|---|----------|
| | | |
| Name of issuer | Coventry Building Society | |
| | | |
| Name of RCB programme | Coventry Building Society | |
| | Philip Hemsley (Head of Capital Markets) | |
| | Telephone: +44 (0)24 7518 1327 | |
| | E-mail: Philip.Hemsley@thecoventry.co.uk | |
| | Mailing Address: Oak Tree Court, Binley Business Park, Harry Weston Road, | |
| Name, job title and contact details of person validating this form | Coventry, CV3 2UN | |
| Date of form submission | | 30/11/22 |
| Start Date of reporting period | | 01/10/22 |
| End Date of reporting period | | 31/10/22 |
| | | |
| | | |
| Web links - prospectus, transaction documents, loan-level data | https://live.irooms.net/CoventryBuildingSociety/ | |



| | | | | | Counterparty/ies | | Fitch | Mo | oody's | S&F | • | | DBRS |
|---|----------------|--------------|--------------|--------------|---------------------------|--------------|-------------------|----------------|----------------|----------------|---------------|---------------|------------|
| | | | | | | Rating trigg | er Current rating | Rating trigger | Current rating | Rating trigger | Current ratin | g Rating trig | ge Current |
| Covered bonds | | | | | 0 | N/A | Aaa / NR / AAA | N/A | AAA | N/A | N/A | N/A | N/A |
| Issuer | | | | | Coventry Building Society | N/A | A- | N/A | A2 | N/A | N/A | N/A | N/A |
| Seller(s) | | | | | Coventry Building Society | N/A | A- | N/A | A2 | N/A | N/A | N/A | N/A |
| Cash manager | | | | | Coventry Building Society | BBB | A- | Baa1 | A2 | N/A | N/A | N/A | N/A |
| Account bank | | | | | HSBC Bank plc | F1 | F1+ | P-1 | P-1 | N/A | N/A | N/A | N/A |
| Stand-by account bank | | | | | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Servicer(s) | | | | | Coventry Building Society | BBB | A- | Baa1 | A2 | N/A | N/A | N/A | N/A |
| Stand-by servicer(s) | | | | | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Swap provider(s) on cover pool | | | | | Coventry Building Society | A- | A- | A2 | A2 | N/A | N/A | N/A | N/A |
| Stand-by swap provider(s) on cover pool | | | | | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Swap notional amount(s) (GBP) | £4,554,728,268 | £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 | | | | | | | | |
| LLP receive rate/margin | 3.71268% | 1.76250% | 1.52800% | 1.02000% | 4.44250 | | | | | | | | |
| LLP pay rate/margin | 2.05319% | 2.05319% | 2.05319% | 2.05319% | 2.05319% | | | | | | | | |
| Collateral posting amount(s) (GBP) | | | | | 270,669,465 | | | | | | | | |

Accounts, Ledgers

| AVAILABLE REVENUE RECEIPTS (a) Prevenue Receipts - Interest received from Borrowers: £10,483,26 (a) Prevenue Receipts - Trees received from Borrowers: £10,483,26 (b) Prevenue Receipts - Frees charged to Borrowers: £453,034 (c) Prevenue Receipts - Frees charged to Borrowers: £453,034 (d) Cher Revenue Receipts - Executed Coupon Amount: £0 (d) Other Revenue Receipts - £2,254 (e) Excass Required Coupon Amount: £0 (f) Reserve Ledger credit amounts following Notice to Pay: £0 (g) Amounts Betterging to Third Parties: £353,034 (f) Preguint Coupon Amount: £0 (g) Amounts Betterging to Third Parties: £353,034 (f) Preguint Coupon Amount: £0 (g) Free due to Board Trastee and Security Trustee: £13,000 (g) Free due to Board Trastee and Security Trustee: £13,000 (g) Free due to Board Trastee and Security Trustee: £13,000 (g) Amounts due to Their Interest Rate Swap Provider: £6,430,222 (e) (g) Amounts due to Their Interest Rate Swap Provider: £6,430,222 (e) (g) Amounts due to Their Interest Rate Swap Provider: £6,430,222 (e) (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,340 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,340 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,340 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,340 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,340 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Rate Swap Provider: £6,53,540 (g) Transfer to Standby of Caccount Interest Ra | | Value as of End Date of reporting period | Value as of Start Date of reporting period | Targeted Value |
|--|---|--|--|----------------|
| Revenue Recepts - Fees charged to Borrowse: £11,018,091 Information Recepts - Fees charged to Borrowse: £15,053.44 Information Recepts - Fees charged to Borrowse: £15,053.44 Information Recepts - £17,072.55 Informati | Revenue receipts (please disclose all parts of waterfall) | | AVAILABLE REVENUE RECEIPTS | |
| | | AVAILABLE REVENUE RECEIPTS | (a) Revenue Receipts - Interest received from Borrowers: £10,443,426 | |
| | | (a) Revenue Receipts - Interest received from Borrowers: £11,018,991 | (a) Revenue Receipts - Fees charged to Borrowers: £756,372 | |
| O December Revenue France St. | | (a) Revenue Receipts - Fees charged to Borrowers: £453.634 | (b) Interest received: £137.025 | |
| O December Revenue France St. | | (h) Interest received: £691,900 | (c) Excess Reserve Fund: £0 | |
| (6) Other Revenue Recipies: 12.254 (c) Excess Register Cooppon Amount: ED (f) Revenue Legar cord amounts beliancy before to Party ED (f) Revenue Legar cord amounts beliancy before to Party ED (f) Revenue Legar cord amounts beliancy before to Party ED (f) Revenue Legar cord amounts beliancy before to Party ED (f) Revenue Cooppon Amount: ED (f) Revenue Revenue: E18,153.74 (f) Revenue Cooppon Amount: ED (f) Revenue Revenue: E18,153.74 (f) Revenue Cooppon Amount: ED (f) Revenue Revenue: E18,153.74 (f) Revenue: E | | | | |
| OF Excess Required Corpor Amount E0 | | | | |
| (i) Reserve Ledger credit amounts billowing Notice in Pays: £0 (ii) Amounts Billowing to Third Parties: £758,372 (iii) Register Cologon Amounts (iii) Register Register (iii) Register (iiii) Register (iii) Register (iii) Register (iii) Register (iii) | | | | |
| (g) Amounts Belonging to Third Parties — Ext. SLSSA (g) (i) Regulared Coupon Amount. £0 (ii) I betweek Accommission Ledger £0 (ii) Betweek Accommission Ledger £0 (iii) Betweek Betwee | | | | |
| (i) Required Coupting Amonatt. £0 (ii) Interest Accommission Ledger: £0 (iii) Interest Accommission Ledger: £0 (iii) Interest Accommission Ledger: £1 (iii) Express Accommission Ledger: £1 (iii) Available Revenues Receipts: £1 (iii) Express Accommission Ledger: £1 (iii) Available Revenues Receipts: £1 (iiii) | | | | |
| Interest Accumulation Ledger: E0 Total Available Revenue Receipts: £11,73,146 PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS PRE-ACCELERATION PRIORITY PRIORITY PRIORITY PRIORITY OF PAYMENTS PRE-ACCELERATION PRIORITY PRIORI | | (g) Amounts Belonging to Third Parties: -£453,634 | (h) Required Coupon Amount: £0 | |
| Total Available Revenue Receipts £ 11,713,146 PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (IA Feet due to Dottor Trustee and Society) Trustee. £13,000 (Ib) Feet due to Service. £14,000 (Ic) Amounts due to the Internet Relia Sussey Provider and Asset Monitor. £0 (Ic) Amounts due to the Internet Relia Sussey Provider. £14,000 (Ic) Amounts due to the Internet Relia Sussey Provider. £15,000 (Ic) Amounts due to the Internet Relia Sussey Provide | | | | |
| PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (in) Fees due to Board Trustee and Security Trustee: £13,000 (in) Fees due to Board Trustee and Security Trustee: £10,000 (in) Amounts due to the Instruct Rate Swap Priorider: £04,003,202 (in) (in) Amounts due to the Instruct Rate Swap Priorider: £04,003,202 (in) (in) Amounts due to the Instruct Rate Swap Priorider: £04,003,203 (in) (in) Amounts due to the Instruct Rate Swap Priorider: £04,003,203 (in) (in) Amounts due to the Instruct Rate Swap Priorider: £04,003,204 (in) (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Instruct Rate Swap Priorider: £1,003,000 (in) Amounts due to the Inst | | | Total Available Revenue Receipts: £18,126,774 | |
| PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Board Trustee and Security Trustee. 20 (a) Fees due to Security Trustee. 21 (a) (b) Fees due to Board Trustee and Security Trustee. 21 (a) (b) Fees due to Agent. 20 (c) Amounts due to Before/Trustee priorities. 24,803,340 (d) Amounts due to Borrior. 24,803,340 (e) (d) Amounts due to Enformance Enforcement Establishment on the Term Advance. 25,164,300 (d) Amounts due to Information Establishment Esta | | Total Available Revenue Receipts: £11,713,146 | | |
| (a) Fees due to Danyt Tusteen & E13,000 (b) Fees due to Agent £ 0 (c) Amounts due to Browler £ 0 (c) Amounts £ 0 (c) Amounts due to Browler £ 0 (c) Amounts £ 0 (c) Amounts due to Browler £ 0 (c) Amounts £ 0 (c) Amounts due to Browler £ 0 (c) Amounts £ 0 (c) Amounts due to Browler £ 0 (c) Amounts £ 0 (c) Amounts due to Browler £ 0 (c) Amounts due to the Counts due to Browler £ 0 (c) Amounts due to the Counts £ 0 (c) Amounts due to the Counts £ 0 (c) Amounts due to the Coun | | | PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS | |
| (i) Free due to Agent: £0 | | PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS | (a) Fees due to Bond Trustee and Security Trustee: £0 | |
| (i) Free due to Agent. 20 (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Inferent Rate Swap Provider: £6,403,0222 (e) (i) Amounts due to the Inferent Rate Swap Provider: £6,403,0222 (e) (i) Amounts due to the Inferent Rate Swap Provider: £6,403,0022 (e) (i) Amounts due to Inferent Rate Swap Provider: £6,403,002 (e) (i) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (i) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (ii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (ii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Provider: £6,603,000 (e) (iii) Amounts due to Inferent Rate Swap Pro | | (a) Fees due to Bond Trustee and Security Trustee: £13,000 | (b) Fees due to Agent: £0 | |
| (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Interest Rate Swap Provider: £4, 653, 340 (e) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) (f) Amounts due to the Interest Rate Swap Providers: £0 (f) Amounts due to the Interest Rate Swap | | | | |
| (g) Amounts due to the Interest Rate Swap Provider: -£4,053.20 (e) (i) Amounts due to the Interest Rate Swap Provider: -£4,053.40 (e) (i) Amounts due to the Informat Rate Swap Provider: -£4,053.40 (e) (i) Amounts due to the Informat Rate Swap Provider: -£4,053.40 (ii) Amounts due to the Term Advance: -£5,164,200 (ii) Transfer to Scandy CIC Account following Servicer Event of Default: -£0 (iii) Transfer to Standy CIC Account following Servicer Event of Default: -£0 (iii) Transfer to Standy CIC Account following Servicer Event of Default: -£0 (iii) Transfer to Standy CIC Account following Servicer Event of Default: -£0 (iii) Transfer to Standy CIC Account following Servicer Event of Default: -£0 (iii) Transfer to Standy CIC Account following Servicer Event of Default: -£0 (iii) Transfer to Standy CIC Account following Servicer Event of Default: -£0 (iii) Transfer to Standy CIC Account following Servicer Event of Default: -£0 (iii) Indimity amounts due to the Members: -£0 (iii) Deferred Consideration: -£3,354,769 (iii) Press due to the Liquidation Members: -£0 (iv) Members profit amount: -£0 (iv) Servicer Members: -£0,454,459 (iv) Transfer to Provincer Members: -£0,454,459 (iv) Transfer to Provincer: -£0,454,459 (iv) Transfer to Provincer: -£0,454,459 (iv) Transfer to Provincer: -£0,454,459 (iv) Transfer to Principal Ledger: -£0 (iv) Safe of Selected Loans: -£0 (iv) Transfer to Principal Ledger: -£0 (iv) | | | | |
| (a) (i) Amounts due tol(from) the Covered Bond Swap Providens: £0 (ii) Amounts due to the Term Advance £5.154.90 (iii) Amounts due to the Covered Bond Swap Providens: £0 (iii) Amounts due to the Covered Bond Swap Providens £5.154.90 (iii) Amount | | | | |
| (ii) Amounts due on the Term Advance: £5,154,300 (iii) Transfer to Coupon Payment Lidger following Case Manager Event: £0 (iii) Transfer to Coupon Payment Lidger following Case Manager Event: £0 (iii) Transfer to Standby GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby GIC Account following Servicer Event of Default: £0 (iii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iii) Deferred Consideration: £3,12,233 (iii) Deferred Consideration: £3,12,233 (iii) Pass due to the Liquidation Member: £0 (iii) Members profit amount: £0 (iii) Term Advance: £3,12,233 (iii) Term Advance: £3,12,233 (iii) Term Advance: £3,12,233 (iii) Term Advance: £4,44,459 (iii) Term Advance: £5,12,233 (iii) Term Advance: £6 (iii) Geats Capital Contributions: £0 (iii) Geats Capital Contributions: £0 (iii) Sale of Selected Loans: £0 (iii) Term Advance: £0 (iii) Sale of Selected Loans: £0 (iii) Term Advance: £0 (iii) Sale of Selected Loans: £0 (iii) Term Advance: £0 (iii) Sale of Selected Loans: £0 (iii) Term Advance: £0 (iii) Sale of Selected Loans: £0 (iii) Term Advance: £0 (iii) Term Advance: £0 (iii) Term Advance: £0 (iii) Sale of Selected Loans: £0 (iii) Term Advance: £0 (iii) Term Adva | | | | |
| () Transfer to Coupon Payment Lodger following Cash Manager Event. 20 (g) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Servicer Event of Default: £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer to Standay GIA count following Cash Manager Event. £0 (p) Transfer Cash Gia Ca | | | | |
| (ii) Transfer to Standby GIC Account following Servicer Event of Default: £0 (iii) Transfer to Reserve Lodge: £6,683,05 (ii) Excluded Swap Termination Amounts: £0 (ii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iv) Repayment of Cash Capital Contributions: £0 (iv) Deferred Consideration: £5,812,263 (iv) Peres due to the Lupidation Member: £0 (iv) Members porti amount: £0 (iv) Members: £14,973,672 (iv) Members: £14,973,673 (iv) Members: £14,973,673 (iv) Members: £14,973,674 (iv) Members: £14,973,674 (iv) Members: £14,973,673 (iv) Members: £14,973,674 (iv) Members: £14,973,674 (iv) Members: £14,973,674 (iv) Members: £14,973,674 (iv) Members: £14,973,6 | | | | |
| 10 Transfer to Reserve Lodger £8,683,805 (in) Transfer to Reserve Lodger £9,626,835 (in) Excluded Swap Terministich Amounts : £0 (in) Indemnity amounts due to the Members : £0 (in) Indemnity amounts due to the Members : £0 (in) Indemnity amounts due to the Members : £0 (in) Indemnity amounts due to the Members : £0 (in) Indemnity amounts due to the Members : £0 (in) Deferred Consideration : £6,312,263 (in) Fees due to the Luiquidation Member : £0 (in) Members profit amount : £0 (in) Members Received from Borrowers : £37,726,73 (in) Members Received from Borrowers : £44,473,672 (in) Members Received from Borrowers : £44,473,672 (in) Members Received from Borrowers : £44,459 (in) Members | | | | |
| Descluded Swap Termination Amounts: £0 Excluded Swap Termination Amounts: £0 Description of Cash Capital Contributions: £0 Description of Cash Capital Contributions of Cash Capital Contributions of Cash Capital Contributions: £0 Description of Cash Capital Contributions | | | | |
| 0 Indemnity amounts due to the Members: £0 (R) Repayment of Cash Capital Contributions: £0 (R) Scheduled amounts received from Borrowers: £37,726,763 (R) Scheduled amounts received from Borrowers: £37,745,540 (R) Repayment of Cash Capital Contributions: £0 (R) Repayment of Cash Capital | | (h) Transfer to Reserve Ledger: £6,663,805 | | |
| (ii) Repayment of Cash Capital Contributions : £0 (iii) Deferred Consideration : £3.547.69 (iii) Deferred Consideration : £5.74.69 (iii) D | | (i) Excluded Swap Termination Amounts: £0 | (i) Excluded Swap Termination Amounts: £0 | |
| O Deferred Consideration: £6.312.263 (ii) Deferred Consideration: £6.312.263 (iii) Set to the Liquidistion Member: £0 (iii) Members profit amount: £0 (iii) Members £176,875,840 (iii) Members £176,875,840 (iii) Members £176,875,848 (iii) Members £176,976,848 £23,086,200 £ 13,489,594 £23,086,200 £ 13,489,594 £23,086,200 £ 13,489,594 £ 23,086,200 £ 13,489,594 £ 23,086,200 £ 13,489,594 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 23,086,200 | | | (j) Indemnity amounts due to the Members: £0 | |
| O Deferred Consideration: £6.312.263 (ii) Deferred Consideration: £6.312.263 (iii) Set to the Liquidistion Member: £0 (iii) Members profit amount: £0 (iii) Members £176,875,840 (iii) Members £176,875,840 (iii) Members £176,875,848 (iii) Members £176,976,848 £23,086,200 £ 13,489,594 £23,086,200 £ 13,489,594 £23,086,200 £ 13,489,594 £ 23,086,200 £ 13,489,594 £ 23,086,200 £ 13,489,594 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 13,386,64 £ 23,086,200 £ 23,086,200 | | (k) Repayment of Cash Capital Contributions: £0 | (k) Repayment of Cash Capital Contributions : £0 | |
| Fees due to the Liquidation Member: £0 (n) Members profit amount: £0 (n) Members £0 (n) Member | | | (I) Deferred Consideration: £3.854.769 | |
| (ii) Members profit amount: £0 (iiii) Sale of Selected amounts received from Borrowers: £37,78,783 (iiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiii | | | | |
| AVAILABLE PRINCIPAL RECEIPTS (a) Scheduled amounts received from Borrowers: £37,726,763 Unscheduled amounts received from Borrowers: £37,726,763 Unscheduled amounts received from Borrowers: £37,749,540 Unscheduled amounts | | | | |
| AVAILABLE PRINCIPAL RECEIP1S (a) Scheduled amounts received from Borrowers: £37,726,763 Unscheduled amounts received from Borrowers: £37,726,763 Unscheduled amounts received from Borrowers: £37,745,400 Unscheduled amounts received from Borrowers: £44,679,572 Less Futher Advances ande: 45,720,677 (b) (i) Term Advance: £0 (ii) Cash Capital Contributions: £0 (iii) Sale of Selected Loans: £0 (iii) Sale of Selected Loans: £0 (iv) Sale of Selected | | (ii) manifest profit affects. | (ii) members proit arroant. | |
| (a) Scheduled amounts received from Borrowers. £37,78,783 Unchechduled amounts received from Borrowers. £37,74,9,540 Unchechduled amounts moveled from Borrowers. £37,74,9,540 Unchechduled amounts moveled from Borrowers. £44,973,672 Less Further Advances made. £5,724,087 (b) (1) Term Advances made. £5,724,087 (c) (1) Term Advance £0 (d) Cash Capital Contributions. £0 (d) Cash Capital Contributions. £0 (e) Sale of Selected Loans. £0 Total Available Principal Receipts. £176,976,348 PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (a) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £0 (c) (3) Amounts due to the Covered Bond Swap Providers: £0 (d) Capital Distribution to Members: £176,976,348 Reserve ledger £ 23,096,200 | Principal receipts (please disclose all parts of waterfall) | | | |
| Unscheduled amounts received from Borrowers: £144,973,672 Less Further Advances ander: £1758,235 (b) (i) Term Advance: £0 (ii) Cash Capital Contributions: £0 (iii) Sale of Selected Loans: £0 Total Available Principal Receipts: £176,976,348 PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (ii) Purchase of New Loans or Substitution Assets: £0 (iii) Tarrise for Principal Ledger: £176,976,348 PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (iii) Purchase of New Loans or Substitution Assets: £0 (iii) Amounts due on the Term Advance: £0 (iii) Amounts due on the Term Advance: £0 (iii) Amounts due on the Term Advance: £176,976,348 Reserve ledger £ £ 23,066,200 £ £ 13,166,779 £ 113,166,779 £ 112,335,646 £ 123,336,640 £ 123,336, | | | | |
| Less Futher Advances made £7,724,087 (b) (Term Advance £0 (ii) Cash Capital Contributions: £0 (iii) Cash Capital Contributions: £0 (iii) Cash Capital Contributions: £0 (iii) Sale of Selected Leans: £0 Total Available Principal Receipts: £176,976,348 PRE-ACCELERATION PRINCIPAL PRINCIPAL PRIORITY OF PAYMENTS (a) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £0 (c) (A) Amounts due to the Covered Bond Swap Providers: £0 (ii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Term Advance: £0 (iii) Amounts du | | | | |
| (b) () Term Advance: £0 (ii) Cate Capital Contributions: £0 (iii) Sale of Selected Loans: £0 Total Available Principal Recepts: £176,976,348 PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (ii) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £176,976,348 PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (ii) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £0 (c) (i) Amounts due to the Covered Bond Swap Providers: £0 (ii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Term Adrense E0 (iiii) Amounts due to the Term Adrense E0 (iii) Amounts due to the Term Adrense E0 (iii) Amounts due to the Term Adrense E0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) | | | | |
| (ii) Cach Capital Contributions: £0 (iii) Cach Capital Contributions: £0 (iii) Cach Capital Contributions: £0 (iii) Sale of Selected Loans: £0 Total Available Principal Receipts: £176,976,348 PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (iii) Purchase of New Loans or Substitution Assets: £0 (iii) Transfer to Principal Ledger: £0 (iii) Transfer to Principal Ledger: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 (iii) Amounts due to the Term Advance: £0 (iii) Amounts due to the Term A | | Less Further Advances made: -£5,724,087 | | |
| (iii) Sale of Selected Loans: E0 | | (b) (i) Term Advance: £0 | (b) (i) Term Advance: £0 | |
| Total Available Principal Receipts: £176,976,348 Total Available Principal Receipts: £176,976,348 Total Available Principal Receipts: £93,235,764 | | (ii) Cash Capital Contributions: £0 | (ii) Cash Capital Contributions: £0 | |
| PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (a) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £0 (c) (1) Amounts due to the Overed Bornd Swap Providers: £0 (d) Capital Distribution to Members: £176,976,348 Reserve ledger £ 23,096,200 £ 24,000 £ 24,000 £ 24,000 £ 25,000 £ 25,000 £ 26,000 £ 2 | | (iii) Sale of Selected Loans: £0 | (iii) Sale of Selected Loans: £0 | |
| (a) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £0 (c) (i) Amounts due to the Covered Bond Swap Providers: £0 (d) Capital Distribution to Members: £176,976,348 (e) Capital Distribution to Members: £176,976,3 | | Total Available Principal Receipts: £176.976.348 | Total Available Principal Receipts: £93.235.764 | |
| (a) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £0 (c) (i) Amounts due to the Covered Bond Swap Providers: £0 (d) Capital Distribution to Members: £176,976,348 (e) Capital Distribution to Members: £176,976,3 | | | | |
| (a) Purchase of New Loans or Substitution Assets: £0 (b) Transfer to Principal Ledger: £0 (c) (f) Amounts due to the Covered Bond Swap Providers: £0 (c) (f) Amounts due to the Covered Bond Swap Providers: £0 (d) Capital Distribution to Members: £176,976,348 (e) Capital Distribution to Members: £176,976,348 (e) Capital Distribution to Members: £3,096,200 (e) Capital Distribution | | PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS | PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS | 1 |
| (b) Transfer to Principal Ledger: £0 (c) (d) Amounts due to the Covered Bond Swap Providers: £0 (c) (d) Amounts due to the Covered Bond Swap Providers: £0 (d) Amounts due to the Torm Advance: £0 (d) Amounts due to the Term Advance: £0 (e) Amounts due to the Term Advance | | | | 1 |
| Col Amounts due to the Covered Bond Swap Providers: £0 Col Amounts due to the Covered Bond Swap Providers: £0 (i) Amounts due to the Term Advance: £0 (ii) Amounts due to the Term Advance: £0 (iii) Amounts due to the Covered Bond Swap Providers: £0 | | | | 1 |
| (ii) Amounts due on the Term Advance: £0 (iii) Amounts due on the Term A | | | | |
| (d) Capital Distribution to Members: £176,976,348 (d) Capital Distribution to Members: £93,235,764 (d) Capital Distribution to Members: £93,235,764 (e) Capital Distribution to Members: | | | | 1 |
| Reserve ledger E 23,066,200 E 13,469,564 E 23,066,200 Revenue ledger E 13,160,779 E 12,339,640 E - 176,970,348 E 93,235,764 E - 176,970,388 E - 176,970,388 E - 1 | | | | 1 |
| Removale deger E 13,166,779 E 12,339,646 E 12 | | (d) Capital Distribution to Members: £176,976,348 | (d) Capital Distribution to Members: £93,235,764 | |
| Revenue ledger E 13,106,70 E 12,339,646 E - 176,976,749 E 12,339,648 E 1 | | | | |
| Principal ledger £ 176,976,348 £ 93,235,764 £ - | | | | |
| | | | | |
| | | | | |
| in mounty squary rough | Pre-maturity liquidity leager | N/A | N/A | N/A |

| | 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 | £ 0 | D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions |
| E | £ - | 0 |
| V | 2 | 0 |
| W | £ | 0 |
| X | | X: Savings set off balance |
| Y | | Y : Flexible draw deduction |
| Z | | Z: Negative carry adjustment |
| Total | £ 5,573,300,203 | |
| | · · · · · · · · · · · · · · · · · · · | |
| | A: Arrears Adjusted True Balance | |
| Asset percentage (%) | 86.0% | |
| | | |

Asset percentage (%)
Maximum asset percentage from Flitch (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from SBP (%)
Maximum asset percentage from SBP (%)
Maximum asset percentage from DBRS (%)
Cledit support as defined from ACT (SBP)
Condit support as defined from ACT (%)

Programmes—avail Characteristics as entered 14 as it was issued after the calculation date

Toporamies—avail 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) | £ | 4,389,612,500 |
| Cover pool balance (GBP | £ | 6,618,878,565 |
| GIC account balance (GBP) | £ | 212,658,441 |
| Any additional collateral (please specify | £ | • |
| Any additional collateral (GBP) | £ | |
| Aggregate balance of off-set mortgages (GBP | £ | 689,747,486 |
| Aggregate deposits attaching to the cover pool (GBP | £ | 237,537,334 |
| Aggregate deposits attaching specifically to the off-set mortgage | | |
| (GBP) | £ | 206,463,331 |
| Nominal level of overcollateralisation (GBP | | 2,429,228,629 |
| Nominal level of overcollateralisation (% | | 55.2% |
| Number of loans in cover poo | | 48,409 |
| Average loan balance (GBP | £ | 136,728 |
| Weighted average non-Indexed LTV (% | | 48.8% |
| Weighted average Indexed LTV (% | | 40.2% |
| Weighted average seasoning (months | | 54.8 |
| Weighted average remaining term (months) | | 221.1 |
| Weighted average interest rate (% | | 2.08% |
| Standard Variable Rate(s) (% | | 4.89% |
| Constant Pre-Payment Rate (%, current month) | | 2.11% |
| Constant Pre-Payment Rate (%, quarterly average) | | 1.30% |
| Principal Payment Rate (%, current month) | | 2.68% |
| Principal Payment Rate (%, quarterly average) | | 1.87% |
| 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% / 2.2% |

*The above rates are as of 31st October 2022. Please note the current Standard Variable Rate is 5.39% and the Privilege rate is 5.14% which is effective from 1st November 2022. Mortgage collections

| Mortgage collections (scheduled - interest) | £ | 11,018,991 |
|--|---|-------------|
| Mortgage collections (scheduled - principal) | £ | 37,726,763 |
| Mortgage collections (unscheduled - interest) | £ | • |
| Mortgage collections (unscheduled - principal) | £ | 139,249,585 |

Loan Redemptions & Replenishments Since Previous Reporting Date

| | Number | % of total number | Amount (GBP) | % of total amount |
|--|--------|-------------------|--------------|-------------------|
| Loan redemptions since previous reporting date | 1,066 | 2.2% | 128,761,589 | 1.9% |
| Loans bought back by seller(s) | 54 | 0.1% | 9,452,465 | 0.1% |
| of which are non-performing loans | 45 | 0.1% | 6,941,080 | 0.1% |
| of which have breached R&Ws | 9 | 0.0% | 2,511,385 | 0.0% |
| Loans sold into the cover pool | 1.196 | 2.5% | 212.867.031 | 3.2% |

| Product Rate Type and Reversionary Profiles | | | | | | | | | |
|---|--------|-------------------|---------------|-------------------|--------------|------------------|----------------|---------------------|--------------|
| | | | | | | 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 | 44,652 | 78.5% | 5,698,572,593 | 86.1% | 1.90% | 32.2 | 1.29% | 0.01% | 1.879 |
| 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 | 1,200 | 2.1% | 82,042,632 | 1.2% | 2.56% | 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 | 207 | 0.4% | 30,259,840 | 0.5% | 2.84% | 21.2 | 0.33% | -0.52% | 2.66° |
| Tracker at origination, reverting to Libor | 0 | 0.0% | 0 | 0.0% | 0.00% | 0 | 0.00% | 0.00% | 0.00° |
| Tracker for life | 1,250 | 2.2% | 64,543,635 | 1.0% | 2.49% | 0 | 0.24% | 0.24% | 2.389 |
| SVR, including discount to SVR | 9,600 | 16.9% | 743,459,865 | 11.2% | 3.34% | 0 | 3.34% | 0.00% | 3.34° |
| Libor | 0 | 0.0% | 0 | 0.0% | 0.00% | 0 | 0.00% | 0.00% | 0.009 |
| Total | 56,914 | 100.0% | 6,618,878,565 | 100.0% | 2.08% | | 1.50% | | 2.099 |

| Stratifications Arrears breakdown | Number | % of total number | Amount (GBP) | % of total amount |
|--|---|--|--|--|
| Arrears breakdown Current | Number 48,196 | % of total number 99.69 | Amount (GBP) £ 6,588,666,617 | % of total amount 99.5% |
| -1 month in arrears | 177 | | | 0.4% |
| 2 months in arrears | 35 | 0.19 | £ 4,369,780 | 0.19 |
| 3 months in arrears | | | £ - | 0.09 |
| months in arrears | | 0.0% | £ - | 0.09 |
| 2 months in arrears | | 0.09 | £ - | 0.09 |
| + months in arrears tal | 48,409 | 0.09 100.09 | £ 6,618,878,565 | 0.09 100.09 |
| ldi | 40,408 | 100.07 | E 0,010,070,303 | 100.0 |
| rrent non-Indexed LTV | Number | % of total number | Amount (GBP) | % of total amoun |
| 0% | 33,582 | 69.49 | | 50.29 |
| -55% | 2,916 | 6.09 | £ 557,208,930 | 8.49 |
| -60% | 3,106 | 6.49 | £ 634,347,395 | 9.69 |
| -65% | 2,824 | 5.89 | £ 634,321,190 | 9.6' |
| 70% | 1,895 | 3.99 | | 6.6 8.2 6.0 |
| 75% 80% | 2,132 1,557 | 4.49 | | 8.2 |
| 85% | 1,557 | | | 1.4 |
| 90% | | 0.09 | £ 92,460,244 £ 2,377,383 | 0.0 |
| 95% | | 0.09 | £ 2,011,000 | 0.0 |
| 100% | | 0.09 | £ | 0.0 |
| 0-105% | C | | £ - | 0.0 |
| 5-110% | C | | | 0.0 |
| 0-125% | 0 | | £ - | 0.0 |
| 5%+ | 48.409 | 0.09 100.009 | £ - | 0.0 |
| al | 48,405 | 100.009 | £ 6,618,878,565 | 100.00 |
| rrent Indexed LTV | Number | % of total number | Amount (GBP) | % of total amour |
| irrent Indexed LTV 50% | Number 40,055 | % of total number 82.79 | Amount (GBP) £ 4,534,410,059 | % of total amour 68.5 |
| 55% | 90,000 | 4.99 | f 544 983 093 | 8.2 |
| -60% | 2,371 2,350 | 4.99 | £ 575,068,583 | 8.2 8.7 |
| 65% | 1,836 | 3.89 | | 7.2 |
| -70% | 1,372 | 2.89 | | 5.6 |
| -75% | 389 | 0.89 | £ 112,640,367 | 1.7 |
| -80% | 13 | 0.0% | £ 4,000,933 | 0.1 |
| -85% | 17 | 0.09 | £ 5,202,674 | 0.1 |
| -90% | 3 | | £ 672,485 | 0.09 |
| -95% | | | | |
| -100% 0-105% | | | E - | 0.0 |
| 5-110% | | | | 0.09 |
| D-11070 | | 0.07 | | 0.0 |
| | | 0.09 | £ . | |
| 10-125% 25%+ | | 0.09 | £ - | 0.03 |
| 10-125% 25%+ otal | 0 0 48,405 | 0.09 | £ - | 0.09 0.09 100.09 |
| 25%+ otal | C 48,405 | 0.09 100.09 | £ - 6,618,878,565 | 0.0% 0.0% 100.0% |
| 25%+ otal urrent outstanding balance of loan | () () () () () () () () () () | 0.09 100.09 | £ 6,618,878,565 Amount (GBP) | 0.09 100.09 % of total amoun |
| 25%+ stall urrent outstanding balance of loan 5,000 000-10,000 | 48,405 Aumber 1.050 Aumber 1.05 | 9% of total number 2219 2000 2000 2000 2000 2000 2000 2000 | Amount (GBP) 2,326,336 7,572,408 | 0.09 100.09 % of total amoun 0.09 0.19 |
| 5%+ tal urrent outstanding balance of loan 5,000 100-10,000 000-25,000 | (4,405) Number 1,056 | 9,09 10000 % of total number 2,29 2,07 7,27 | Amount (GBP) Amount (GBP) 2,326,336 7,572,408 61,741,480 | 0.0 100.0 % of total amour 0.0 |
| %+ al rrent outstanding balance of loan ,000 00-10,000 000-25 000 | (4,405) Number 1,056 | 9,09 10000 % of total number 2,29 2,07 7,27 | Amount (GBP) Amount (GBP) 2,326,336 7,572,408 61,741,480 | 0.0 100.0 % of total amour 0.0 |
| 5%+ tal urrent outstanding balance of loan 5,000 100-10,000 000-25,000 | Rumber 4,056 | 0,9 100,000,09 100,000,000,000,000,000,000,000,000,000 | Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,436 365,931,909 | 0.0 100.0 % of total amour 0.0 0.1 |
| 5%+ tal Iar rent outstanding balance of loan ,000 000-000-000 000-25,000 000-50,000 000-75,000 000-75,000 | 16,000 Number 1,000 Number 1,00 | \$\text{0.09 total number}\$ \text{\text{% of total number}}\$ \text{\text{2.27}} \text{2.07} \text{7.22} \text{1.217} \text{1.211} \text{1.1144} | E 6,618,878,565 Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,436 365,931,909 481,492,227 | 0.0 100.0 % of total amour 0.0 |
| %+ al rent outstanding balance of loan .000 .000 .000 .000 .000 .000 .000 .0 | () () () () () () () () () () | 0.99 100.09 % of total number 2 27 2 20 7 22 11 11 14 11 14 | Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,436 365,931,909 481,492,227 1,091,591,407 | 0.0 100.0 % of total amour 0.0 0.1 0.9 3.5 5.5 7.3 16.5 |
| 5%+ tal Iar rent outstanding balance of loan ,000 ,000 ,000 ,000 ,000 ,000 ,000 ,0 | 1 (4,000 Mumber 1,000 Mumber 1, | \$\text{0.09 total number}\$ \text{\tinit}\x}\\ \text{\text{\text{\text{\text{\text{\text{\text{\texi{\text{\texi}\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi}\text{\text{\text{\text{\text{\text{\texi}\text{\text{\text{\texi}\text{\text{\texi}\text{\text{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi\te\tint{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi | Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,436 365,931,909 481,492,227 1,091,591,407 | 0.0 100.0 % of total amour 0.0 0.1 0.9 3.5 5.5 7.3 16.5 |
| 5%+ tal Irrent outstanding balance of loan 5555 5555 5555 5555 5555 5555 5555 | 6 6 48.405 | 9,000 9,000 9,000 9,000 1,000 | E 6618,878,565 Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,436 365,931,909 481,492,227 1,091,591,407 1,025,547,400 862,105,016 6454,416,813 | 0.0 100.0 % of total amour 0.0 0.1 0.9 3.5 5.5 7.3 16.5 15.6 |
| %+ al rent outstanding balance of loan | C C 48,405 A | 0.09 100.09 % of total number 2.29 2.00 7.29 2.127 11.49 11.49 12.39 8.00 4.99 | E 6,618,878,565 2,326,336 7,572,408 61,741,400 230,402,436 365,931,909 481,492,227 1,091,591,407 1,025,547,400 862,105,016 644,416,813 466,416,334 466,416,334 | 0.0 100.0 % of total amour 0.0 0.1 0.9 3.5 5.5 7.3 16.5 15.6 |
| 5%+ tal Irrent outstanding balance of loan 100-10,000 100-10,000 100-15,000 100-15,000 100-15,000 100-10,000 100-10,000 1000-20,000 1000-20,000 1000-20,000 1000-20,000 1000-20,000 1000-20,000 1000-20,000 | C C 48,405 A | 0.09 100.09 % of total number 2.29 2.00 7.29 2.127 11.49 11.49 12.39 8.00 4.99 | E 6,618,878,565 2,326,336 7,572,408 61,741,400 230,402,436 365,931,909 481,492,227 1,091,591,407 1,025,547,400 862,105,016 644,416,813 466,416,334 466,416,334 | 0.0 100.0 % of total amour 0.0 0.1 0.9 3.5 5.5 7.3 16.5 15.6 |
| 5%+ | Number 1,056 Number 1,056 Number 3,3666 S,666 S,666 S,666 S,566 S, | 9% of total number 9% of total number 2 29 7 29 1277 1219 1149 49 49 209 209 209 2137 2137 229 239 249 259 269 279 279 279 279 279 279 27 | E 6.618,878,565 Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,436 336,331,909 481,492,227 1,091,591,407 862,105,016 645,416,813 460,416,343 361,462,728 | 0.0" 100.0" % of total amoun 0.0" 0.1" 0.9" 3.5' 5.5' 7.3" 16.5' 13.0" 9.8' 7.0" |
| 5%+ tal Irrent outstanding balance of loan 5,000 5,00 | Rumber Number 1,066 3,050 3, | 0,9 100,0 10 | E 6.618,878,565 Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,436 336,331,909 481,492,227 1,091,591,407 862,105,016 645,416,813 460,416,343 361,462,728 | 0.0 100.0 % of total amour 0.0 0.1 0.9 3.5 5.5 7.3 16.5 13.0 9.8 7.0 5.5 15.6 |
| 5%+ tal Irrent outstanding balance of loan 5,000 000-10,000 000-10,000 000-25,000 000-50,000 000-75,000 0000-10,000 | Number 1,999 | 9% of total number 9% of total number 2 29 7 29 1277 1219 1219 1239 499 200 1339 200 909 | E 6,618,878,565 Amount (GBP) 2,326,336 7,572,468 2,207,442,68 2,207,442,68 2,207,442,68 2,207,442,68 2,207,442,68 2,207,442,68 2,207,442,68 2,207,442,68 2,207,442,68 2,207,442,68 2,207,443,48 3,10,482,729 4,614,613,34 3,10,482,729 2,207,243,570 2,207,243,40 2,207 | 0.0 100.0 % of total amour 0.0 0.1 0.9 3.5 5.5 7.3 16.5 13.0 9.8 7.0 5.5 15.6 |
| %+ a real contracting balance of loan (000 con (| Rumber Number 1,066 3,050 3, | 9% of total number 9% of total number 2 29 7 29 1277 1219 1219 1239 499 200 1339 200 909 | E 6.618,878,565 Amount (GBP) 7,572,405 7,572,405 617,41,460 230,402,436 365,931,909 481,492,227 1,981,591,407 662,105,105 662,105,105 662,105,105 662,105,105 662,105,105 662,105,105 663,105 663,105,105 663,105,105 663,105 | 0.0 100.0 % of total amount 0.0 0.1 0.9 3.5 5.5 7.3 16.5 13.0 9.8 7.0 5.5 15.6 13.0 13.0 13.0 14.0 15.0 15.0 15.0 15.0 15.0 15.0 15.0 15 |
| 7%+ al rrent outstanding balance of loan .000 .000-200 . | C 48,405 Number Number 1,056 3,102 5,102 5,102 5,102 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 | 0.09 100.09 % of total number 2.27 2.00 7.29 12.37 11.44 11.49 12.33 8.00 4.39 2.00 1.33 0.99 0.99 | E 6,618,878,565 Amount (GBP) 2,326,338 7,572,408 61,741,460 2,326,345 61,741,460 1,74 | 0.0 100.0 0.0 0.1 0.5 3.5 7.3 16.5 13.0 9.8 7.0 3.1 13.0 13.0 13.0 13.0 13.0 13.0 13. |
| 7%+ al remot outstanding balance of loan remot outstanding balance outstandi | Number Number 1,999 3,5066 3,6066 5,5626 5,5626 5,5626 5,5646 5,5646 6 | \$\text{0.09}\$ \$\text{\texit{\texict{\texi}}\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi{\text{\texi{\text{\texi{\texi\text{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{\texi{ | E 6,618,878,565 Amount (GBP) 2,326,338 7,572,408 61,741,460 2,326,345 61,741,460 1,74 | 0.0 100.0 100.0 % of total amount of total amo |
| 5%+ tal reent outstanding balance of foan .000 .000 .000 .000 .000 .000 .000 .0 | \$\$\text{\$\exititt{\$\text{\$\exititt{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\texititt{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\tex{ | 0.09 100.09 % of total number 2.27 2.20 7.23 2.27 2.27 2.27 2.27 2.27 2.27 2.27 | E 6,618,878,565 Amount (GBP) 2,326,336 7,572,408 61,741,460 360,931,509 360,931,509 1,091,591,407 1,092,547,400 1 | 0.0 fotal and 6.0 fotal and 6. |
| %+ al read outstanding balance of loan | C 48,405 Number Number 1,056 3,102 5,102 5,102 5,102 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 1,1444 | 0.09 100.09 % of total number 2.27 2.20 7.23 2.27 2.27 2.27 2.27 2.27 2.27 2.27 | E 6,618,878,565 Amount (GBP) 2,326,336 7,572,408 61,741,480 230,402,456 481,492,227 1,991,591,407 1,992,547,400 882,105,516 645,416,813 466,416,334 361,462,728 266,283,570 207,598,355 237,219,265 483,143,149,149 88,140,140 279,598,355 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,265 279,279,279,279,279,279,279,279,279,279, | 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 |
| 5%+ tal rent outstanding balance of loan .000 .000 .000 .000 .000 .000 .000 .0 | \$ 48,405 Number Number 1,056 1 | 0.99 100.09 100.09 100.09 223 225 225 227 227 227 227 227 227 227 227 | E 6.618.878.565 Amount (GBP) 2.365.333 7.572.436 2.304.02.438 2.304.02.438 2.304.02.438 2.304.02.438 2.304.02.438 2.305.31999 4.814.932.227 1.091.5914.07 1.025.547.400 882.705.076 845.416.813 460.416.538 266.283.77 207.583.855 237.219.265 1431.413.419 867.780.268 47.681.155 24.205.368 | 0.00 fotal amount for total |
| %+ al record outstanding balance of loan (000 mo) (000 mo | \$\begin{align*} | \$\text{0.09}\$ \$\text{\tinx}\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\tex{\tex | E 6.18,878,565 Amount (GBP) 7,572,405 7,572,405 230,402,436 365,931,909 481,492,227 1,091,291,400 862,105,016 862,105,016 864,16,333 361,427,28 266,283,570 266,283,570 275,006,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 887,007,006 | 0.00 fotal amount for total |
| %+ | \$ 48,405 Number 1,066 1, | 0.09 100.09 % of total number 2 23 2 25 2 25 2 27 2 27 2 27 2 27 2 28 3 29 4 39 4 39 4 39 5 30 6 30 6 30 6 30 6 30 7 30 8 30 9 30 1 33 1 34 1 35 1 35 1 36 1 37 1 38 1 38 1 38 1 39 | E 6.618.878.565 Amount (GBP) 2.365.336 2.375.2469 2.304.02.438 2.304.02.438 2.304.02.438 2.304.02.438 2.304.02.438 2.305.347.400 2.305.347.400 882.105.076 845.416.813 460.415.23 2.37.219.265 2.37.219.255 2.37.219.265 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219 2.37.219.279 2.37.219.279 2.37.219.279 2.37.219.279 | 0.0 (100. |
| 7%+ al Traint outstanding balance of loan 7000 700-700 | \$\begin{align*} | \$\text{0.09}\$ \$\text{\tex{\tex | E 6.618,878,565 Amount (GBP) 7,572,405 67,572,405 67,474,480 230,402,436 365,931,900 481,492,227 1,981,591,407 67,544,613 67,544,61 | 0.0 flotal amount flotal flota |
| 7%+ a rat coutstanding balance of loan 2000 2000 2000 2000 2000 2000 2000 20 | \$ 48,000 Number 1,056 1, | 0.99 100.09 100.09 100.09 100.09 100.09 12.27 12.77 12.17 11.48 18.22 12.39 10.30 10 | E 6.618,878,565 Amount (GBP) 2.326,336 7.572,468 2.326,340 2.327,402,439 2.326,402,439 2.326,402,439 2.326,402,439 2.326,402,439 2.326,402,439 2.326,402,439 2.326,402,439 2.327,219,265 2.327,219,265 2.327,219,265 2.327,219,265 2.327,219,265 2.327,219,265 2.327,219,265 2.327,219,265 2.327,219,265 2.327,313,449 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 2.327,328,357 | 0.00 flotal amount flotal flot |
| 7%+ al recent outstanding balance of loan 700 | \$ 48,405 Number \$ 1,0569 | 0,09 100,000 % of total number 2,200 2,200 7,227 12,191 11,491 11,491 12,391 13,300 13,300 13,300 13,300 14,300 15, | E 6.618,878,565 Amount (GBP) 2,578,265 2,578,269 61,741,480 230,402,436 365,391,500 481,402,227 1,091,591,407 1,023,547,400 1,023,547,400 205,267,263,257 205,267,263,257 207,568,355 237,219,265 247,681,155 247,681,155 247,681,555 242,083,085 242,083,085 242,083,085 242,083,085 Amount (GBP) 1 Amount (GBP) 1 Amount (GBP) 1 1,092,277,085 265,788,575 494,470,684 1,1952,287,085 1,1952,287,085 1,1952,287,085 | 0.00 fotal amount of the control of |
| 7%+ a rat outstanding balance of loan | \$ 48,405 Number Number 1,056 1 | \$ of total number 22% \$ 20% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 22% \$ 20% \$ | E 6.618,878,565 Amount (GBP) 2.326,336 7.572,468 2.304,402,438 2.304,402,438 2.304,402,438 2.304,402,438 2.304,402,438 2.305,407,408 2.305,407,408 2.305,407,408 2.305,407,408 2.305,407,408 2.305,407,408 2.305,407,408 2.305,407,408 2.305,408 2.30 | 0.00 (100.00 m) (100.0 |
| 7%+ al recent outstanding balance of loan 700-700 | \$ 48,405 Number 1,056 | 0.09 100.09 % of total number 2.20 2.77 2.72 2.79 2.72 2.79 2.72 2.79 2.72 2.79 2.72 2.79 2.72 2.79 2.72 2.79 2.79 | E 6.618,878,565 Amount (GBP) 2.538,533 2.538,533 61,741,480 2.30,402,430 481,402,227 1,001,501,407 1,022,547,400 644,402,227 1,015,547,400 644,403,315 646,416,333 361,462,728 266,283,570 207,563,365 237,219,265 143,143,449 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 47,681,153 48,144,469 48,144 | 0.00 % of total amount of tota |
| 7%+ al record of the control of the | \$\begin{align*} | 0.09 100.09 | E 6.618,878,565 Amount (GBP) 2.326,336 7.572,468 2.326,336 7.572,468 3.553,336 2.326,402,438 2.326,402,438 2.326,402,438 2.326,402,438 2.326,402,438 2.326,303 2.326,347,400 2.326,347,400 2.327,219,265 2.327,219,219,219,219,219,219,219,219,219,219 | 0.00 flotal amount flotal flot |
| %+ al received and service and | \$4,000 Number \$1,000 \$1, | \$\text{\tex{\tex | E 6.618,878,565 Amount (GBP) 2.336,338 4.737,41,480 2.30,402,436 365,931,909 481,402,227 1.061,501,407 1.025,547,400 682,105,467 205,547,400 682,105,467 207,568,355 237,219,365 237,219,365 143,143,149 246,243,700 E 6.618,878,565 Amount (GBP) Amount (GBP) 285,786,557 285,786,557 484,476,666 484,476,666 522,507,915 522,507,915 522,507,915 522,507,915 522,507,915 522,507,915 522,507,915 522,507,915 522,507,915 | 0.0 do total amount of the total amount of tot |
| 7%+ al rent outstanding balance of loan (50) (5 | \$\begin{align*} | 0.09 100.09 | E 6.618,878,565 Amount (GBP) 2.326,336 7.572,468 2.326,336 7.572,468 3.553,336 2.326,402,438 2.326,402,438 2.326,402,438 2.326,402,438 2.326,402,438 2.326,303 2.326,347,400 2.326,347,400 2.327,219,265 2.327,219,219,219,219,219,219,219,219,219,219 | 0.00 % of total amount of tota |
| %+ | Number | \$\text{\chi}\$ of total number \\ \tag{2} \\ \tag{3} \\ \tag{3} \\ \tag{3} \\ \tag{2} \\ \tag{2} \\ \tag{3} \\ \tag{4} \\ \tag{2} \\ \tag{2} \\ \tag{2} \\ \tag{2} \\ \tag{3} \\ \tag{4} \\ | E 6.18,878,565 Amount (GBP) 7,572,405 7,572,405 617,41,480 230,402,436 360,391,900 481,492,227 1,991,591,407 1,022,547,4181 645,416,313 466,416,313 466,416,313 476,811,555 247,203,206 676,378,578,565 Amount (GBP) 285,785,565 Amount (GBP) 285,785,565 Amount (GBP) 10,522,877,985,785 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,791,791,791,791,791,791,791,791,791,7 | 0.0 dotal amount of the term o |
| 7%+ al rent outstanding balance of loan (700 on 700 | \$4,405 Number 1,056 1, | \$\text{\tex{\tex | E 6.18,878,565 Amount (GBP) 7,572,405 7,572,405 617,41,480 230,402,436 360,391,900 481,492,227 1,991,591,407 1,022,547,4181 645,416,313 466,416,313 466,416,313 476,811,555 247,203,206 676,378,578,565 Amount (GBP) 285,785,565 Amount (GBP) 285,785,565 Amount (GBP) 10,522,877,985,785 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,691,555 477,791,791,791,791,791,791,791,791,791,7 | 0.0 dotal amount of the term o |
| 7%+ al arrent outstanding balance of loan 70-70 (200 m) (200 | Number 1,000 1,0 | \$\text{\tex{\tex | E 6.18,878,565 Amount (GBP) 7,572,405 7,572,405 61,741,460 230,402,436 365,931,909 481,492,227 1,981,591,407 662,105,105 662,105,105 662,105,105 663,105 663,1 | 0.0 dotal amount of the total amount of the to |
| 7%+ al rent outstanding balance of loan 0000 | Number | \$\qquad \text{of total number}\$ \[\begin{array}{cccccccccccccccccccccccccccccccccccc | E 6.618.878.565 Amount (GBP) 2.356.333 7.574.460 2.356.333 7.574.460 2.356.332 2.356.333 2.356.333 2.356.333 2.356.3333 2.356.3333 2.356.3333 2.356.3333 2.356.3333 2.356.3402.430 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.470.684 2.356.357 2.356.35 | 0.00 (100 amount) |
| %+ i rent outstanding balance of loan 0000 0000 0000 0000 0000 0000 0000 0 | Number Number 1,000 1, | \$\qquad \text{of total number}\$ \[\begin{array}{cccccccccccccccccccccccccccccccccccc | E 6.618.878.565 Amount (GBP) 2.356.333 7.574.460 2.356.333 7.574.460 2.356.332 2.356.333 2.356.333 2.356.333 2.356.3333 2.356.3333 2.356.3333 2.356.3333 2.356.3333 2.356.3402.430 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.460 2.356.347.470.684 2.356.357 2.356.35 | 0.00 (100 amount) |
| 7%+ al rrent outstanding balance of loan 0000 | Number | % of total number | E | 0.00 flotal amount of the control of |
| 7%+ al recent outstanding balance of loan 700 | Number | \$ of total number 220 \$ \$ volume 220 \$ 200 \$ 200 \$ 200 \$ 200 \$ 200 \$ 127 \$ 127 \$ 121 \$ 11.49 \$ 123 \$ 130 \$ 200 \$ 200 \$ 300 \$ | E 6.618,878,565 Amount (GBP) 2.336,338 4.737,41,480 2.30,402,436 4.81,402,227 1.01,525,47,400 4.81,402,227 1.01,525,47,400 4.82,402,402 2.86,283,700 2.87,729,265 2.97,219,2 | 0.00 100.00 100.00 0.00 0.00 0.00 0.00 |
| 95%+ total revent outstanding balance of loan (500 | Number 1,056 1,0 | % of total number % of total number 220 7, 227 12, 79 12, 79 11, 11, 14, 16, 16, 16, 16, 16, 16, 16, 16, 16, 16 | E | 0,0% of total amount of total |
| 9%+ total irront outstanding balance of loan 200-10,000 100-10, | Number | \$ \text{of total number}\$ \[\begin{array}{cccccccccccccccccccccccccccccccccccc | E 6.618.878.565 Amount (GBP) 2.336.338 61.74.1480 2.330.402.438 365.331.909 481.492.227 1.091.501.407 1.025.547.400 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 882.105.018 883.134.149 887.805.018 47.861.156 582.207.828.555 484.470.684 1.052.227.058 881.540.315 1.052.227.058 881.540.315 1.052.227.058 881.540.315 1.052.227.058 881.540.315 1.052.207.058 881.540.315 1.052.207.058 881.540.315 1.052.207.058 881.540.315 1.052.207.058 881.540.315 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 1.052.207.058 881.540.316 | 0.00 (0.00 total amount of total |
| 25%+ | Number 1,056 1,0 | \$ \text{of total number}\$ \[\begin{array}{cccccccccccccccccccccccccccccccccccc | E 6.18,878,565 Amount (GBP) 7,572,405 7,572,405 230,402,436 365,931,909 481,492,227 1,091,291,407 882,105,105 882,105 882 | 0.09 100.09 |

| | T | | | | i e | | | |
|--|--|-------------------|-----------------|-------------------|----------------|----------------|----------------|-------------------|
| Seasoning | Number | % of total number | Amount (GBP) | % of total amount | | | | |
| 0-12 months | 3,558 | 7.3% | | 9.3% | | | | |
| 12-24 months | 7.968 | 16.5% | £ 1,476,040,790 | 22.3% | | | | |
| 24-36 months | 3,792 | 7.8% | | 10.2% | | | | |
| 36-48 months | 4.358 | 9.0% | | 10.7% | | | | |
| 30-40 III0IIII8 | 4,418 | | | 9.7% | | | | |
| 48-60 months | | 9.1% | £ 641,355,136 | | | | | |
| 60-72 months | 5,760 | 11.9% | | 11.6% | | | | |
| 72-84 months | 3,578 | 7.4% | £ 450,831,553 | 6.8% | | | | |
| 84-96 months | 2,796 | 5.8% | £ 313,133,281 | 4.7% | | | | |
| 96-108 months | 2.257 | 4.7% | | 3.4% | | | | |
| 108-120 months | 2,159 | 4.5% | | 3.0% | | | | |
| | | | | | | | | |
| 120-150 months | 3,384 | 7.0% | £ 264,636,521 | 4.0% | | | | |
| 150-180 months | 2,091 | 4.3% | £ 147,376,004 | 2.2% | | | | |
| 180+ months | 2,290 | 4.7% | £ 131,915,417 | 2.0% | | | | |
| Total | 48,409 | 100.0% | £ 6,618,878,565 | 100.0% | | | | |
| | | | | | | | | |
| | New Local | N. of the Landson | A | N - 11-1-1 | i | | | |
| Interest payment type | Number | % of total number | Amount (GBP) | % or total amount | | | | |
| Fixed | 43,973 | 77.3% | 5,629,213,257 | 85.0% | | | | |
| SVR | 10,366 | 18.2% | 815,974,295 | 12.3% | | | | |
| Tracker | 2.575 | 4.5% | 173,691,012 | 2.6% | | | | |
| Other (please specify)_Capped | 0 | 0.0% | 0 | 0.0% | | | | |
| Total | 56,914 | 100.00% | £ 6,618,878,565 | 100.00% | | | | |
| | 30,514 | 100.0070 | _ 0,010,010,000 | 100.0070 | l | | | |
| | | | | 4. 4 | ii. | | | |
| Loan purpose type | Number | % of total number | Amount (GBP) | | | | | |
| Owner-occupied | 56,907 | 100.0% | 6,617,077,881 | 100.0% | | | | |
| Buy-to-let | 7 | 0.0% | 1,800,683 | 0.0% | | | | |
| Second home | 1 | 0.0% | .,, | 0.0% | | | | |
| Total | 56.914 | 100.0% | £ 6.618.878.565 | 100.0% | | | | |
| 1014 | 118,00 | 100.0% | 2 0,010,070,303 | 100.076 | | | | |
| | | | | 4. 4 | ii. | | | |
| Income verification type | Number | % of total number | Amount (GBP) | % of total amount | | | | |
| Fully verified | 48,409 | 100.0% | 6,618,878,565 | 100.0% | | | | |
| Fast-track | 0 | 0.0% | 0 | 0.0% | | | | |
| Self-certified | | 0.0% | 0 | 0.0% | | | | |
| Total | 48,409 | 100.0% | 6,618,878,565 | 0.0% 100.0% | | | | |
| Total | 40,409 | 100.0% | 6,616,676,363 | 100.076 | | | | |
| | | | | | | | | |
| Remaining term of loan | Number | % of total number | Amount (GBP) | % of total amount | | | | |
| 0-30 months | 2,280 | 4.7% | £ 51.530.853 | 0.8% | | | | |
| 30-60 months | 3,960 | 8.2% | £ 165,686,536 | 2.5% | | | | |
| 60-120 months | 10.343 | 21.4% | | 11.9% | | | | |
| 120-180 months | 10,395 | 21.3% | | 19.4% | | | | |
| | | | | | | | | |
| 180-240 months | 9,111 | 18.8% | | 23.6% | | | | |
| 240-300 months | 6,556 | 13.5% | £ 1.386.020.279 | 20.9% | | | | |
| 300-360 months | 3,815 | 7.9% | | 13.5% | | | | |
| 360+ months | 2019 | 4.2% | | 7.4% | | | | |
| Total | 2,019 | 100.0% | £ 6.618.878.565 | 100.0% | | | | |
| Total | 40,409 | 100.0% | £ 0,010,070,303 | 100.076 | | | | |
| | | | | | | | | |
| Employment status | Number | % of total number | Amount (GBP) | % of total amount | | | | |
| Employed | 34,991 | 72.3% | £ 4.283.629.884 | 64.7% | | | | |
| Self-employed | 12,142 | 25.1% | £ 2.205.058.344 | 33.3% | | | | |
| | 118 | 0.2% | £ 8,893,020 | 0.1% | | | | |
| Unemployed Retired | 118 | 0.2% | | 0.1% | | | | |
| | 611 | 1.3% | | | | | | |
| Guarantor | 0 | 0.0% | | 0.0% | | | | |
| Other | 547 | 1.1% | £ 95,384,265 | 1.4% | | | | |
| Total | 48,409 | 100.0% | £ 6,618,878,565 | 100.0% | | | | |
| <u> </u> | | | .,,. 0,000 | | 1 | | | |
| Covered Bonds Outstanding, Associated Derivatives (please | disclose for all honds outstanding | | | | | | | |
| Corine | and the second of the second o | 0 | | 10 | | 10 | 12 | 441 |
| Series | 20/11/08 | 8 | 9 | 20/06/19 | 15/01/20 | 02/04/20 | 13 | 0410010 |
| Issue date | | 12/01/17 | 13/11/18 | | | | 08/07/21 | 21/09/22 |
| Original rating (Moody's/S&P/Fitch/DBRS) | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA |
| Current rating (Moody's/S&P/Fitch/DBRS) | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA | Aaa / NR / AAA |
| Denomination | GBP | EUR | GBP | EUR | GBP | GBP | EUR | EUR |
| Amount at issuance | 500,000,000 | 500.000.000 | 600.000.000 | 500,000,000 | 500,000,000 | 850,000,000 | 750,000,000 | 500.000.000 |
| Amount outstanding | 500,000,000 | 500,000,000 | 600,000,000 | 500,000,000 | 500,000,000 | 850.000,000 | 750,000,000 | 500.000.000 |
| FX swap rate (rate:£1) | 1,000,000 | 0.856000000 | 1.000000000 | 0.889100000 | 1.000000000 | 1.000000000 | 0.860550000 | 0.868251516 |
| | Soft bullet | Soft bullet | Soft bullet | Soft bullet | Soft bulle | Soft bullet | Soft bullet | Soft bullet |
| Maturity type (hard/soft-bullet/pass-through | | | | | | | | |
| Scheduled final maturity date | 24/11/22 | 12/01/24 | 13/11/23 | 20/06/26 | 15/01/25 | 02/04/24 | 07/07/28 | 07/12/26 |
| Legal final maturity date | 24/11/23 | 12/01/25 | 13/11/24 | 20/06/27 | 15/01/26 | 02/04/25 | 07/07/29 | 07/12/27 |
| ISIN | XS0400750542 | XS1529880368 | XS1908278440 | XS2015230365 | XS2101343528 | XS2149428109 | XS2360599281 | XS2534984716 |
| Stock exchange listing | LSE | LSE | LSE | LSE | LSE | LSE | LSE | LSE |
| Coupon payment frequency | Monthly | Annually | Quarterly | Annually | Quarterly | Quarterly | Annually | Annually |
| Coupon payment data | MORINI 24/11/2 | 12/01/23 | 14/11/22 | 20/06/23 | 16/01/23 | 03/01/23 | 07/07/23 | 07/12/23 |
| Coupon payment date | | | | | | | | |
| Coupon (rate if fixed, margin and reference rate if floating | 3.053% | 0.500% | 2.579% | 0.125% | 2.509% | 2.629% | 0.010% | 2.625% |
| Margin payable under extended maturity period (%) | 0.530% | 1.763% | 0.720% | 1.528% | 0.520% | | 1.020% | 0.270% |
| Swap counterparty/ies | N/A | Natixis | N/A | HSBC Bank plc | N/A | N/A | Natixis | HSBC Bank plc |
| Swap notional denomination | N/A | EUR | N/A | EUR | N/A | N/A | EUR | EUR |
| Swap notional amount | N/A | 500,000,000 | N/A | 500,000,000 | N/A | N/A | 750,000,000 | 500,000,000 |
| Swap notional maturity | NIA NIA | 45303 | N/A | 2010,000,000 | N/A | N/A | 07/07/20 | 07/12/26 |
| JOWAP HOUGHAI MATURITY | | | | 20/06/26 | | | | |
| | | | | | | | | |
| LLP receive rate/margin | N/A | 0.005 | N/A | 0.125% | N/A N/A | N/A N/A | 0.010% | 2.625% 4.4425% |

LLP receive rate/margin
LLP any rate/margin
Collateral posting amount'
The collateral posting amount is the total against all of the swaps with this counterpart
"The terms for Series 2 have been amended, after agreement from all relevant parties, with effect from 24th November 20.

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 |
| | | | | |