National Transparency Template April 2023





Counterparties, Ratings															
					Counterparty/ies			F	itch	Mod	dy's		S&P		DBRS
							Ra	ting trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigg	ge Current rating
Covered bonds					0		N/A		Aaa / NR / AAA	N/A	Aaa / NR / AAA	N/A	N/A	N/A	N/A
Issuer					Coventry Building Society		N/A		A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)					Coventry Building Society		N/A		A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager					Coventry Building Society		BBB		A-	Baa1	A2	N/A	N/A	N/A	N/A
Account bank					HSBC Bank plc		F1		F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank					N/A		N/A		N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)					Coventry Building Society		BBB		A-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)					N/A		N/A		N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool					Coventry Building Society		A-		A-	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool					N/A		N/A		N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£5,558,679,426	£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	5.42465%	1.76250%	1.52800%	1.02000%	4.44250%										
LLP pay rate/margin	2.56119%	2.56119%	2.56119%	2.56119%	2.56119%										
Collateral posting amount(s) (GBP)					592,8	,106									

	Value as of End Date of reporting period		Value as of Start Date of reporting period	Targeted Va	alue
tevenue receipts (please disclose all parts of waterfall)			AVAII ABI E REVENUE RECEIPTS		
evenue receipts (prease assesse an parts of wateriall)	AVAILABLE REVENUE RECEIPTS		(a) Revenue Receipts - Interest received from Borrowers: £15.584.440		
	(a) Revenue Receipts - Interest received from Borrowers: £14,836,888		(a) Revenue Receipts - Fees charged to Borrowers: £907,617		
	(a) Revenue Receipts - Fees charged to Borrowers: £393.831		(b) Interest received: £563,344		
	(b) Interest received: £301.543		(c) Excess Reserve Fund: £0		
	(c) Excess Reserve Fund: £0		(d) Other Revenue Receipts: £6.587.278		
	(d) Other Revenue Receipts: £5.201		(e) Excess Required Coupon Amount: £0		
	(a) Omer Revenue Receipts: 1.5,201 (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: -£907,617		
	(g) Amounts Belonging to Third Parties: -£393,831		(h) Required Coupon Amount: £0		
	(h) Required Coupon Amount: £0		(i) Interest Accumulation Ledger: £0		
	(i) Interest Accumulation Ledger: £0		Total Available Revenue Receipts: £22,735,063		
	Total Available Revenue Receipts: £15,143,631				
			PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS		
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS		(a) Fees due to Bond Trustee and Security Trustee: £0	1	
	(a) Fees due to Bond Trustee and Security Trustee: £0		(b) Fees due to Agent: £0	1	
	(b) Fees due to Agent: £0		(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	1	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0		Provider and Asset Monitor: £0	1	
	(d) Amounts due to the Interest Rate Swap Provider: -£12,277,751		(d) Amounts due to the Interest Rate Swap Provider: -£13,059,987	1	
	(e) (i) Amounts due to//from) the Covered Bond Swap Providers: £0		(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0		
	(ii) Amounts due on the Term Advance: £9,059,000		(ii) Amounts due to (from) the covered bond Swap Providers. 20		
	(ii) Ambinis due of the Ferrit Advance. 25,005,000 (fi) Transfer to Coupon Payment Ledger following Cash Manager Event: £0		(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0		
	(f) Transfer to Coupon Payment Leager following Casin Manager Event: £U (g) Transfer to Standby GIC Account following Servicer Event of Default: £0		(f) Transfer to Coupon Payment Leager following Cash Manager Event: £0 (g) Transfer to Standby GIC Account following Servicer Event of Default: £0		
	(h) Transfer to Reserve Ledger: £1,515,409		(h) Transfer to Reserve Ledger: £8,714,724		
	(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: £16,846,973		(I) Deferred Consideration: £9,984,098		
	(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)	AVAII ABI E PRINCIPAL RECEIPTS		AVAILABLE PRINCIPAL RECEIPTS		
	(a) Scheduled amounts received from Borrowers: £40.491.288		(a) Scheduled amounts received from Borrowers: £40 699 232		
	(a) screeduled amounts received from Borrowers. £40,491,266 Unscheduled amounts received from Borrowers. £128,348,139		Unscheduled amounts received from Borrowers: £40,699,232 Unscheduled amounts received from Borrowers: £57.433.111		
	Less Further Advances made: -£2,916,498		Less Further Advances made: -£4,962,680		
	(b) (i) Term Advance: £0		(b) (i) Term Advance: £0		
	(ii) Cash Capital Contributions: £0		(ii) Cash Capital Contributions: £0	1	
	(iii) Sale of Selected Loans: £0		(iii) Sale of Selected Loans: £0	1	
	Total Available Principal Receipts: £165,922,929		Total Available Principal Receipts: £93,169,662		
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS		PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	1	
	(a) Purchase of New Loans or Substitution Assets: £0		(a) Purchase of New Loans or Substitution Assets: £0	1	
	(b) Transfer to Principal Ledger: £0		(b) Transfer to Principal Ledger: £0	1	
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0		(c) (i) Amounts due to the Covered Bond Swap Providers: £0	1	
	(ii) Amounts due on the Term Advance: £0		(ii) Amounts due on the Term Advance: £0	1	
	(d) Capital Distribution to Members: £165.922.929		(d) Capital Distribution to Members: £93.169.662	1	
	(-)		(-)	1	
eserve ledger	£	49,562,119		£	49,
evenue ledger	£	16,537,462			
rincipal ledger	£	165,922,929	£ 93,169,662	£	
re-maturity liquidity ledger	N/A		N/A	N/A	

Asset Coverage Test*	Value	Description (states and it different)	1			
A	Value C	Description (please edit if different) A: Arrears Adjusted True Balance	1			
1	0,492,90,04	B: Principal Receipts Retained in Cash	-			
^	C 50,522,525	C: Retained Cash Contributions				
v	†	C. Telamino Charles Colonia Co	i			
D	£ 75,000,000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions				
E	£					
V	£	0				
W	<u>£</u> -	0				
X	£ 246,748,654	X: Savings set off balance				
Y	<u> </u>	Y : Flexible draw deduction				
<u>Z</u>	E 57,767,883 E 6,354,360,745	Z: Negative carry adjustment]			
Total	£ 6,394,300,/4/					
Marked for an articles and a 181	A. America Adjusted True Deleges					
Method used for calculating component 'A'	A: Arrears Adjusted True Balance 87.5%					
Asset percentage (%) Maximum asset percentage from Fitch (%)	0.3x					
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)	£ 1,452,272,489					
Credit support as derived from ACT (%)	29.6%					
*Asset Coverage Test does not include series 14 as it was issue	d after the calculation date	-				
Programme-Level Characteristics		_				
Programme currency	EUR					
Programme currency Programme size Covered bonds principal amount outstanding (GBP, non-GBP	7bn					
Covered bonds principal amount outstanding (GBP, non-GBP						
series converted at swap FX rate)	£ 4,902,088,258.00					
Covered bonds principal amount outstanding (GBP, non-GBP						
series converted at current spot rate) Cover pool balance (GBP)	£ 4,922,710,000					
Cover poor balance (GBP)	£ 7.421,518,432 £ 232,022,510	-				
GIC account balance (GBP)	232,022,510	╡				
Any additional collateral (please specify)	-					
Any additional collateral (GBP)						
Aggregate balance of off-set mortgages (GBP)	£ 689.013,947 £ 246,748,654	-				
Aggregate deposits attaching to the cover pool (GBP) Aggregate deposits attaching specifically to the off-set	240,/40,034	1				
mortgages (GBP)	£ 205,691,024					
Nominal level of overcollateralisation (GBP)	2.750.267.35 2.750.267.35	ī .				
Nominal level of overcollateralisation (%)	56.1%					
Number of loans in cover pool	52,636					
Average loan balance (GBP)	£ 140,989 49.8%					
Weighted average non-Indexed LTV (%)	49.89					
Weighted average Indexed LTV (%)	44.3%	6				
Weighted average seasoning (months)	54.1 226.1					
Weighted average remaining term (months)	226.1					
Weighted average interest rate (%)	2.629 6.749					
Standard Variable Rate(s) (%) Constant Pre-Payment Rate (%, current month)	5.743	<u> </u>				
Constant Pre-Payment Rate (%, current month) Constant Pre-Payment Rate (%, quarterly average)	1.65% 1.02%	<u>6</u>				
Principal Payment Rate (%, current month)	1027					
	2.197 1.159					
Principal Payment Rate (%, quarterly average) Constant Default Rate (%, current month)	0.009					
Constant Default Rate (%, quarterly average)	0.009					
Fitch Discontinuity Factor (%)	0.000 n/					
Moody's Timely Payment Indicator	rice Probable					
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.1%					
	Standard Variable Rate is 6.99% and the Privilege rate is 6.74% which is effective from 01/05/2023.	」				
In eabove rates are as of 30/04/2023. Please note the current Mortgage collections	nariuaru variaure mare io uto o va anu une mininege i ste is 0,74% Willottis effective from 0 fronzozo.					
mortgage conditions						
Mortgage collections (scheduled - interest)	f 14.836.888	7				
Mortgage collections (scheduled - principal)	£ 14,030,000 40,491,288					
Mortgage collections (scrieduled - principal) Mortgage collections (unscheduled - interest)	£ .					
Mortgage collections (unscheduled - principal)	£ 125,431,641	1				
, and the same of						
Loan Redemptions & Replenishments Since Previous Repo	rting Date					
	Number	% of total number	Amount (GBP) % of total amou	nt		
Loan redemptions since previous reporting date	922		115,587,899 1.6	3%		
Loans bought back by seller(s)	48		8,071,417 0.1			
of which are non-performing loans	44	0.1%	6,875,931 0.1	196		
of which have breached R&Ws	4		1,195,485 0.0	196		
Loans sold into the cover pool	64	0.1%	2,916,498 0.0	1% [
Product Rate Type and Reversionary Profiles				1	Weighted average	
	Number	N of total according	A	Remaining teaser	t	
Eivad at origination, reporting to SVP	Number 40 see	% of total number	Amount (GBP) % of total amou		Current margin Reversionary margir	
Fixed at origination, reverting to SVR	49,625	80.3%	6,456,087,519 87.0			2.
Fixed at origination, reverting to Libor Fixed at origination, reverting to tracker	1113		71,002,504 1.0		0.00% 0.00% 0.56% 0.56%	0. 5.
Fixed for life	1	0.0%	0 0.0			.1 0/
Tracker at origination, reverting to SVR	797	1.3%	148,447,319 2.0	0% 0.00% 0 0% 4.70% 22.8	0.00% 0.00% 0.41% -0.21%	0.0
Tracker at origination, reverting to Libor	1	0.0%	0 00		0.00% 0.00%	0.0

ratifications rears breakdown	Number		% of total number	Amount (GBP)	% of total a
rrent reaction in the second i	FEMTION	52,400	% of total number 99.5% £	7,389,666,197	/ or total i
month in arrears		184	0.3%	26.602.663	
2 months in arrears		53	0.1%	5,122,071	
months in arrears		1	0.0% £	124,833	
6 months in arrears		0	0.0%	-	
12 months in arrears		0	0.0% £	-	
+ months in arrears		1		2 667	
tal		52,639	0.0% £ 100.0% £	7,421,518,432	
irrent non-Indexed LTV	Number		% of total number	Amount (GBP)	% of total
0%	Number	35,382	67.2% £	3,542,300,230	70 OI total
55%		3,236	6.1% £	627,351,477	
60%		3,451	6.6% £	706,405,733	
65%		3,100	5.9% £ 4.7% £	706,405,733 706,668,779 572,358,718	
70%		2,455	4.7% £	572,358,718	
75%		2,635	5.0% £	666,559,772	
30%		1,826	3.5% £	468,586,781	
35%		542	1.0% £	128,287,669	
90%		11	0.0% £	2,245,931	
95%		0	0.0%		
100%		0	0.0% £		
-105%		1	0.0% £	753,341	
1400/		0	0.0% £	755,541	
-110%			0.0% 1	•	
I-125%		0	0.0%	-	
%+ al		52,639	0.0% £ 100.00% £	7,421,518,432	
rent Indexed LTV	Number	40,093	% of total number 76.2% £	Amount (GBP) 4,375,312,820	% of tota
		2,691	5.1% £	590,814,692	
55% 10%		2,681	5.1% £	612,552,526	
5%		2,674	5.1% £	652,634,641	
70%		2,207	4.2% £	574,931,570	
75%		1,812	3.4% £	476,476,494	-
10%		449	0.9% £	128,529,167	
35%		19	0.0% 0.0%	6,180,717	
90%		10		2,990,093	
95%		2	0.0% £	342,371	
100%		0	0.0% £	-	
-105%		1	0.0% £	753,341	
-110%		0	0.0% £		
-125%		0	0.0% £		
5%+		0	0.0% 6		
al		52,639	100.0% £	7,421,518,432	
rrent outstanding balance of loan	Number		% of total number	Amount (GBP)	% of total
.000	· · · · · · · · · · · · · · · · · · ·	1,074	2.0% 2.0%	2 380 070	
00-10,000		1,056	2.0%	8,038,574	
00-25,000		3,644	6.9%	64,033,001	
00-25,000 00-50,000 00-75,000 00-100,000		6,446	12.2%	242,059,308	
00-75,000		6,253	11.9%	390,951,172	
00-100,000		5,839	11.1%	510.093.247	
,000-150,000		9,558	18.2%	1,182,982,091	
.000-200,000		6,692	12.7%	1.161.098.975	
.000-250,000		4,334	8.2%	968,156,630	
000-300,000		2,660	5.1%	725.512.113	
000-350,000		1,637	3.1%	528 526 223	
.000-400,000		1,143	3.1% 2.2%	725,512,113 528,526,223 426,807,116	
.000-450,000		737	1.4%	311,977,934	
.000-500,000		519	1.0%	245,686,079	
000-600,000		540	1.0%	293,863,221	
000-800,000		540 287	0.5%	185,330,423	
000-700,000		144	0.3%	107,203,324	
.000-800,000		48	0.5%	40,577,348	
.000-900,000		28	0.1%	26,241,583	
				20,241,383	_
		U	0.0% 100.0% E	7,421,518,432	
10,000 +		52,639			
0,000 +		52,639			
	Number	52,639	·	Amount (GBP)	% of tota
ional distribution	Number		% of total number	Amount (GBP) 310.895.579	% of tota
al ilonal distribution Anglia	Number	2,472	% of total number 4.7%	310,895,579	% of tota
ional distribution Anglia Midlands	Number	2,472 4,699	% of total number 4,7% 8,9%	310,895,579 538,066,795	% of tota
In a contribution In a contrib	Number	2,472 4,699 5,305	% of total number 4.7%, 8.9%, 10.1%,	310,895,579 538,066,795 1,138,465,129	% of total
ional distribution Angila Midlands John	Number	2,472 4,699 5,305 1,944	% of total number 4.7%, 8.9% 10.1% 3.7%,	310,895,579 538,066,795 1,138,465,129 174,947,814	% of total
Ional distribution Andells And	Number	2,472 4,699 5,305 1,944 4,950	96 of total number 4.7% 8.99% 10.11% 3.7% 3.7% 9.4% 9.4% 9.4%	310,895,579 538,066,795 1,138,465,129	% of total
ional distribution Anglia Midlands Joh Noh Nh Nh Nh Nest	Number	2,472 4,699 5,305 1,944 4,950	% of total number 4.7% 6.09% 3.7% 9.24% 9.4% 0.0%	310,895,579 538,066,795 1,138,465,129 174,947,814 587,111,625 0	% of total
ional distribution Aragila Modanda Mod	Number	2,472 4,699 5,305 1,944 4,950 0 6,712	% of total number 4.7%, 8.9%, 10.1%, 3.7%, 9.4%, 9.4%, 0.0%, 12.8	310,895,579 538,066,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071	% of total
il inoal distribution inoal distribution Anchia in inoal distribution in inoal distribut	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269	% of total number 4.7% 8.9% 10.1% 9.4% 9.4% 12.8% 11.9%	310,895,579 538,066,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 979,288,005	% of total
ional distribution Anglia Anglia Midlands Son Son Son He West Hern Heland	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803	% of total number 4.7%, 8.6% 10.1%, 3.7%, 9.4%, 10.9%, 11.9%, 11.9%,	310,895,579 538,066,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 979,288,005	% of total
ional distribution lonal distribution Anglia Midlands Midlands son h h h h h h h h h h h h h	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,285	% of total number 4.7% 8.9% 10.1% 3.7% 9.04% 11.19% 11.19% 11.19% 11.2% 2.4% 12.8%	310,895,579 538,066,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 979,288,005 786,815,473 144,096,965	% of tota
il ional distribution Anolia Anolia Midiandis Son State Stat	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,285 2,135	% of total number 4.7% 4.7% 5.8% 10.1% 5.7% 10.1% 11.	310,895,579 538,066,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 979,288,005 786,815,473 144,096,965 231,388,049	% of tota
plonal distribution Angle	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,285 2,135 6,682	% of total number 4.7% 8.9% 10.1% 3.7% 9.4% 9.4% 11.9% 11.9% 11.9% 11.9% 12.4% 4.1% 12.7%	310,895,579 \$38,066,795 1,138,465,129 174,947,814 \$87,111,625 0 1,285,833,071 979,288,005 786,815,473 144,096,965 231,388,049 760,319,641	% of tota
ional distribution Anglia Ang	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,285 2,135	% of total number 4.7% 8.09% 8.09% 9.0% 9.4% 9.4% 12.8% 11.9% 11.0% 4.4% 12.8% 8.3% 8.3% 8.3% 8.3% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4	310,895,579 538,066,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 979,288,005 786,815,473 144,096,965 231,388,049	% of tota
ional distribution Anglia Anglia Midiandis Son In	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,225 2,135 6,682 4,383	% of total number 4.7% 8.09% 8.09% 9.0% 9.4% 9.4% 12.8% 11.9% 11.0% 4.4% 12.8% 8.3% 8.3% 8.3% 8.3% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4	310.895,579 538.066,795 1,138.465,129 174.947,814 587,111,625 0 1,285.833,071 979.288.005 786.815,473 144.096,965 231.388,049 760,319,641 484.290,285	
il ional distribution Aragia Maliandia Maliand	Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,285 2,135 6,682	% of total number 4.7% 8.09% 8.09% 9.4% 9.4% 12.8% 11.10% 11.10% 4.4% 12.8% 8.3% 8.3% 8.3% 8.3% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4% 9.4	310,895,579 \$38,066,795 1,138,465,129 174,947,814 \$87,111,625 0 1,285,833,071 979,288,005 786,815,473 144,096,965 231,388,049 760,319,641	
ional distribution Aragila Aragila Molandos Son Son How the		2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,225 2,135 6,682 4,383	% of total number 4.7% 8.9% 10.1% 9.9% 10.1% 10.1% 10.1% 11.1% 11.1% 11.1% 12.1% 12.1% 12.1% 13.3% 10.00%	310,895,579 538,068,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 979,288,005 786,815,473 144,096,965 231,386,049 760,316,641 484,290,285 0 7,421,518,432	
ional distribution Jonal distribution Anolis Anolis Midlands Jon Midlands Jon Hit Heat Heat Heat Heat Heat Heat Heat Heat	Number Number	2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,225 2,135 6,682 4,383 0 52,639	% of total number 4 7% 8 89% 10 1% 9 4% 9 4% 11 19	310,895,579 538,096,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 1,285,833,071 1979,288,005 786,815,473 144,096,965 231,388,049 760,319,641 484,290,285 0 7,421,518,432 Amount (GBP)	
ional distribution Aragila Aragila Modiandes Son Son Hollandes Hol		2,472 4,699 5,305 1,944 4,480 0 6,712 6,269 5,803 1,285 2,135 6,682 4,383 0 52,639	% of total number 4.7% 4.7% 4.7% 4.7% 4.7% 4.7% 4.7% 4.7	310,895,579 538,068,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 797,288,005 788,815,473 144,096,965 231,388,049 760,319,641 484,290,285 0 7,421,518,432 Amount (GBP) 6,479,79,634	
al a		2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,285 6,682 4,333 0 52,639 54,780 123	% of total number 4.7% 8.9% 10.1% 3.7% 10.1% 10.7% 10.9% 11	310.895.579 539.065.795 1.138.465.129 1.149.441 4.857.111.625 0 0 1.288.833.071 979.288.055 786.815.473 144.096.085 233.388.049 760.319.641 484.292.05 7.421.518.432 Amount (GBP) 6.497.979.634	
al local distribution		2,472 4,699 5,305 1,944 4,480 0 6,712 6,269 5,803 1,285 2,135 6,682 4,383 0 52,639	% of total number 4 7% 8 89% 10 1% 9 4% 9 4% 11 19	310,895,579 538,068,795 1,138,465,129 174,947,814 587,111,625 0 1,285,833,071 797,288,005 788,815,473 144,096,965 231,388,049 760,319,641 484,290,285 0 7,421,518,432 Amount (GBP) 6,479,79,634	
00,000 + a a a a a a a a a a a a a a a a a		2,472 4,699 5,305 1,944 4,950 0 6,712 6,269 5,803 1,285 6,682 4,333 0 52,639 54,780 123	% of total number 4.7% 8.9% 10.1% 3.7% 10.1% 10.7% 10.9% 11	310.895,579 533.086,795 1,138,465,129 174,947,44 587,111,625 768,583,071 144,096,965 221,386,049 760,319,641 484,280,285 484,280,285 Amount (GBP) 6,497,979,834 1,024,738,319 1,024,738,319 224,283,109 688,013,819	% of total

Seasoning	Number	% of total number Amount (GBP) % of total amount
-12 months	2,952	5.6% £ 638,455,920 8.6%
2-24 months	7,339	13.9% £ 1,306,784,607 17.6%
-36 months	7,433	14.1% £ 1,322,374,195 17.8%
-48 months	4,269	8.1% £ 727,335,867 9.8%
3-60 months	4979	9.5% £ 750,748,629 10.2%
0-72 months	**.ora	
2-84 months	5,529	10.5% £ 678.065.024 9.1%
1-96 months	2,980	5.7% £ 357.620,180 4.8% 4.1% £ 223,562,907 3.0%
6-108 months	2,144	4.1% £ 223,562,907 3.0%
08-120 months	2,554	4.9% £ 236.610.874 3.2% 6.3% £ 206.008.787 3.5%
20-150 months	3,329	6.3% £ 260,808,787 3.5%
50-180 months	1,929	3.7% £ 134,738,994 1.8%
30+ months	2.751	5.2% f 165.820.293 2.2%
otal	52,639	5.2% £ 165.82.293 2.2% 100.0% £ 7.421.518.432 100.0%
terest payment type	Number	% of total number Amount (GBP) % of total amount
ked	48,471	78.5% 63.46,036,314 85.5%
R	40,471 10.371	16.7% 5,002.5,314 53.3% 16.7% 800.247.255 10.8%
acker	2,988	4.8% 275,234,862 3.7%
er (please specify) Capped	0 61.778	0.0% 0 0.0% 0 0.0% 100.00% E 7.421.518.432 100.00% E
otal	61,778	100.00% E 7,421,518,432 100.00%
oan purpose type	Number	% of total number Amount (GBP) % of total amount
ner-occupied	61,775	100.0% 7,421,262,518 100.0%
y-to-let	3	0.0% 255.914 0.0%
cond home		0.0% 0.0%
tal	61,778	0.0% 100.0% F 7.421.518.432 100.0%
	01,70	מיניסטו בטייקור טן באיני ב ניי טייטטו
	Monther	(CDD) Waterland
ome verification type	Number F0 600	% of total number Amount (GBP) % of total amount 100.0% 7.4/1.518.432 100.0%
lly verified	52,639	
st-track	0	0.0% 0 0.0%
elf-certified	0	0.0%
tal	52,639	100.0% 7,421,518,432 100.0%
maining term of loan	Number	% of total number Amount (GBP) % of total amount
30 months	2.392	4.5% £ 52.662.979 0.7%
I-60 months	4,151	
	10,870	20.7% £ 826,241,893 11.2%
0-120 months 20-180 months	10,870	20.7% £ 26.241,635 11.2% 20.7% £ 1.365.26.062 18.4%
	10.856 9.711	20.7% £ 1,565,260,002 18.4% 18.4% £ 1,767,492,670 22.6%
30-240 months		
40-300 months	7,423	14.1% £ 1,592,378,616 21.5%
00-360 months	4,649	8.8% £ 1,111,517,459 15.0%
60+ months	2,557	4.9% £ 621,250,686 8.4%
otal	52,639	100.0% £ 7,421,518,432 100.0%
mployment status	Number	% of total number Amount (GBP) % of total amount
mployed	37,567	71.4% £ 4,701,556,908 63.4%
elf-employed	13,712	26.0% £ 2,564,002,758 34.5%
nemployed	116	0.2% £ 8,969,586 0.1%
Retired	605	
Guarantor	0 633	0.0% E - 0.0% 1.2% E 119.532.47 1.6%
Other Total	52 639	1.2% £ 119,532,471 1.6% 100,0% £ 7.42;158,432 100,0%
UIAI	52,639	100.0% ± 7,421,518,432 100.0%
overed Bonds Outstanding, Associated Derivatives (pleas	disclose for all bonds outstanding)	
leries		8 9 10 11 12 13 14
sue date	20/11/08	12/01/17 13/11/18 20/06/19 15/01/20 02/04/20 08/07/21 21/09/22
riginal rating (Moody's/S&P/Fitch/DBRS)	Asa / NR / AAA	Asa / NR / AAA Asa /
urrent rating (Moody's/S&P/Fitch/DBRS)		ABB / NR / AAA
rrent rating (Moody's/S&P/Fitch/DBRS)	Asa / NR / AAA GBF	Asa/NR/AAA
rrent rating (Moody's/S&P/Fitch/DBRS) enomination	Asa / NR / AAA GBF 500,000,000	Asa / NR / AAA Asa /
rrent rating (Moody's/S&P/Fitch/DBRS) nomination nount at issuance	Asa / NR / AAA GBF 500,000,000	Asa / NR / AAA Asa /
urrent rating (Moodys/S&P/Fitch/DBRS) nount at issuance nount at issuance	Aas INK / AAF GFR 50,000,000	Asa INR / AAA
urrent rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding K swap rate (rate:£1)	Aas / IX / AA6 GER 500,000,000 500,000,000	Asa / NR / AAA Asa / NR / AAAA Asa / NR / AAAAA Asa / NR / AAAAAA Asa / NR / AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA
urrent rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding K wap rate (rate.£1) aturity type (hard/soft-bullet/pass-through)	Aas / NR / AAF GFF 50.000,000 1.00000000 Sch tulier	Asa / NR / AAA
urrent rating (Moody's/S&P/Fitch/DBRS) anomination mount att issuance mount outstanding (swap rate (rate £1) sturrity type (hard/soft-bullet/pass-through) hedudef final mutrity date	Aas / NK / AAF GRA	Asia NRI AAA Asia NRI AAAA Asia NR
urrent rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding k swap rate (rate:£1) autrity type (hardsoft-bullet)pass-through) cheduled final maturity date goal final maturity date	Aas INR / AAF GRA GRA GRO	Asa / NR / AAA
urrent rating (Moody's S&P/Firch/DBRS) enomination enomination mount at issuance mount outstanding in susuance mount outstanding in mount outstanding in mount outstanding in control trade. The foliation of the susuance is susuance in the control trade in the co	Aas / NK / AAF GRA	Asia NRI AAA Asia NRI AAAA Asia NR
urrent rating (Moody's S&P/Filch/DBRS) enomination mount at issuance mount outstanding t swap rate (rate:£1) atturity type (fractifor-bluelepass-through) beduded final maturity date N N N N N N N N N N N N N N N N N N N	Aaa / NR / AAA GEN GEN GEN GEN GEN GEN GEN GEN GEN GE	Asa NR / AAA
rrent rating (Moody's S&P/Filch/DBRS) renormation nount at issuance nount outstanding (swap rate (rate £1) (swap r	Aaa NR/ AAF GRA GRA GRA GRO	Asa NR AAA Aaa NR Aaa NR AAA Aaa NR Aaa NR AaA Aaa NR AaA Aaa NR A
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urrent rating (Moody's S&P/Filich/DBRS) enomination committed in committed in committed in sessions or count at a sessions or count at a sessions or count at a session can be a	Aas INK / AAF GRAF GROE GROE GROE GROE GROE GROE GROE GROE	Asa NRI AAA Aan NRI AAAA Aan NRI AAA AAA AAA AAA AAA AAA AAA AAA AAA A
urrent rating (Moody's S&P/Filch/DBRS) enomination mount at issuance mount outstanding (sews rate (rate-£1) aburby type (har d'soft-buflet)bass-through) breduted front muburity date (but an insubrity date) (but outstanding) (but	Aas INK / AAF GRA	Aga NR AAA AAA Aga NR Aaa AAA Aga NR Aaa Aaaa Aaa Aaaa Aaaa Aaa Aaaa Aaa Aaa Aaaa Aaa Aaaa Aaa Aaaa Aaaa Aaaa
urrent rating (Moody's S&P/Filch/DBRS) enomination committed in enomination mount at issuances of the second secon	Aas INK / AAF GRAF GROE GROE GROE GROE GROE GROE GROE GROE	Aga NR AAA Aga
urrent rating (Moody's S&P/Filch/DBRS) enomination mount at issuance mount outstanding (swap rate (rate_ET) the work of the swap rate (rate_ET) the duted final maturity date Mount outstanding the swap rate (rate_ET) the duted final maturity date Mount of the swap rate (rate_ET) mode exchange listing upon payment frequency upon payment frequency upon (rate if fixe, margin and reference rate if floating) argin payable under extended maturity period (%) way counterpartly(is)	Aas NR/ AAF GRA	Asa NR AAA Aaa NR Aaa NR AAA Aaa NR Aaaa NR Aaa NR Aaaa NR Aaa N
urrent rating (Moody's S&P/Filch/DBRS) mount at issuance mount at issuance mount outstanding mount mou	Aaa NK / AAF GRA	Agai NRI / AAA Agai NRI / AAAA Agai NRI / AAAAA Agai NRI / AAAAA Agai NRI / AAAAA Agai NRI
urrent rating (Moody's S&PFitch/DBRS) momentation monant at its assume that the commentation monant at its assume that the commentation monant at its assume that the commentation is a same rate (rate £1) stutrity hope (hardfisch buflet)pass-through) headded final maturity date pead final maturity date pead final maturity date puson payment finequency puson payment finequency puson payment finequency puson payment fine filmed, margin and reference rate (filmating) argin payable under extended maturity period (%) were notional demonstration was notional demonstration.	Aas INF / AAF GRA	Agai NRI / AAA Agai NRI / AAAA Agai NRI / AAAAA Agai NRI / AAAAA Agai NRI / AAAAA Agai NRI
urrent rating (Moody's S&P/Filch/DBRS) enomination committed in committed in control and set of the control and se	Aaa NR / AAF GRA GRA SOOO SOO SOO SOO SOO SOO SOO SOO SOO S	Aga NR AAA Aaa Aaa Aaa A
urrent rating (Moody's S&P/Filich/DBRS) enomination committed in committed in committed in committed in sistances. Novem ratin (ratin £1) staturity byte (hard field £1) staturity byte (hard field £1) staturity date (based final maturity date (based final maturity date) could final maturity date (based final fi	Aas INF / AAF GRA GRA S0,000,000 S0,000,000 S0,000,000 S0,000,00	Agai NRI AAA Agai NRI NRI Agai NRI Aaa Agai NRI Aga
rrent rains (Moody's/sSAPFritch/DBRS) nomination nomation is susuance nount at issuance nount outstanding seven test (rate.£1) sweep rate (rate.£1) sweep ra	Aaa NR / AAF GRA GRA SOO SOO SOO SOO SOO SOO SOO SOO SOO SO	Aga NR AAA Aga
rirent rating (Moody's/sSAP/Fitch/DBRS) nomination to momitation to momitation to mode and sequence of the southern to mode and sequence of the sequence of the southern to mode and sequence of the sequence o	Aas INK / AAF GRA GRA GRA GRO	Agai NRI AAA Agai NRI NRI Agai NRI Aaa Agai NRI Aga

Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (ves/no)	Consequence of a trigger breach
Issuer Event of Default	lissuer 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)	Sen/cer's ratings fall below required levels	NA/P-2/F2/NA	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Sentoer'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	N/A / N/A / N/A / N/A	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 Managen'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 / Bas3 / 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