National Transparency Template February 2023



Administration	
Name of issuer	Coventry Building Society
	Coronal Damang Cooley
Name of RCB programme	Coventry Building Society
	Philip Hemsley (Head of Capital Markets)
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	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	31/03/23
Start Date of reporting period	01/02/23
End Date of reporting period	28/02/23
Web links - prospectus, transaction documents, loan-level data	https://live.irooms.net/CoventryBuildingSociety/

Counterparties, Ratings

					Counterparty/ies	F	itch	Mo	ody's	S&P		T
						Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	g Rating trigge
Covered bonds					0	N/A	Aaa / NR / AAA	N/A	AAA	N/A	N/A	N/A
Issuer					Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A
Seller(s)					Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A
Cash manager					Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A
Account bank					HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A
Stand-by account bank					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)					Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A
Stand-by servicer(s)					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool					Coventry Building Society	A-	A-	A2	A2	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool Swap notional amount(s) (GBP)					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	4,664,926,155	£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	5.12279%	1.76250%	1.52800%	1.02000%	4.44250%							
Swap notional maturity/(se LLP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (GBP)	2.40865%	2.40865%	2.40865%	2.40865%	2.40865%							
Collateral posting amount(s) (GBP)					511,692,656							

Accounts, Ledgers

	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
Revenue receipts (please disclose all parts of waterfall)	Value as or the bate or reporting period	AVAILABLE REVENUE RECEIPTS	Talgeteu value
Revenue receipts (please disclose all parts of wateriall)	AVAILABLE REVENUE RECEIPTS	(a) Revenue Receipts - Interest received from Borrowers: £12.943.014	
		(a) Revenue Receipts - Interest received from Borrowers: £12,943,014 (a) Revenue Receipts - Fees charged to Borrowers: £366,277	
	(a) Revenue Receipts - Interest received from Borrowers: £11,871,561		
	(a) Revenue Receipts - Fees charged to Borrowers: £233,434	(b) Interest received: £294,300	
	(b) Interest received: £471,244	(c) Excess Reserve Fund: £0	
	(c) Excess Reserve Fund: £0	(d) Other Revenue Receipts : £1,077	
	(d) Other Revenue Receipts : £6,795,429	(e) Excess Required Coupon Amount: £0	
	(e) Excess Required Coupon Amount: £0	(f) Reserve Ledger credit amounts following Notice to Pay: £0	
	(f) Reserve Ledger credit amounts following Notice to Pay: £0	(g) Amounts Belonging to Third Parties: -£366,277	
	(g) Amounts Belonging to Third Parties: -£233,434	(h) Required Coupon Amount: £0	
	(h) Required Coupon Amount: £0	(i) Interest Accumulation Ledger: £0	
	(i) Interest Accumulation Ledger: £0	Total Available Revenue Receipts: £13,238,391	
	Total Available Revenue Receipts: £19.138.234		
		PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	(a) Fees due to Bond Trustee and Security Trustee: £0	
	(a) Fees due to Bond Trustee and Security Trustee: £0	(b) Fees due to Agent: £0	
	(a) Fees due to Adua in State and Security Husbel. 20	(c) Amounts due to Servicer. Cash Manager. Standby Account Bank. Corporate Services	
	(u) reasing the to Agent. 20 (c) Amounts due to Servicer. Cash Manager. Standby Account Bank. Corporate Services Provider and Asset Monitor: £2.942	Provider and Asset Monitor: £8.475	1
	(c) Amounts due to the Interest Rate Swap Provider: -29,190,062	(d) Amounts due to the Interest Rate Swap Provider: -£9,440,220	
	(a) Amounts due to the merest rate Swap Provider: =29,190,002 (e) (i) Amounts due to/ffrom) the Covered Bond Swap Providers: =£0	(e) (i) Amounts due to/(from) the Covered Bond Swap Provider: £0	1
	(e) (i) Amounts due control ne Covera sona swap Provides. 20 (ii) Amounts due on the Term Advance: £1.815.300	(ii) Amounts due on the Term Advance: £7.666.200	
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledger: £12,722,271	(h) Transfer to Reserve Ledger: £2,708,637	
	(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: £13,787,783	(I) Deferred Consideration: £12,295,298	
	m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £0	(n) Members profit amount: £0	
Principal receipts (please disclose all parts of waterfall)			
r mopai receipts (piease disclose all parts of wateriali)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £36,548,316	(a) Scheduled amounts received from Borrowers: £40,232,069	
	Unscheduled amounts received from Borrowers: £51,349,401	Unscheduled amounts received from Borrowers: £188,717,305	
	Less Further Advances made: -£3,221,119	Less Further Advances made: -£3,784,427	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	1
	Total Available Principal Receipts: £84,676,598	Total Available Principal Receipts: £225,164,947	
	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: £84,676,598	(d) Capital Distribution to Members: £225,164,947	
Reserve ledger		25,124 £ 25,416,48 578,944 £ 14,604,66	
Revenue ledger			
Principal ledger		76,598 £ 225,164,94	
Pre-maturity liquidity ledger	N/A	N/A	N/A

Asset Coverage Test*	Value	Description (please edit if different)	1	
۵		Description (please edit if different) A: Arrears Adjusted True Balance	+	
B	F 9626598	B: Principal Receipts Retained in Cash	1	
	F	C: Retained Cash Contributions	1	
-			1	
_				
D	E 75,000,000	D: Substitution Assets - Principal Receipts' & D: Substitution Assets - Capital Contributions	-	
E	<u> </u>	0	-	
V			-	
YV X	L	X: Savings set off balance	-	
Y	E 200,007,800	Y : Flexible draw deduction	1	
Z	£ 61,998,453	Z: Negative carry adjustment	1	
Total	£ 6,508,509,624		-	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance			
Asset percentage (%)	87.5%			
Maximum asset percentage from Fitch (%)	87.5%			
Maximum asset percentage from Moody's (%) Maximum asset percentage from S&P (%)	99.5% N/A			
Maximum asset percentage from DBRS (%)	AMI AM			
Credit support as derived from ACT (GBP)	£ 1606 421 366			
Credit support as derived from ACT (%)	32.8%			
*Asset Coverage Test does not include series 14 as it was issued	after the calculation date	a		
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	4		
Covered bonds principal amount outstanding (GBP, non-GBP	4 409 507 500			
series converted at current spot rate)	£ 4,429,527,500 £ 7,687,729,562	4		
Cover pool balance (GBP) GIC account balance (GBP)	Σ 7,067,129,302 ξ 126,380,666 126,380,666	1		
Any additional collateral (please specify)	£	1		
Any additional collateral (GBP)	£			
Aggregate balance of off-set mortgages (GBP)	£ 711,988,529			
Aggregate deposits attaching to the cover pool (GBP)	£ 711.988.529 £ 238.687.903			
Aggregate deposits attaching specifically to the off-set mortgages				
(GBP)	£ 201,300,183			
Nominal level of overcollateralisation (GBP)	3,411,644,424 77.5%			
Nominal level of overcollateralisation (%)				
Number of loans in cover pool Average loan balance (GBP)	54,080 £ 142,155			
Weighted average non-Indexed LTV (%)	2 142,133			
Weighted average Indexed LTV (%)	43.3%			
Weighted average seasoning (months)	52.2			
Weighted average remaining term (months)	52.2 228.0			
Weighted average interest rate (%)	2.45%			
Standard Variable Rate(s) (%)	6.34% 0.72%			
Constant Pre-Payment Rate (%, current month)	0.72%			
Constant Pre-Payment Rate (%, quarterly average)	1.42%			
Principal Payment Rate (%, current month)	1.277 1985			
Principal Payment Rate (%, quarterly average) Constant Default Rate (%, current month)	0.00%			
Constant Default Rate (%, quarterly average)	0.00%			
Fitch Discontinuity Factor (%)	n/a			
Moody's Timely Payment Indicator	Probable			
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.1%			
*The above rates are as of 28/02/2023. Please note the current S	andard Variable Rate is 6.74% and the Privilege rate is 6.49% which is effective from 01/03/2023.	a		
Mortgage collections				
Mortgage collections (scheduled - interest)	£ 11.871.561			
Mortgage collections (scheduled - principal)	E 36,548,316			
Mortgage collections (unscheduled - interest)	£ 48,128,282	4		
Mortgage collections (unscheduled - principal)	48,128,282	1		
Loan Redemptions & Replenishments Since Previous Report	ting Date			
	Number	% of total number	Amount (GBP) % of total amoun	t
Loan redemptions since previous reporting date	533	1.0%	40,938,967 0.5	
Loans bought back by seller(s)	46	0.1%	5,912,475 0.19	6
of which are non-performing loans	42	0.1%	5,288,328 0.19	K6
of which have breached R&Ws	4		624,147 0.09	<u>ko</u>
Loans sold into the cover pool	6,294	11.6%	1,120,638,313 14.69	10
Product Rate Type and Reversionary Profiles				Weighted average
rioudo, nato Type and neversionary Fromes				Remaining teaser
	Number	% of total number	Amount (GBP) % of total amoun 6,731,716,189 87.65	t Current rate period (months) Current margin Reversionary margin Initial rate
Fixed at origination, reverting to SVR	51,089	80.7%		
Fixed at origination, reverting to SVR Fixed at origination, reverting to Libor	0	0.0%	0 0.09	
Fixed at origination, reverting to tracker	1,165	1.8%	75,770,905 1.09	6 4.31% 0 0.31% 0.31% 5.43%
Fixed for life	5	0.0%	0 0.0	
Tracker at origination, reverting to SVR	605	1.0%	112,647,864 1.59	6 4.33% 23.1 0.27% -0.30% 4.29%
Tracker at origination, reverting to Libor		0.0%	0 0.05 61.556.396 0.85	6 0.00% 0 0.00% 0.00%
Tracker for life SVR, including discount to SVR	1,203	1.9%	61,556,396 0.89 706,038,209 9.29	6 4.25% 0 0.25% 0.25% 4.07% 6 5.06% 0 5.06% -1.28% 5.06%
	0	0.0%		6 0.00% 0 0.00% -1.28% 0.00%
Libor Total	63,333	100.0%	0 0.0 £ 7,687,729,562 100.0	% 0.00% 0 0.00% </td
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Stratifications				
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	53,844	99.6%	£ 7,656,195,170	99.6%
0-1 month in arrears	199	0.4%	£ 28,064,775	0.4%
1-2 months in arrears	36	0.1%	£ 3,469,617	0.0%
2-3 months in arrears	1	0.0%	£ -	0.0%
3-6 months in arrears	0	0.0%	£ -	0.0%
6-12 months in arrears	0	0.0%	£ -	0.0%
12+ months in arrears	0	0.0%	£ -	0.0%
Total	54,080	0.0%	£ 7,687,729,562	0.0% 100.0%
	· · · · · · · · · · · · · · · · · · ·			
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	36,115 3,304	66.8%	£ 3 638 029 161	47.3%
0-50% 50-55%	3 304	6.1%	£ 3,638,029,161 £ 643,324,629	8.4%
55-60%	3 539	6.5%		9.4%
60-65%	3,539	6.1%	£ 749,219,394	47.3% 8.4% 9.4% 9.7%
65 70%	2,455	4.5%	£ 571,435,674	
70.75%			£ 701,169,399	0.1%
65-70% 70-75% 75-80%	2,771	3.6%	£ 499,146,075	6.5%
80-85%	655			2.0%
85-90%	12	0.0%	£ 2,278,226	2.070
90-95%		0.0%	2,210,220	7.4% 9.1% 6.5% 2.0% 0.0% 0.0%
96-8576 05-100%			-	0.0%
95-100% 100-105%			<u>-</u>	0.0%
100-105%				0.0%
105-110%			<u>-</u>	0.0%
110-125%			<u> </u>	0.0%
125%+ Total	0 54.080	0.0%	£ 7,687,729,562	0.0% 100.00%
100	1 54,080	100.00%	L 1,081,129,362	100.00%
Current Indexed LTV	Atumbar	Ø/ of total number	Amount (CRD)	0/ of total amount
Current indexed LTV	Number 14.700	% of total number	Amount (GBP)	% of total amount
0-50%	41,798	77.3%		60.9%
50-55%	2,815	5.2%	£ 627,870,121	8.2%
55-60%	2,869	5.3%	£ 677,035,716	8.8%
60-65%	2,689	5.0%	£ 671,766,769	8.7% 7.5% 5.6% 0.2% 0.1%
65-70%	2,209	4.1%	£ 574,444,476	7.5%
70-75%	1,608			5.6%
75-80%	64	0.1%	£ 17,854,743	0.2%
80-85%				0.1%
85-90%	3	0.0%	£ 607,670	0.0%
90-95%	3	0.0%	£ 664,977	0.0%
95-100%	0	0.0%	£ -	0.0%
100-105%	0	0.0%	£ -	0.0%
105-110%	0	0.0%	£ -	0.0%
110-125%	0		£ -	0.0%
125%+	0	0.0%	£ -	0.0%
125%+ Total	<u> </u>	0.0%	£ 7,687,729,562	0.0% 100.0%
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
Current outstanding balance of loan 0-5,000	1.057		Amount (GBP) 2,399,301	0.0%
0-5.000 5.000-10.000	1,057	2.0%	2,399,301 8,078,195	0.0%
0-5.000 5.000-10.000	1,057	2.0%	2,399,301 8,078,195	0.0%
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000	1.057 1.060 1.060 3.715 6.500	2.0% 2.0% 6.9% 12.0%	2,399,301 8,078,195 65,207,679 244,328,947	0.0%
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000	1.057 1.060 1.060 3.715 6.500	2.0% 2.0% 6.9% 12.0%	2,399,301 8,078,195 65,207,679 244,328,947 398,954,743	0.0%
0-5,000 5,000-10,000 10,000-25,000 55,000-50,000 50,000-75,000 75,000-100,000	1.057 1.060 3.715 6.506 6.383 7.97 6.383	2.0% 2.0% 6.9% 12.0% 11.1% 11.1%	2,399,301 8,078,195 65,207,679 244,328,947 398,954,743 521,817,405	0.0% 0.1% 0.8% 3.2% 5.2% 6.8%
0-5.000 5.000-10.000 10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 75.000-100.000	1.057 1.060 3.715 6.633 1.050 6.633 1.050 6.633 1.050 6.977 1.050 8.977 1.050 8.977	2 0% 2 0% 6 0% 1 10 1 11% 1 18% 1 13%	2,399,301 8,078,195 65,207,679 244,328,947 398,954,743 521,817,405 1,223,476,086	0.0% 0.1% 0.8% 3.2% 5.2% 6.8% 15.9%
0-5.000 5.000-10.000 10.000-25.000 50.000-75.000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000	1.057 1.060 3.715 6.500 6.500 6.833 6.833 6.977 9.989 9.891 9.9919	2.0% 2.0% 6.9% 12.0% 11.1% 11.1% 11.1% 11.1% 11.3%	2,399,301 8,078,195 65,207,679 244,328,947 398,954,743 521,817,405 1,223,476,086 1,200,560,633	0.0% 0.1% 0.8% 3.2% 5.2% 6.8% 15.9%
0-5.000 5.000-10.000 10.000-25.000 50.000-75.000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000	1.057 1.060 3.715 6.500 6.500 6.833 6.833 6.977 9.989 9.891 9.9919	2.0% 2.0% 4.0% 1.1% 1.1% 1.1% 1.1% 1.1% 1.1% 1.1% 1	2,399,301 8,078,195 65,207,679 244,328,947 398,954,743 521,817,405 1,223,476,086 1,200,560,633	0.0% 0.1% 0.8% 3.2% 5.2% 6.8% 15.9%
0-5.000 5.000-10.000 10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000 200.000-250.000 220.000-250.000	1.057 1.060 3.715 6.506 6.505 6.383 5.977 9.071 6.916 6.917 6.916 6.917 6.916 7.917	2.0% 2.0% 6.9% 12.0% 11.1% 11.1% 11.1% 11.1% 11.3% 12.8% 13.3% 12.8% 12.8% 13.3% 12.8% 13.3% 12.8% 13.3% 13.	2,399,301 8,078,195 65,207,679 244,328,947 398,954,743 521,817,405 1,223,476,086 1,200,560,633	0.0% 0.1% 0.8% 3.2% 5.2% 6.8% 15.9%
0 5.000 5.000 10.000 10.000 25.000 50.000 75.000 50.000 75.000 150.000 000 150.000 000 150.000 200.000 200.000 200.000 250.000 300.000 250.000 300.000	1.057 1.060 3.715 6.505 1.060 1.060 1.060 1.060 1.060 1.060 1.060 1.060 1.060 1.060 1.060 1.0700 1.7700 1.7700	2.0% 2.0% 6.9% 11.0% 11.1% 11.1% 12.0% 12.	2.399.301 8.078.195 65.207.679 244.328.947 398.954.743 521.817.405 1.203.676.086 1.200.560.633 1.005.551.669 758.538.423 555.676.179	0.0% 0.1% 0.8% 3.2% 6.8% 15.9% 15.9% 15.9% 15.9% 13.1% 9.9% 7.2%
0-5.000 5.000-10.000 10.000-25.000 50.000-75.000 75.000-100.000 100.000-150.000 150.000-200.000 150.000-200.000 150.000-200.000 200.000-380.000 200.000-380.000 200.000-380.000 200.000-380.000 200.000-380.000 200.000-380.000 200.000-380.000 200.000-380.000 200.000-380.000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.00000 200.0000 200.0000 200.0000 200.0000 200.0000 200.0000 200.	1.057 1.060 3.715 6.506 5.977 9.871 6.916 6.916 6.916 6.916 6.916 6.916 6.916 7.700 2.700 1.720 1.720	2 20% 2 20% 3 20%	2.399.301 8.078.195 65.207.679 244.328.947 398.954.743 521.817.405 1.223.476.086 1.200.560.633 1.005.551.669 756.538.423 555.676.179 438.287.318	0.0% 0.1% 0.8% 5.2% 6.8% 15.9% 15.9% 13.1% 9.9% 7.2%
0 5.000 5.000 1.000 10.000 25.000 50.001 75.000 50.001 75.000 105.000 1.000 105.000 1.000 105.000 250.000 250.000 250.000 250.000 250.000 250.000 250.000 350.000 450.000 350.000 450.000	1.057 1.060 3.715 6.505 1.060 1.060 1.060 1.060 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0	2 20% 2 20% 4 20% 4 20% 5 20%	2.399.301 8.078.195 264.228.947 398.954.743 521.817.405 1.223.476.086 1.200.560.633 1.005.551.669 756.538.423 555.676.179 438.287.318 326.354.101	0.0% 0.1% 0.8% 5.2% 6.8% 15.9% 15.9% 13.1% 9.9% 7.2%
0 - 5.000 10.000 - 25.000 10.000 - 25.000 10.000 - 25.000 10.000 - 25.000 75.000 - 100.000 150.000 - 200.000 150.000 - 200.000 250.000 - 2	1.057 1.060 3.715 6.505 1.060 1.060 1.060 1.060 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0700 1.0	2 20% 2 20% 4 20% 4 20% 5 20%	2.399.301 8.078.195 264.228.947 398.954.743 521.817.405 1.223.476.086 1.200.560.633 1.005.551.669 756.538.423 555.676.179 438.287.318 326.354.101	0.0% 0.1% 0.8% 5.2% 6.8% 15.9% 15.9% 13.1% 9.9% 7.2%
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0-5.000 0-5.000 0-5.000 0-5.000 10.000 10.000 25.000 0-000 0 0 0.000 0 0 0.000 0 0 0 0 0	1.057 1.060 1.061 1.062 1.063 1.063 1.063 1.063 1.063 1.063 1.063 1.063 1.063 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.074 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 </td <td>2.0% 2.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3</td> <td>2.399.301 8.078.195 8.078.195 9.052.07,677 9.09.054,743 9.054,743 9.054,743 9.0551,669 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354 12.264,731 12.255,425 7.687,729.562 7.52,743 7.5</td> <td>0.0% 0.1% 0.1% 0.1% 0.2% 0.2% 0.6% 1.5% 0.5% 0.3% 0.5% 0.4% 0.5% 0.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0</td>	2.0% 2.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3	2.399.301 8.078.195 8.078.195 9.052.07,677 9.09.054,743 9.054,743 9.054,743 9.0551,669 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354,629 7.85.354 12.264,731 12.255,425 7.687,729.562 7.52,743 7.5	0.0% 0.1% 0.1% 0.1% 0.2% 0.2% 0.6% 1.5% 0.5% 0.3% 0.5% 0.4% 0.5% 0.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0
0-5.000 0-5.000 0-5.000 0-5.000 10.000 10.000 25.000 0-000 0 0 0.000 0 0 0.000 0 0 0 0 0	Image: Section of the section of th	2.0% 2.0% 3.0% 3.0% 3.1% 3.1% 3.2%	2.399.301 8.078.195 8.078.195 8.078.195 8.078.195 8.078.195 8.078.095 8.078 8.078 8.078 8.078 8.078 8.078 8.078 8.078 8.078 8.	0.0% 0.1% 0.1% 0.5%
0-5.000 0-5.00	1.057 1.060 1.061 1.062 1.063 1.063 1.063 1.063 1.063 1.063 1.063 1.063 1.063 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.073 1.074 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 1.075 </td <td>2.0% 2.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3</td> <td>2.399.301 8.078.195 65.207.679 244.32447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.344 34.344 34.344 34.3</td> <td>0.0% 0.1% 0.1% 0.5%</td>	2.0% 2.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3	2.399.301 8.078.195 65.207.679 244.32447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.3447 34.344 34.344 34.344 34.3	0.0% 0.1% 0.1% 0.5%

Seasoning	Number	% of total number	Amount (GBP)	% of total amou
D-12 months	Number 3,976	% or total number 7.4% £	820,707,604	% or total amou 10.7
12-24 months	3,9/6	7.4% £ 15.1% £	1.488.921.905	10.7
24-36 months	0,103 6,746	10.1% £ 12.5% £	1,180,958,348	15.4
36-48 months		8.1% £	753.321.082	9.8
	4,009			
18-60 months		9.6% £	788,198,815	10.3
50-72 months	5,020	9.3% £	684,641,500	8.9
2-84 months	4,982	9.2% £	607,044,771	7.9
34-96 months	3,016	5.6% £	356,716,529	4.6
6-108 months	2,195	4.1% £	227,241,584	3.0
08-120 months	2,496	4.6% £	226,872,413	3.0
20-150 months	3,264	6.0% £	251,457,936	3.3
50-180 months	2,049	3.8% £	144,099,841	1.9
80+ months	2,618	4.8% £	157,547,234	2.0
otal	54,080	100.0% £	7,687,729,562	100.0
terest payment type	Number	% of total number	Amount (GBP)	% of total amou
ixed	50,031	79.0%	6,627,286,284	86.2
VR	10,403	16.4%	813,323,350	10.0
racker	2,899	4.6%	247,119,927	3.1
ther (please specify)_Capped	0	0.0%	0	0.0
otal	63,333	100.00% £	7,687,729,562	100.00
oan purpose type	Number	% of total number	Amount (GBP)	% of total amou
wner-occupied	63,325	100.0%	7.686.530.225	100.0
uy-to-let		0.0%	1 199 337	0.0
econd home		0.0%	1,100,001	0.0
otal	63.333	100.0% £	7,687,729,562	
come verification type	Number	% of total number	Amount (GBP)	% of total amou
ully verified	54.080	100.0%	7.687.729.562	100.0
ast-track	04,000	0.0%	1,001,120,002	0.0
elf-certified			0	
otal	54.080		7,687,729,562	
		100.070	1,001,120,002	1 100.0
emaining term of loan	Number	% of total number	Amount (GBP)	% of total amou
-30 months	Number 2,404	% or total number 4.4% £	52,738,273	0.7
0-60 months	2,404	4.470 E 7.8% E	175.548.864	2.3
0-120 months	4,192	7.8% £ 20.4% £	840,434,308	10.9
20-180 months	11,162	20.6% £	1,404,434,604	18.3
80-240 months	10,070	18.6% £	1,744,202,862	22.7
40-300 months	7.700	14.2% £	1,658,528,721	21.0
00-360 months	4,813	8.9% £	1,150,749,003	15.0
60+ months	2,706	5.0% £	661,092,925	8.6
otal	54,080	100.0% £	7,687,729,562	100.0
mployment status	Number	% of total number	Amount (GBP)	% of total amou
mployed	38,691	71.5% £	4,889,730,837	63.0
elf-employed	13,989	25.9% £	2,636,533,082	34.3
nemployed	119	0.2% £	9,508,275	0.1
etired	624		28,435,323	0.4
iuarantor				0.
ther	657		123.522.045	1.
otal	54.080 54.080	100.0% £	7.687.729.562	100.0
	34,000	1 100.0% [£	1,001,128,302	1 100.
word Bonde Outetanding, Accordated Darivatives (places disclose for all	() honde outstanding)			
vered Bonds Outstanding, Associated Derivatives (please disclose for all				
ries	2014	8	12/11/19	00/00/

Covered Bonds Outstanding, Associated Derivatives (please	e disclose for all bonds outstanding)							
Series	2	8	9	10	11	12	13	14
Issue 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
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
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		850,000,000	750,000,000	500,000,000
Amount outstanding	500,000,000	500,000,000	600,000,000	500,000,000		850,000,000	750,000,000	500,000,000
FX swap rate (rate:£1)	1.00000000	0.85600000	1.00000000	0.889100000		1.00000000	0.860550000	0.868251516
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/11/24	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	24/11/25	12/01/25	13/11/24	20/06/27	15/01/26	02/04/25	07/07/29	07/12/27
ISIN	XS0400750542	XS1529880368	X\$1908278440	XS2015230365	XS2101343528	XS2149428109	XS2360599281	XS2534984716
Stock exchange listing	LSE	LSE	LSE	LSE	LSE	LSE	LSE	LSE
Coupon payment frequency	Monthly	Annually	Quarterly	Annually		Quarterly	Annually	Annually
Coupon payment date	24/03/23	12/01/24	15/05/23	20/06/23	17/04/23	03/04/23	07/07/23	07/12/23
Coupon (rate if fixed, margin and reference rate if floating)	4.733%	0.500%	4.170%	0.125%	4.113%	4.247%	0.010%	2.625%
Margin payable under extended maturity period (%)	0.800%	1.763%	0.600%	1.528%	0.520%	0.800%	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	N/A	45303	N/A	20/06/26	N/A	N/A	07/07/28	07/12/26
LLP receive rate/margin	N/A	0.005	N/A	0.125%	N/A	N/A	0.010%	2.625%
LLP pay rate/margin	N/A	1.7625%	N/A	1.5280%	N/A	N/A	1.0200%	4.4425%
Collateral posting amount*	£ -	-	£ 511.692.656	£ - 3	£ - 1	-	£ - £	-

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

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
ssuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A / N/A / N/A / N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NA / P-2 / F2 / NA	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fail below required levels	NA / Baa1 / BBB / N/A	No	Replace servicer within 60 days at subsequent breact
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	NA / NA / NA	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	NA / NA / NA / NA	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 fail 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

)BRS	
Current rating	
N/A	