National Transparency Template July 2023





Counterparties, Ratings														
		Counterparty/ies			Fitch	Moody's		S&P		DBRS				
							Rating 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					Cover	ntry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)						ntry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager					Cover	ntry 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)					Cover	ntry 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					Cover	ntry 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
Stand-by swap provider(s) on cover pool Swap notional amount(s) (GBP)	£5,228,845,720	£428,000,000	£444,550,000	£645,412,500	£434,125,758									

	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
evenue receipts (please disclose all parts of waterfall)	. 31	AVAILABLE REVENUE RECEIPTS	
	AVAILABLE REVENUE RECEIPTS	(a) Revenue Receipts - Interest received from Borrowers: £14,990,120	
	(a) Revenue Receipts - Interest received from Borrowers: £15,814,408	(a) Revenue Receipts - Fees charged to Borrowers: £827,191	
	(a) Revenue Receipts - Fees charged to Borrowers: £304,994	(b) Interest received: £692,663	
	(b) Interest received: £466.988	(c) Excess Reserve Fund: £2.870.388	
	(c) Excess Reserve Fund: £0	(d) Other Revenue Receipts: £4,389	
	(d) Other Revenue Receipts: £4.348	(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: -£827,191	
	(a) Amounts Belonging to Third Parties: -£304.994	(h) Required Coupon Amount: £0	
	(h) Required Coupon Amount: £0	(i) Interest Accumulation Ledger: £0	
	(i) Interest Accumulation Ledger: £0	Total Available Revenue Receipts: £18,557,560	
	Total Available Revenue Receipts: £16.285.744	Total Manuale Notatide Necepta. E10,007,000	
	Total Manage November 1200pts. 210,200,144	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 Bond Trustee and Security Trustee. 20	1
	(a) Fees due to Botto Trissee and Security Trusiee. 20 (b) Fees due to Agent: £0	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	1
	(b) Amounts due to Servicer. Cash Manager. Standby Account Bank. Corporate Services Provider and Asset Monitor: £6.000	Provider and Asset Monitor: £70.623	
	(c) Amounts due to servicer, cash wanager, standary account salink, corporate services Provider and Asset Monitor. 25,000 (d) Amounts due to the Interest Rate Swap Provider: -£14,915.402	(d) Amounts due to the Interest Rate Swap Provider: -£12.313.811	
	(c) Amounts due to the interest rate Swap Provider: z-ra,9 15,402 (e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	(e) (i) Amounts due to life interest Rate Swap Provider: -2.12,513,611 (e) (i) Amounts due to liferom) the Covered Bond Swap Providers: £6,518,666	
	(ii) Amounts due on the Term Advance: £10.430.300	(ii) Amounts due to (from) the Covered Bond Swap Providers. £6,516,666	
	(II) Amounts due on the Term Advance: £10,430,300 (f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(ii) Amounts due on the Ferm Advance: £19,373,854 (f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(1) Transier to Coupon Payment Leager rollowing Cash Manager Event: ±0 (g) Transier to Standby GIC Account following Servicer Event of Default: ±0	(g) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (g) Transfer to Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledger: £1,773,360	(h) Transfer to Reserve Ledger: £0	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(j) Indemnity amounts due to the Members: £0	(j) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions: £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £18,991,486	(I) Deferred Consideration: £4,908,227	
	(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	
ncipal receipts (please disclose all parts of waterfall)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £39,914,919	(a) Scheduled amounts received from Borrowers: £40,136,108	
	Unscheduled amounts received from Borrowers: £93,468,766	Unscheduled amounts received from Borrowers: £46,944,982	
	Less Further Advances made: -£5.420.682	Less Further Advances made: -£3.631.676	
	(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	
	Total Available Principal Receipts: £127,963,003	Total Available Principal Receipts: £83,449,414	
	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	
	(b) Transfer to Principal Ledger: £0	(b) Transfer to Principal Ledger: £0	
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due to the Covered Bond Swap Providers. £0	
	(ii) Amounts due on the Term Advance: £U (d) Capital Distribution to Members: £127.963.003	(II) Amounts due on the Ferm Advance: £0 (d) Capital Distribution to Members: £83.449.414	
	(d) Capital Distribution to Wernbers. £127,963,003	(u) Capital Distribution to Members. £63,449,414	1
eserve ledger		1,625,034 £ 44,495,422	£ 41,
evenue ledger		7,590,739 £ 17,514,363	£
incipal ledger		7,963,003 £ 83,449,414	
-maturity liquidity ledger	N/A	N/A	N/A

Asset Coverage Test*	Value	Description (please edit if different)	٦	
		A: Arrears Adjusted True Balance	7	
		B B: Principal Receipts Retained in Cash	=	
	51,007,003	C: Retained Cash Contributions	⊣	
,	I.	C. Realited Casil Collabolions	⊣	
	£ 76.076.000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions		
	£ .		0	
/	£ .		<u></u>	
V	£ -		0	
	f 245 653 921	X: Savings set off balance	7	
/	£ .	Y : Flexible draw deduction	7	
2	£ 51.657.061	Z: Negative carry adjustment	7	
Fotal .	£ 6,138,447,583		-	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance			
Asset percentage (%)	87.5%			
Maximum asset percentage from Fitch (%)	87.5%			
laximum asset percentage from Moody's (%)	99.5%			
faximum asset percentage from S&P (%)	N/A	A Commence of the Commence of		
laximum asset percentage from DBRS (%)	N/A	Ā		
redit support as derived from ACT (GBP)	£ 1,236,359,325			
redit support as derived from ACT (%)	25.2%			
		⊣		
rogramme-Level Characteristics				
rogramme currency	EUR			
rogramme size	7bn	1		
overed bonds principal amount outstanding (GBP, non-GBP		1		
eries converted at swap FX rate)	£ 4,902,088,258.00			
	4,902,000,230.00	7		
pries converted at current enot rate)	£ 4,877,800,000			
eries converted at current spot rate) Cover pool balance (GBP)	£ 4,077,00,000 £ 7,209,576,763	T		
IIC account halance (GRP)	£ 1,209,710,700			
GIC account balance (GBP) uny additional collateral (please specify)	6,116,176	1		
Iny additional collateral (GBP)				
Aggregate balance of off-set mortgages (GBP)	E 657,209,223	d		
agregate denneits attaching to the cover nool (CPD)	E 001,209,362 E 245,653,921			
Aggregate deposits attaching to the cover pool (GBP) Aggregate deposits attaching specifically to the off-set	240,050,021			
nortgages (GBP)	£ 202,111,631			
Nominal Javal of overcollateralisation (CRD)	£ 202,111,631 2.494,177,025	6		
Nominal level of overcollateralisation (GBP)	Z,499,177,026 50,97			
Nominal level of overcollateralisation (%)	50.9% 51.378			
Number of loans in cover pool Average loan balance (GBP)	51,328 £			
	E 140,401 49,4%			
Weighted average non-Indexed LTV (%)	49.4% 43.6%	<u>6</u>		
Weighted average Indexed LTV (%)				
Weighted average seasoning (months)	56.2 225.8	<u>2</u>		
Weighted average remaining term (months)	225	<u>0</u>		
Weighted average interest rate (%) Standard Variable Rate(s) (%)	£1/27/ 6.99%	0 /		
Constant Pre-Payment Rate (%, current month)	1,22%			
Constant Pre-Payment Rate (%, quarterly average)	0.80%			
Principal Payment Rate (%, current month)	1.77% 1.34%			
Principal Payment Rate (%, quarterly average)	1,347			
Constant Default Rate (%, current month)	0.00%			
Constant Default Rate (%, quarterly average)	0.00%	6		
Fitch Discontinuity Factor (%)	n/e	8		
Moody's Timely Payment Indicator	Probable	<u>e</u>		
Moody's Collateral Score (%, including/excluding systemic risk	5.0% / 2.2%	6		
*The above rates are as of 31/07/2023. Please note the curren	nt Standard Variable Rate is 7.24% and the Privilege rate is 6.99% which is effective from 01/08/2023.	=		
Mortgage collections	-			
		_		
Mortgage collections (scheduled - interest)	£ 15,814,408			
Mortgage collections (scheduled - principal)	£ 39,914,919			
Mortgage collections (unscheduled - interest)	<u>-</u>			
Mortgage collections (unscheduled - principal)	£ 88,048,084			
		-		
Loan Redemptions & Replenishments Since Previous Rep	orting Date			
	Number	% of total number	Amount (GBP) % of total amount	
Loan redemptions since previous reporting date	808	1.69	% 77,482,187 1.1%	
Loans bought back by seller(s)	112	0.29	% 19.887.913 0.3%	
of which are non-performing loans	43		% 6,502,069 0.1%	
of which have breached R&Ws	5			
Loans sold into the cover pool	619	1.29	% 115,248,238 1.6%	
roduct Rate Type and Reversionary Profiles			Г	Weighted average
***************************************			T	Remaining teaser
	Number	% of total number	Amount (GBP) % of total amount	Current rate period (months) Current margin Reversionary
	48,901	1 81.19	% 6,321,383,787 87.7%	2.33% 32.6 1.09% -
Fixed at origination, reverting to SVR	1000	0.09	% 0 0.0%	0.00% 0 0.00%
Fixed at origination, reverting to SVR Fixed at origination, reverting to Libor	1.04			5.31% 0 0.31%
ixed at origination, reverting to Libor		0.0		0.00% 0 0.00%
Fixed at origination, reverting to Libor Fixed at origination, reverting to tracker	1,04			
Exed at origination, reverting to Libor Exed at origination, reverting to tracker Exed for life	4		V. 140 885 526 2 490	5 17% 20 8 0 12%
ixed at origination, reverting to Libor ixed at origination, reverting to tracker ixed for life fracker at origination, reverting to SVR	14 A	1.39	% 149,885,526 2.1%	5 17% 20 8 0 13% -
ixed at origination, reverting to Libor ixed at origination, reverting to tracker ixed for life racker at origination, reverting to SVR racker at origination, reverting to Libor	4 A 8000	1 1.39 0 0.09	% 0 0.0%	5 17% 20 8 0 13% -
Fixed at origination, reverting to Libor Fixed at origination, reverting to tracker Fixed for life Tracker at origination, reverting to SVR Fracker at origination, reverting to Libor Fracker for life Fracker for life	8801 C 1,17777	1 1.33 0 0 0.09 9 1.88	% 0 0.0% % 53,667,618 0.7%	5 17% 20 8 0 13% -
Fixed at origination, reverting to Libor Fixed at origination, reverting to tracker Fixed for life Tracker at origination, reverting to SVR Tracker at origination, reverting to Libor Tracker at origination, reverting to Libor Tracker for life SVR, including discount to SVR	4 A 8000	1 1.39 0 0.00 9 1.89 2 14.19	% 0 0.0% % 53,667,618 0.7% % 619,746,287 8.6%	5.17% 20.8 0.13% - 0.00% 0 0.00% 5.22% 0 0.22% 5.61% 0 -1.63% -
Fixed at origination, reverting to Libor Fixed at origination, reverting to tracker Fixed for life Tracker at origination, reverting to SVR Tracker at origination, reverting to Libor Tracker for life Tracker for life	8801 C 1,17777	1 1 1.33 0.00 9 1.89 2 14.11	% 0 0.0% % 53,667,618 0.7% % 619,746,287 8.6%	5 17% 20 8 0 13% -

Initial rate

2.26%

0.00%
5.44%
0.00%
5.15%
0.00%
5.15%
0.00%
5.01%
2.66%

ratifications rears breakdown	Number	% of total number		Amount (GBP)	% of total a
ent	Number 51,104	/o or total number	99.6% £	7,177,167,008	~ or rould i
onth in arrears	31,10		0.4% £	27,080,255	
	18:		0.4% £	5 329 500	
onths in arrears				5,329,500	
months in arrears			0.0% £	-	
months in arrears			0.0% £		
2 months in arrears			0.0% £	-	
months in arrears			0.0% £	-	
al	51,328		100.0% £	7,209,576,763	
	Number	% of total number			% of total
rent non-Indexed LTV	Number 34,711	% or total number	67.6% £	Amount (GBP) 3.474.904.807	% of total
5%	3.26		64% £	631,610,705	
0%					
U76	3,34		6.5% £	693,095,742	
5%	2,987		5.8% £	678,189,832	
0%	2,410		4.7% £	568,644,305	
5%	2,530		4.9% £	641,955,696	
0%	1,636		3.2% £	419,603,125	
5%	417		0.8% £	98,539,934	
0%	14		0.0% £	3.032.616	
5%			0.0% £	-	
00% 105%			0.0% £		
105%			0.0% £	-	
110%			0.0% £		
			0.0% £ 0.0% £		
-125%			U.U% £	•	
%+ I			0.0% £ 100.00% £		
	51,32	l The state of the	100.00% £	7,209,576,763	
rent Indexed LTV	Number	% of total number		Amount (GBP)	% of tota
%	39,510		77.0% £	4,329,603,332	
5%	2,646		5.2% £	582,292,213	
0%	2,72		5.3% £	633,733,950	
5%	2.58		5.0% £	639,738,490	
	2.00	1	3.0% E	542 139 870	
'0% '5%		1			
	1,562		3.0% £	421,522,232	
0%	160		0.3% £	50,005,763	
5%	24		0.0% £	8,139,715	
0% 5%			0.0% £ 0.0% £	2,207,760	
5%			0.0% £	193,438	
00%			0.0% £		
105%			0.0% £		
-110%			0.0% £		
-110%	+		0.0% £	•	
-125%			0.0% £	•	
%+			0.0% £ 100.0% £		
al	51,328		100.0% £	7,209,576,763	
rrent outstanding balance of loan	Number	% of total number		Amount (GBP)	% of total
					76 OI 10ta
000	Number 4 07'		2.194		
000	1,072		2.1%	2,339,682	
000 00-10.000	1,072		2.1%	2,339,682 8,216,700	
000 0-10,000 00-25,000	1,07 1,07 3,50		2.1% 2.1% 6.8%	2,339,682 8,216,700 61,395,213	
000 0-10,000 00-25,000 00-50,000	1,071 1,077 3,500 6,373		2.1% 2.1% 6.8% 12.4%	2,339,682 8,216,700 61,395,213 238,941,298	
000 0-10,000 00-25,000 00-50,000 00-75,000	1,07 1,070 3,000 4,000 1		2.1% 2.1% 6.8% 12.4%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384	
000 0-10,000 00-25,000 00-50,000 00-60,000 00-	1,07 1,077 3,507 6,574 5,704		2.1% 2.1% 6.8% 12.4% 11.8%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837	
000 0-10,000 00-25,000 00-25,000 00-50,000 00-75,000 00-100,000 00	1,07 1,077 3,060 4,077 1		2.1% 2.1% 6.8% 12.4% 11.8% 11.1%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850	
000 0-10,000 00-25,000 00-25,000 00-00,000 00-00,000 00-00,000 00-100,000 00-150,000 000-150,000 000-150,000 000-000,000 000-000,000 000-000,000 000	1,071 1,077 3,590 6,373 5,000 5,000 9,330		2.1% 2.1% 6.8% 12.4% 11.8% 11.1% 18.1%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913	
000 0-10,000 00-25,000 00-25,000 00-00,000 00-00,000 00-00,000 00-100,000 00-150,000 000-150,000 000-150,000 000-000,000 000-000,000 000-000,000 000	1,07 1,077 3,550 6,373 6,949 9,949 4,449		2.1% 2.1% 6.8% 12.4% 11.8% 11.1% 18.1% 12.7% 8.3%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598	
000 0-01,000 0-01,000 0-025,000 0-025,000 0-025,000 0-025,000 0-025,000 0-010,000 0-000-000,000 0-0000,000 0-000,000 0-000,000 0-000,000 0-000,000 0-000,000 0-000,000	1,077 1,077 3,050 6,040 5,700 9,300 4,240		2.1% 2.1% 6.8% 12.4% 11.8% 11.19, 18.1% 8.3% 5.0%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,637	
000 000 000 000 000 000 000 000 000 00	1,077 1,107		2 1% 2.1% 6.8% 12.4% 11.8% 11.1% 18.1% 12.7% 8.3% 5.0% 3.1%	2.339.682 8.216.700 61,395,213 238.941,298 378.432.384 498,717.837 1,152.272.850 1,127.831.913 952.371.598 704.309,637 508.173,781	
000 000 000 000 000 000 000 000 000 00	1,077 1,077		2.1% 2.1% 6.8% 12.4% 11.8% 11.1% 18.1% 12.7% 8.3% 5.0% 3.1% 2.2%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,637 508,173,781 412,937,362	
000-000 000-000 000-25 000 00-25 000 00-50 000 00-50 000 00-100 000 00-100 000 00-100 000 000-200 000 000-200 000 000-300 000 000-300 000 000-300 000 000-300 000 000-300 000 000-300 000 000-300 000 000-300 000 000-300 000	1,077 1,077 1,077 3,590 6,377 6,041 5,707 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041 6,041		2.1% 2.1% 6.8% 12.4% 11.8% 11.1% 18.1% 12.7% 8.3% 5.0% 3.1% 2.2% 1.4%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,637 508,173,781 412,937,362 301,055,169	
000 000 000 000 000 000 000 000 000 00	1,07 1,077 3,060 6,373 5,793 6,494 4,225 2,266 1,1,1,1,1		2.1% 2.1% 6.8% 12.4% 11.8% 11.1% 12.7% 8.3% 5.0% 3.1% 2.2% 1.4%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,637 508,173,781 412,937,362 301,055,169 238,388,405	
000 000 000 000 000 000 000 000 000 00	1,07 1,077 3,060 6,373 5,793 6,494 4,225 2,266 1,1,1,1,1		2.1% 2.1% 6.8% 12.4% 11.8% 11.1% 12.7% 8.3% 5.0% 3.1% 2.2% 1.4%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,637 508,173,781 412,937,362 301,055,169 238,388,405	
000 000 000 000 000 000 000 000 000 00	1,07 1,07 1,07 1,07 1,07 1,07 1,07 1,17 1,1		2 1% 2 1% 6 68% 12 2% 11 8% 11 18% 12 7% 5 6% 3 1% 2 2% 1 0% 1 0%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,637 508,173,781 412,937,362 301,055,169 238,388,405 279,978,721	
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1,07 1,077 3,505 6,343 4,254 4,254 1,107 1		2 1% 2 1% 6 8% 12 2% 11.8% 11.1% 18 1% 12.7% 8 3% 5 0% 3 1% 2 2% 1 4% 1 0%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,637 412,937,362 301,055,169 238,388,405 279,978,721 183,519,935	
000 000 000 000 000 000 000 000 000 00	1,077 1,077		2.1% 2.1% 6.8% 12.4% 13.4% 11.8% 11.1% 18.1% 12.7% 2.3% 13.1% 2.2% 10% 0.6% 10% 0.6%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,394 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,537 508,173,781 412,937,362 301,055,169 238,388,405 279,978,721 183,519,935 94,613,335	
000 000 000 000 000 000 000 000 000 00	107 107 107 107 107 107 107 107 107 107		2.1% 2.1% 6.8% 12.4% 11.6% 11.18% 12.7% 5.0% 3.1% 2.2% 1.05 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0%	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 952,371,598 704,309,637 508,173,781 412,937,362 301,055,169 238,388,405 279,978,721 183,519,935 94,613,335	
0.000 0.000	1,077 1,077		2,1% 2,1% 6,8% 12,2% 13,18% 11,1% 18,1% 18,1% 12,2% 8,3% 3,1,1% 10,5% 10	2,339,682 8,216,700 61,395,213 238,941,298 378,432,394 498,717,837 1,152,272,850 1,127,831,913 952,371,598 704,309,537 508,173,781 412,937,362 301,055,169 238,388,405 279,978,721 183,519,935 94,613,335	
000-000 000-000 000-25 000 00-25 000 00-35 000 00-50 000 00-150 000 00-150 000 00-150 000 000-150 000 000-350 000	107 107 107 107 107 107 107 107 107 107		2.1% 2.1% 6.8% 12.4% 11.8% 13.1% 12.7% 5.0% 3.1% 2.2% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0	2.336,682 8.216,700 61,395,213 238,941,295 378,452,384 489,777,837 1,152,272,850 1,127,831,913 962,371,598 704,309,637 508,173,781 412,973,362 301,055,169 279,978,721 183,519,938 94,613,335 94,613,335 94,613,335 94,613,335 94,613,335 94,613,335 94,613,335 94,613,335 96,613,335 97,966,958	
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	107 107 107 107 107 107 107 107 107 107		2,1% 2,1% 6,8% 12,2% 13,18% 11,1% 18,1% 18,1% 12,2% 8,3% 3,1,1% 10,5% 10	2,339,682 8,216,700 61,395,213 238,941,298 378,432,384 498,717,837 1,152,272,850 952,371,598 704,309,637 508,173,781 412,937,362 301,055,169 238,388,405 279,978,721 183,519,935 94,613,335	
000-000 000-000 000-25 000 00-25 000 00-25 000 00-50 000 00-50 000 00-100 000 00-100 000 000-25 000	1077 1077 1077 1077 1077 1077 1077 1077		2.1% 6.8% 12.4% 6.8% 12.4% 13.4% 13.1% 14.5% 15.0% 15.	2.336.682 8.216.700 61.395.213 238.491.238 378.432.384 408.717.637 1.152.272.850 1.127.631.913 962.271.995 974.300.637 986.173.781 248.384.05 249.05.386 2	
000-000 000-000 000-25 000 00-25 000 00-25 000 00-50 000 00-50 000 00-100 000 00-100 000 000-25 000	1,107 1,107	% of total number	2.1% 2.1% 6.5% 6.5% 11.1% 11.1% 12.7% 8.3% 2.2% 1.4% 1.0	2,339,682 8,216,700 61,396,213 238,441,298 378,432,384 448,777,837 11,277,831,913 952,371,935 970,4309,637 441,297,362 301,055,762 301,055	% of tota
000-000 000-000 000-000 000-5000	1,077 1,075 1,077 1,075	% of total number	2.1% 2.1% 6.5% 6.5% 11.1% 11.1% 12.7% 8.3% 2.2% 1.4% 1.0	2,339,682 8,216,700 61,396,213 238,441,298 378,432,384 448,777,837 11,277,831,913 952,371,935 970,4309,637 441,297,362 301,055,762 301,055	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1 107 1 107	% of total number	2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.2% 2.2%	2,336,622 8,216,702 61,369,213 1,369,369,369 1,369,369 1,369	% of tota
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1 107 1 107	% of total number	2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.2% 2.2%	2,339,682 8,216,700 61,396,213 238,441,298 378,432,384 448,777,837 11,277,831,913 952,371,935 970,4309,637 441,297,362 301,055,762 301,055	% of tota
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1 1077 1	% of total number	2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1%	2,336,622 8,216,700 28,16,700 28,041,296 28,041,296 48,977,837 11,02,278,850 11,02,278,850 11,02,278,850 11,02,278,850 11,02,278,850 11,02,310,031 508,172,781 147,037,362 147	% of tota
000 000 000 000 000 000 000 000 000 00	107 107 107 107 107 107 107 107 107 107	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,682 8,216,702 61,359,213 376,432,384 489,171,837 1,152,272,850 1,127,831,913 962,271,933 1,000,000 1,000,000 1,000,000 1,000,000	% of tota
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1 1077 1	% of total number	2.1% (2,336,622 8,216,700 28,16,700 28,041,296 28,041,296 48,977,837 11,02,278,850 11,02,278,850 11,02,278,850 11,02,278,850 11,02,278,850 11,02,310,031 508,172,781 147,037,362 147	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1 1077 1 1079 1	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,622, 236,625, 2	% of tota
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1,077 1,075 1,077 1,075	% of total number	2.1% (2,336,622 8,216,700 6,362,523 6,362,	% of tota
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1 1077 1 1079 1	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2.336.622 2.306.625 2.306.	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1,077 1,075 1,077 1,075	% of total number	2.1% (2,336,622 8,216,700 6,362,523 6,362,	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1 1077 1	% of total number	2.1% (5.2%) (5.2	2.336.62 2.3	% of tota
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1,077	% of total number	2.1% (2.4%) (2.4	2,336,622 8,16,700 28,16,700 28,041,296 378,442,384 488,777,837 1102,272,850 1112,831,000 112,831,000 112,831,000 112,831,000 112,831,000 112,831,000 112,831,000 112,831,000 112,831,000 112,831,000 112,831,000 113,335 113,335 113,335 113,335 113,335 113,335 113,335 113,335 113,000	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	107 107	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,622,236,636,637,631,388,405,237,966,968,377,966,979,377,966,979,377,978,378,378,378,378,378,378,378,378,378,3	% of tota
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1,077 1,07	% of total number	2.1% 2.1% 2.1% 2.1% 2.1% 2.2% 1.2.4% 1.1.18 1.1.18 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7%	2,336,622 8,216,700 281,617,700 283,641,286 281,641,286 378,443,286 488,471,837 1,152,272,850 1,127,831,913 1,152,272,850 1,127,831,913 1,152,272,850 1,127,831,913 1,152,272,850 1,152,272,850 1,152,273,850 1,152,273,850 1,152,273 1,153,519,935 1,153,519,	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	107 107	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,622,236,636,637,631,386,637,631,386,637,631,386,637,631,386,637,631,386,637,631,386,631,	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	107 107 107 107 107 107 107 107 107 107	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,622 8,216,700 9,362,501 9,362,503 9,362,503 9,362,503 9,362,503 9,362,503 1,127,231,903 1,127,231 1,127,231 1,127,231 1,127,231 1,127,231 1,127,231 1,127,231 1,127,231 1,127,231	% of total
0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1077 1070 1070 1070 1070 1070 1070 1070	% of total number	2.1% 2.1% 2.1% 2.1% 2.1% 2.2% 1.2.4% 1.1.18 1.1.18 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7% 1.1.18 1.2.7%	2,336,622 8,216,700 281,617,700 283,641,286 281,641,286 378,443,286 488,471,837 1,152,272,850 1,127,831,913 1,152,272,850 1,127,831,913 1,152,272,850 1,127,831,913 1,152,272,850 1,152,272,850 1,152,273,850 1,152,273,850 1,152,273 1,153,519,935 1,153,519,	% of tota
000,000 000,250,00	1077 1078 1079	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,622, 236,632, 2	
000,000 000,250,00	107 107 107 107 107 107 107 107 107 107	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,622, 236,632, 2	
000 000 000 000 000 000 000 000 000 00	1077 1078 1079	% of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2,336,622, 236,624, 237,045,636, 237,045,636, 237,045,636, 237,045,636, 237,045,045,045,045,045,045,045,045,045,045	
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000-000 000-000 000-25000 000-25000 000-25000 000-150.000 000-150.000 000-150.000 000-150.000 000-250.0000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.000 000-250.00000 000-250.0000 000-250.0000 000-250.0000 000-250.0000 000-250.00000 000-250.00000 000-250.00000 000-250.00000 000-250.00000 000-250.00000 000-250.000000 000-250.0000000000	107 107 107 107 107 108 108 109	% of total number % of total number	2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.2% 2.24% 11.1% 10.1% 2.2% 2.2% 1.1% 2.2% 2.2	2,336,622 2,336,622 2,336,622 2,341,236 2,376,342,236 4,382,472,383 4,1284 4,488,171,837 4,152,272,850 4,1272,851,913 4,152,272,850 4,152,272,850 4,152,273 4,152,272,850 4,152,273 4,152,272,850 4,152,273 4,152,272,850 4,152,273 4,152,27	
000 0.00 0.00 0.00 0.00 0.00 0.00 0.00	107 107 107 107 107 107 107 107 107 107	% of total number % of total number	2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1% 2 1%	2.336.682 2.336.	% of total

Seasoning	Number % of total number Amo	ount (GBP)	% of total amount					
0-12 months		403,198,181	5.6%					
12-24 months		1,282,736,597	17.8%					
24-36 months		1,356,231,170	18.8%					
36-48 months 48-60 months	4,340 8.5% E 4,800 9.5% E	749,603,736 756,149,404	10.4% 10.5%					
		538.827.377	7.5%					
60-72 months 72-84 months	5,970 7.09 F. 5,938 11.6% E 5.338 11.6% E	739,951,022	10.3%					
84-96 months	3,500 11,001 5,3% £	331 473 724	4.6%					
96-108 months	2.709 3.309 £	260,388,724	3.6%					
108-120 months	2.191 4.3% £	204,074,292	2.8%					
120-150 months	3,502 6.8% £	285,162,595	4.0%					
150-180 months		135,352,321	1.9%					
180+ months								
Total	51,328 100.0% £	7,209,576,763	100.0%					
Interest payment type	Number % of total number Amo	ount (GBP)	% of total amount					
Fixed		6,226,830,381	86.4%					
SVR Tracker	9.597 15.9% 2.885 4.7%	716,837,333	9.9%					
		265,909,048	3.7%					
Other (please specify) Capped Total	0 0.0% 60.311 100.00% £	7,209,576,763	0.0% 100.00%					
Total	00:00:00	7,209,370,703	100.0076					
Loan purpose type	Number % of total number Amo	ount (GBP)	% of total amount					
Owner-occupied		7.208.950.941	100.0%					
Buy-to-let	4 0.0%	625,822	0.0%					
Second home	0 0.0%	0	0.0%					
Total	60,311 100.0% £	7,209,576,763	100.0%					
•								
Income verification type Fully verified			% of total amount					
Fully verified		7,209,576,763	100.0%					
Fast-track	0 0.0%	0	0.0%					
Self-certified Total	0 0.0% 51,328 100.0%	7.209.576.763	0.0% 100.0%					
Total	51,328 100.0%	7,209,576,763	100.0%					
Remaining term of loan	Number % of total number Amo	ount (GBP)	% of total amount					
0-30 months		51,845,659	0.7%					
30-60 months		169 799 615	2 4%					
	4,057 7,95% £ 10,558 20,6% £	169,799,615 805,881,453	2.4% 11.2%					
60-120 months 120-180 months	10,598 20.6% £	805,881,453	11.2%					
60-120 months 120-180 months 180-240 months	10,598 2094 E							
60-120 months 120-180 months 180-240 months	10,598 20.5% E 10,708 20.9% E 9,386 18.3% E	805,881,453 1,339,700,267	11.2% 18.6%					
60-120 months 120-180 months 180-240 months 240-300 months 300-380 months	10,598 20% E 10,598 20% E 10,706 20.9% E 9,386 18,3% E 7,219 14,1% E 4,454 8,7% E	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603	11.2% 18.6% 22.6% 21.5% 14.7%					
30-60 months 60-120 months 120-180 months 120-180 months 240-300 months 300-360 months 300-360 months 300-months	10,598 20% E 10,598 20% E 10,706 20.9% E 9,386 18,3% E 7,219 14,1% E 4,454 8,7% E	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603	11.2% 18.6% 22.6% 21.5% 14.7% 8.3%					
60-120 months 120-180 months 180-240 months 240-300 months 300-380 months	10,598 20% E 10,598 20% E 10,706 20.9% E 9,386 18,3% E 7,219 14,1% E 4,454 8,7% E	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530	11.2% 18.6% 22.6% 21.5% 14.7%					
60-120 months 120-180 months 180-240-300 months 240-300 months 3300-360 months 3300-360 months Total	10.598 205% £ 10.706 205% £ 9.369 18.3% £ 7.719 14.1% £ 4.454 8.7% £ 51.328 1000% £	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763	11.2% 18.6% 22.6% 21.5% 14.7% 8.3%					
69-120 months 120-180 months 180-240 months 180-240 months 240-300 months 300-390 months 300-390 months 300-months Gold	10,598 20,594 E 10,706 20,94 E 10,706 20,94 E 10,386 16,394 E 10,386 16,394 E 14,194 4,494 6,794 E 24,77 4,494 6,794 E 10,598 5,128 5,128 6,994 E 10,598 6,994	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP)	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0%					
30-120 months 120-180 months 180-240 months 180-240 months 400-300 months 100-390 months	10.596 20.5% 2 2 20.5% 2 2 2 2 2 2 2 2 2	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0%					
60-120 months 180-240 months 180-240 months 404-300 months 300-380 months 300-380 months 300-380 months 100-140	10,598 20,511 1	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069 2,493,886,420	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 63.3% 34.6%					
60-120 months 180-240 months 180-240 months 404-300 months 300-380 months 300-380 months 300-380 months 100-140	10,598 2054 5 10,709 2054 205	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069 2,493,886,420 8,615,637	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 63.3% 34.6%					
69-120 months 180-240 months 180-240 months 180-240 months 200-360 months 200-360 months 360 months 360 months 160 months	10,598 205% E 10,706 20.9% E 10,706	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069 2,493,886,420	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 63.3% 34.6% 0.1%					
80-120 months 180-240 months 180-240 months 40-300 months 300-380 months 300-380 months 300-380 months 300-months 600 months 600 mon	10,598 205% E	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069 2,493,886,420 8,615,637 26,098,871	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 63.3% 34.6%					
80-120 months 180-240 months 180-240 months 40-300 months 300-380 months 300-380 months 300-380 months 300-months 600 months 600 mon	10,598 205% E	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069 2,493,886,420 8,615,637 26,098,871	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amounts 34.6% 0.1% 0.0% 1.6%					
80-120 months 180-240 months 180-240 months 180-240 months 360-140-140 months 360-140-140 months 160-140 months	10,598 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 10,709 10,709 10,709 10,709 10,709 10,709 10,709 10,709 10,7	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069 2,493,886,420 8,615,637 26,098,871	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 63.3% 34.6% 0.1% 0.4%					
69-120 months 180-240 months 180-240 months 180-240 months 240-300 months 300-390 months 300-390 months 300-390 months 300-months 100ar Employment status Employed Self-employed Self-employed Unemployed Related Quarantor Other Total Covered Bonds Outstanding, Associated Derivatives (pleas	10,598 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 2054 5 10,709 10,709 10,709 10,709 10,709 10,709 10,709 10,709 10,709 10,7	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 1,061,645,603 599,343,743 7,209,576,763 ount (GBP) 4,563,706,069 2,493,886,420 8,615,637 26,098,871	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amounts 34.6% 0.1% 0.0% 1.6%					
60-120 months 180-240	10,598 205%	805.881.453 1.339.700.267 1.630.292.893 1.551.067.530 599.343.743 7.209.576.763 0unt (GBP) 4.563.706.069 2.493.886.420 2.693.886.420 117.269.766 7.209.576.763	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% 9.0 f total amount 63.3% 0.1% 0.0% 10.0%	11	12	13	14	15
60-120 months 180-240 months 180-240 months 180-240 months 240-300 months 260-300 months 260-months	10,598 205% E 10,706 209% E 10,706	805.881.453 1,339,700,267 1,630,292.993 1,551,067,530 1,061,645,630 599,343.743 7,209,576,763 0001,(GBP) 4,563,706,069 2,493,886,420 8,615,637 117,269,766 7,209,576,763	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 63.3% 34.6% 0.1% 0.0% 16.7% 100.0%	11 150120	12 02/04/20	13 08/07/21	14 21/05/22	15 14/03/23
80-120 months 180-240	10,598 205% E 10,706 E 10,70	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 599,343,743 7,209,576,763 599,343,743 7,209,576,763 26,096,871 117,269,766 117,269,766 13/11/18 Aaa/NR/AAA	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 34.6% 0.1% 0.0% 1.6% 1.00.0%	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
69-120 months 180-240 months 180-240 months 180-240 months 180-240 months 360 months 360 months Total Employment status Employment status Employment status Employment status Control of the status Employment st	10,598 205% E 10,706 E 10,70	805.881.453 1,339,700,267 1,630,292.993 1,551,067,530 1,061,645,630 599,343.743 7,209,576,763 0001,(GBP) 4,563,706,069 2,493,886,420 8,615,637 117,269,766 7,209,576,763	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% % of total amount 63.3% 34.6% 0.1% 0.0% 16.7% 100.0%					
69-120 months 180-240 months 180-240 months 180-240 months 260-300	10,598 205% E 10,706 E 10,70	805,881,453 1,339,700,267 1,630,292,893 1,551,067,530 599,343,743 7,209,576,763 599,343,743 7,209,576,763 26,096,871 117,269,766 117,269,766 13/11/18 Aaa/NR/AAA	11.2%, 18.6%, 22.6%, 24.5%, 44.7%, 44.7%, 45.7%, 46	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
80-120 months 180-240 months 180-240 months 180-240 months 300-500 months 300-500 months 300-500 months 300-500 months 1800-500 months 1800-50	10,598 205% E 10,706	805,881,453 1,399,700,292,893 1,551,067,292,893 1,061,645,603 599,343,743 599,343,743 0unt (GBP) 4,563,706,069 2,493,886,420 8,615,637 26,096,877 117,269,766 7,209,576,763	11.2% 18.6% 22.6% 21.5% 14.7% 8.3% 100.0% 56 of total amount 0.33% 34.6% 0.1% 0.0% 1.00% 1.00%	Asa / NR / AAA Asa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA EUR	Asa / NR / AAA Asa / NR / AAA EUR	Asa / NR / AAA Asa / NR / AAA GBP
69-120 months 180-240 months 180-240 months 180-240 months 240-300 months 240-300 months 2500-months 2	10,598 205% E 10,706 E 10,70	805,881.463 1,339.700.267 1,630.292.893 1,551.067,530 1,55	11.2%, 18.6%, 22.6%, 22.5%, 14.7%, 14.7%, 8.3%, 100.0%, % of total amount. 63.3%, 9.0%, 10.0%	Asa / NR / AAA Asa / NR / AAA GBP 500.000.000	Aaa / NR / AAA Aaa / NR / AAA GBP 850.000.000	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000
60-120 months 180-240	10,598 2054 E 10,706 E 10,70	805,881.453 1,392.700.267 1,800.202.893 1,551.087.500 1,081.845.003 0593.343.743 7,208.576.750 0unt (GBP) 4,663,706.009 8,615.637 2,693.864.00 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.766.009 9,371.710 1,293.710 1,2	11 2% 18 6% 22.6% 22.6% 14.7% 14.7% 14.7% 15.7% 10.07% % of total amount 63.3% 0.1% 0.1% 0.0% 16% 100.0% 10	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet
60-120 months 180-240	10,598 205% E 10,706 20 E 10,706	806, 881, 453 1, 138, 170, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 1830, 1830 1, 18	11 2% 18.6% 22.6% 22.6% 21.5% 14.7% 10.03% 50 of total amount 63.3% 6.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 14/03/28
30-120 months 180-240	10,598 205% E 10,706 20 E 10,706	806, 881, 453 1, 138, 170, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 127 1, 1830, 1830, 1830 1, 18	11 2% 18 6% 22.6% 22.6% 14.7% 14.7% 14.7% 15.7% 10.07% % of total amount 63.3% 0.1% 0.1% 0.0% 16% 100.0% 10	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 14/03/28
69-120 months 180-240 months 180-240 months 180-240 months 200-360	10,598 205% E	805,881,453 1,339,700,257 1,830,202,883 1,051,067,503 1,061,645,603 599,343,743 7,209,576,763 2,493,886,420 4,553,706,069 2,493,886,420 4,615,637 2,009,871 117,269,766 7,209,576,763 117,269,766 117,	11.2% 18.6% 22.6% 22.6% 21.5% 14.7% 6.3% 6.3% 6.3% 6.3% 6.3% 6.3% 6.3% 6.3	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 14/03/28 14/03/29 XS2596604590
60-120 months 160-240	10,598 205% E 10,706 E 10,70	805,881,483 1,339,700,267 1,830,202,893 1,051,061,061,061,061,061,061,061,061,061,06	11 2% 18.6% 22.6% 22.6% 21.5% 14.3% 100.0% 16.3% 100.0% 34.6% 34.6% 34.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,00000000 Soft bullet 02/04/24 02/04/24 XS2149428109 LSE	Aaa / NR / AAA Aaa / NR / AAA EUR A50,000,000 A50,000,000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26 07/12/27 XS2534984716 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS2596604590 LSE
80-120 months 180-240	10,598 2054 2054 2054 2054 2054 2054 2054 2054 2055 2054 2055	805, 881,483 1,389,700,287 1,830,202,893 1,850,202,893 1,051,061,061,061,061,061,061,061,061,061,06	11.2% 18.6% 22.6% 22.1% 23.5% 18.0% 24.5% 24.5% 25.0% 26.3%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 Soft bullet 15/01/26 XS2101343528 LSE Quarterfy	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,00000000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07707/28 XS2360599281 LSE Annually	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 Soft bullet 07/12/27 XS2534984716 LSE Annually	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 14/03/28 14/03/29 XS2596604590 LSE
30-120 months 120-180 months 180-240	10,598 205% E 10,706 E 10,70	805,881,453 1,339,700,267 1,630,202,893 1,051,054,067 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,05	11 2% 18.6% 22.6% 21.5% 21.5% 14.7% 100.0% 100.0% 56 of total amount 63.3% 3.6% 0.1% 100.0% 1	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500.000.000 500.000.000 1.00000000 Soft bullet 15/01/25 15/01/25 LSE Quarterly 16/10/23	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA S50,000,000 850,000,000 1,00000000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 02/10/23	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0.860550000 Soft bullet 07/07/28 07/07/28 LSE Annually 08/07/24	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.868251516 Soft bullet 07/12/26 07/12/27 XS2534984716 LSE Annually 07/12/28	Ass / NR / AAA Ass / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE
69-120 months 180-240	10,598 2054 2054 2 2054 2 2 2 2 2 2 2 2 2	805, 881, 483 1, 339, 700, 287 1, 830, 2022, 893 1, 1, 851, 967, 967 1, 850, 2022, 893 1, 1, 851, 967, 967 1, 850, 2022, 893 1, 1, 851, 967, 967 1, 851, 967, 967 1, 967, 967 1, 967 1, 967 1,	11 2% 18.6% 22.6% 22.6% 22.15% 18.0% 23.15% 36.3% 40.0% % of total amount 63.3% 100.0%	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000 1,000,000 1,000,000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly 16/10/23 5,237%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1,00000000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 02/10/23 5.396%	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE Annually 08/07/24 0.010%	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 Soft bullet 07/12/26 07/12/27 XS2534984716 LSE Annually 07/12/23 2.625%	Ass / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1,000,000 Soft bullet 14/03/23 X5259604550 LSE Quarterly 14/09/23 5,211%
0-120 months 20-180 months 80-240 months 80-240 months 80-240 months 80-360 months 90-360 months 90-	10,598 2054 E 10,709 2054 E 10,709 2054 E 10,709	805,881,453 1,339,700,267 1,630,202,893 1,051,054,067 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,051,057 1,05	11.2% 18.6% 22.6% 23.15% 18.6% 24.15% 18.3% 100.0% 50.0000000000000000000000000000000	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500.000.000 500.000.000 1.00000000 Soft bullet 15/01/25 15/01/25 LSE Quarterly 16/10/23	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA S50,000,000 850,000,000 1,00000000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 02/10/23	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 0.880550000 0.77,07728 077,07728 077,07728 08,077,07729 08,07724 0.010%	Asa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 Soft bullet 07/12/26 07/12/27 X25254884716 LSE Annually 07/12/23 2.625% 0.270%	Aga / NR / AAA Aga / Aga
60-120 months 160-240	10,598 2054 2054 2054 2054 2054 2054 2055 2054 2055	805, 881, 483 1, 339, 700, 287 1, 830, 2022, 893 1, 1, 851, 967, 967 1, 850, 2022, 893 1, 1, 851, 967, 967 1, 850, 2022, 893 1, 1, 851, 967, 967 1, 851, 967, 967 1, 967, 967 1, 967 1, 967 1,	11 2% 18.6% 22.6% 22.6% 22.6% 23.6% 24.6%	Aaa / NR / AAA GBP 500.000,000 500.000,000 1.00000000 Soft bullet 15/01/25 15/01/25 15/01/26 15/01/26 15/01/26 15/01/26 5.227% 6.520%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1,00000000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly 02/10/23 5.396%	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE Annually 08/07/24 0.010%	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 Soft bullet 07/12/26 07/12/27 XS2534984716 LSE Annually 07/12/23 2.625%	Aga / NR / AAA Aga / Aga
69-120 months 180-240 months 180-240 months 180-240 months 180-240-300 months 180-240-300 months 180-240-300 months 180-240-300 months 180-300 months 180-30	10,598 205% 1	800, 881, 483 1, 1389, 700, 267 1, 630, 262, 883 1, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681, 681, 681 1, 681 1, 681, 681 1,	11.2% 18.6% 22.15% 22.6% 22.15% 3.3% 100.0% % of total amount 63.3% 3.01% 63.3% 100.0%	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,00 500,000,00 1,000,000 1,000,000 Soft bullet 15/01/26 XS2101343528 LSE Quarterly 16/10/23 5,237% 0,520% N/A	Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 850,000,000 1,00000000 Soft bullet 02/04/25 XS2149428109 02/10/23 5,396% 0,800% N/A	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07/07/29 XS2380599281 LSE Annually 08/07/24 0.0104 1.020% Nattixis	Asa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 Soft bullet 07/12/26 07/12/27 X25254884716 LSE Annually 07/12/23 2.625% 0.270%	Ass / NR / AAA Ass /
60-120 months 120-180 months 180-240 months 240-300 months 300-380 months	10,598 2054 2054 2054 2054 2054 2054 2055 2054 2055	800, 881, 485 1, 1389, 700, 267 1, 150, 262, 863 1, 150, 167 1, 15	11 2% 18.6% 22.6% 22.6% 21.5% 14.7% 100.0% 16.3% 36.0%	Ana / NR / AAA Ana / NR / AAA GBP 500.000.000 500.000.000 Soft bullet 15/01/26 XS2101343528 Quarterly 16/10/23 5.237% NAA NA	Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 850,000,000 1,00000000 Soft bullet 02/04/25 XS2149428109 02/10/23 5,396% 0,800% N/A	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA FUND / AAA Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA Asa / Aaaa Asa / Aaa Asa / Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/22 XS2534984716 Annually 07/12/23 2.625% HSBC Bank plc	Aga / NR / AAA Aga / Aga

Programme 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 failure to pay on Covered Bonds or Issuer Insolvency	NA / NA / NA	No	Activates the Covered Bond Guarantee
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's ratings fall below required levels	N/A / Baa1 / BBB / N/A	No	Replace servicer within 60 days at subsequent breach
Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	NIA / NIA / NIA / NIA	No	If not remedied within three calculation dates, triggers Issuer Event of Default
Forecast revenue insufficient to fund the next month's payments	NIA / NIA / NIA / NIA	No	Consider a cash capital contribution
Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Cash Manager's ratings fall below required levels	N/A / Baa1 / BBB / N/A	No	Enter into Back up Cash Manager Agreement
Cash Manager's ratings fall below required levels	N/A / Baa3 / BBB- / N/A	No	Appoint Back up Cash Manager
Account Bank's ratings fall below required levels	N/A / P-1 / F1 / N/A	No	Appoint Stand-by Account Bank
	Issuer feature to pay on Covered Bonds or issuer insolvency Servicer's ratings fall below required levels Servicer's ratings fall below required levels Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding Forecast revenue insufficient to fund the next month's payments Breach of ratings trigger Breach of ratings trigger Cash Manager's ratings fall below required levels Cash Manager's ratings fall below required levels	Issuer failure to pay on Covered Bonds or Issuer Insolvency NA / NA / NA / NA / NA Servicer's ratings fail below required levels NA / P-2 / F2 / NA Servicer's ratings fail below required levels NA / Bas1 / BBs / NA Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding NA / NA / NA / NA / NA Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding NA / NA / NA / NA / NA Forecast revenue insufficient to fund the next month's payments NA / NA / NA / NA / NA Breach of ratings trigger NA / AZ / P-1 / A / F1 / NA Breach of ratings trigger NA / AZ / P-1 / A / F1 / NA Cash Manager's ratings fail below required levels NA / Bas3 / BB8 / NA Cash Manager's ratings fail below required levels NA / Bas3 / BB8 / NA	Issuer failure to pay on Covered Bonds or issuer insolvency Servicer's ratings fail below required levels NIA / NIA