# National Transparency Template June 2023

Administration		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Capital Markets)	
	Telephone: +44 (0)24 7518 1327	
	E-mail: Philip.Hemsley@thecoventry.co.uk	
	Mailing Address: Oak Tree Court, Binley Business Park, Harry Weston Road,	
Name, job title and contact details of person validating this form	Coventry, CV3 2UN	
Date of form submission		31/07/23
Start Date of reporting period		01/06/23
End Date of reporting period		30/06/23
Web links - prospectus transaction documents loan-level data	https://live.iznams.net/CoventryRuildingSociety/	



Counterparties, Ratings														
						Counterparty/ies		Fitch	Mo	ody'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					C	oventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)						oventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager					C	oventry 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)					C	oventry 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					C	oventry 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)	£5,340,938,878	£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)		AVAILABLE REVENUE RECEIPTS	
	AVAILABLE REVENUE RECEIPTS	(a) Revenue Receipts - Interest received from Borrowers: £16.298.969	
	(a) Revenue Receipts - Interest received from Borrowers: £14,990,120	(a) Revenue Receipts - Fees charged to Borrowers: £282,646	
	(a) Revenue Receipts - Fees charged to Borrowers: £827.191	(b) Interest received: £1.933.752	
	(b) Interest received: £692.663	(c) Excess Reserve Fund: £6.582.105	
	(c) Excess Reserve Fund: £2.870.388	(d) Other Revenue Receipts: £4.697	
	(d) Other Revenue Receipts: £4,389	(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: -£282,646	
	(a) Amounts Belonging to Third Parties: -E827, 191	(h) Required Coupon Amount: £0	
	(h) Required Coupon Amount: £0	(i) Interest Accumulation Ledger: £0	
	(i) Interest Accumulation Ledger: £0	Total Available Revenue Receipts: £24.819.523	
	(f) interest Available Revenue Receipts: £18.557.560	Total Available Neverlue Necelpis. 224,018,020	
	Total Available Nevertide Nevertide Nevertide State 10,557,500	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	(a) Fees due to Bond Trustee and Security Trustee: £0	
	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	
		(c) Amounts due to Servicer. Cash Manager. Standby Account Bank. Corporate Services	
	(b) Fees due to Agent: £0 (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £70.623	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services  Provider and Asset Monitor: £2.259	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £70,623 (d) Amounts due to the Interest Rate Swap Provider: £12,313.811		1
	(d) Amounts due to the Interest Rate Swap Provider: -£12,313,811	(d) Amounts due to the Interest Rate Swap Provider: -£14,860,086	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £6,518,666	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £6,237,037	
	(ii) Amounts due on the Term Advance: £19,373,854	(ii) Amounts due on the Term Advance: £8,882,688	
	(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: £0	(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: £4,908,227	(I) Deferred Consideration: £24,557,627	
	(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)	AVAII ABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £40.136.108	(a) Scheduled amounts received from Borrowers: £37.713.342	
	Unscheduled amounts received from Borrowers: £46.944.982	Unscheduled amounts received from Borrowers: £48,629,641	
	Less Further Advances made: -53,631,676	Less Further Advances made: -£3.501.935	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(ii) Cash Caphar Commounts. Et (iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	(III) Sale of Selected Loans: _LU  Total Available Principal Receipts: _E83,449,414	(III) Sale of Selected Loans: £0  Total Available Principal Receipts: £82.841.048	
	Total Available Principal Receipts: £83,449,414	Total Available Principal Receipts: £82,841,048	
	POST A COST STATION PRINCIPAL PRINCIPAL OF PANALSTATE	DDC 4005/504 TOWN DDWGDAY DDGDDTY OF DAWNSTATO	
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS (a) Purchase of New Loans or Substitution Assets: 60	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS  (a) Purchase of New Loans or Substitution Assets: 60	1
			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	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £83,449,414	(d) Capital Distribution to Members: £82,841,048	
serve ledger		495.422 £ 51.077.528	£ 44.
serve ledger venue ledger		.495,422 E 51,077,528 514 363 F 19.520.064	
incipal ledger		.449.414 £ 82.841.048	
-maturity liquidity ledger	N/A	N/A	N/A

Asset Coverage Test*		
Asset Coverage Test:	Value	Description (please edit if different)
<u> </u>		A: Arrears Adjusted True Balance
		B: Principal Receipts Retained in Cash
		C: Retained Cash Contributions
	£ 76,076,000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions
	£ -	
	E -	
	250 440 626	X: Savings set off balance
	£ 250,442,635	X: Savings set off balance Y: Flexible draw deduction
	£ 53.671.618	Z: Negative carry adjustment
- Fotal	E 6115.141.620	2. Negative carry adjustment
Otta	0,10,000	
lethod used for calculating component 'A'	A: Arrears Adjusted True Balance	
Method used for calculating component 'A' usset 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	
Maximum asset percentage from DBRS (%)	N/A	
redit support as derived from ACT (GBP)	£ 1,213,053,362	
redit support as derived from ACT (%)	24.7%	
Asset Coverage Test does not include series 14 as it was issued	after the calculation date	
rogramme-Level Characteristics		
rogramme currency	EUR	
ogramme size	7bn	
overed bonds principal amount outstanding (GBP, non-GBP		
eries converted at swap FX rate)	£ 4,902,088,258.00	
overed bonds principal amount outstanding (GBP, non-GBP		
eries converted at current spot rate)  Ever pool balance (GBP)	£ 4.883.357.500	
over pool balance (GBP)	£ 7,242,155,281 £ 145,459,200	
ilC account balance (GBP) ny additional collateral (please specify)	145,459,200	
Any additional collateral (GBP)	4 6	
ggregate balance of off-set mortgages (GBP)	E 663,327,237	
ggregate deposits attaching to the cover pool (GBP)	250,042,637 250,042,637	
Aggregate deposits attaching specifically to the off-set	200,442,000	
nortgages (GBP)	£ 207.349.784	
Nominal level of overcollateralisation (GBP)	2 485 089 350	
Iominal level of overcollateralisation (%)	50.7%	
Number of loans in cover pool	51,629	
werage loan balance (GBP)	£ 140,273	
Veighted average non-Indexed LTV (%)	49.5%	
Veighted average Indexed LTV (%)	43.5%	
Veighted average seasoning (months)	55.8	
Veighted average remaining term (months)	225.6	
Veighted average interest rate (%)	2.61%	
Standard Variable Rate(s) (%)	6.99%	
Constant Pre-Payment Rate (%, current month)	0.59%	
Constant Pre-Payment Rate (%, quarterly average)	0.95%	
Principal Payment Rate (%, current month)	1.14% 1.48%	
rincipal Payment Rate (%, quarterly average)	1.48%	
onstant Default Rate (%, current month) onstant Default Rate (%, quarterly average)	0.00%	
	U.U70	
tch Discontinuity Factor (%) pody's Timely Payment Indicator	n'a Probable	
oody o remoty r dynimic indicator	PTODADRE	
oody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.2%	
he above rates are as of 30/06/2023. Please note the current S ortgage collections	standard Variable Rate is 7.24% and the Privilege rate is 7.04% which is effective from 01/08/2023.	
	£ 14,990,120	
Nortgage collections (scheduled - interest)		
Mortgage collections (scheduled - principal)	£ 40,136,108	
Mortgage collections (unscheduled - interest)	E	
Mortgage collections (unscheduled - principal)	43,313,306	
oan Redemptions & Replenishments Since Previous Repor	ting Date	N (1) 1
	Number	% of total number
oan redemptions since previous reporting date	489	0.9
pans bought back by seller(s)	61	0.1
of which are non-performing loans of which have breached R&Ws	51	0.1 0.0
or writer have preached rows	10	0.0

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	489	0.9%	36,567,449	0.5%
Loans bought back by seller(s)	61	0.1%	10,948,733	0.2%
of which are non-performing loans	51	0.1%	7,811,310	0.1%
of which have breached R&Ws	10	0.0%	3,137,423	0.0%
Loans sold into the cover pool	63	0.1%	3,631,676	0.1%

Product Rate Type and Reversionary Profiles							Weighted average		
						Remaining teaser			i
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	49,246	81.1%	6,353,118,356	87.7%	2.21%	31.5	1.15%	-0.12%	2.15%
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1,071	1.8%	67,310,981	0.9%	5.31%	0	0.31%	0.31%	5.43%
Fixed for life	4	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	771	1.3%	140,365,204	1.9%	5.19%	21.2	0.15%	-0.19%	5.17%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	1,099	1.8%	54,874,133	0.8%	5.22%	0	0.22%	0.22%	5.01%
SVR, including discount to SVR	8,498	14.0%	626,486,607	8.7%	5.59%	0	-1.40%	-1.40%	5.59%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	60,689	100.0%	£ 7,242,155,281	100.0%	2.61%		0.89%		2.56%

atifications				
ars breakdown	Number	% of total number	Amount (GBP)	% of total a
nt	51,4	99.69		
onth in arrears	1			
onths in arrears		2 0.19	£ 5,141,735	
onths in arrears			£ 72,474	
onths in arrears		0.09		
months in arrears		0.09		
nonths in arrears	51.6	0 0.09 9 100.09		
	51,	9 100.09	£ 7,242,155,281	
ent non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total
Ant non-indexed LTV	Number 34,9	76 of total number 67.79	£ 3,489,812,400	76 OI 1018
% 596	34,8	0 6.39	£ 5,469,612,400 £ 626,034,261	-
9%	3;2 3;3	6 6.59		
5%	2,9	5.89		
0%	2,4	4.79	£ 569,025,874	
5%	2,5	8 4.99	£ 641,356,157	
0%	1,6	3.39	£ 431,825,652	
5%	4	0.99	£ 105,942,272	
0%		4 0.09	£ 3,036,980	
5%		0.09	£ -	
00%		0.09	e .	
00% 105%		0.09	ē	+
				-
110%			-	-
125%			-	
6+	82.2	0 0.09	£ 7.242.4EF.004	-
	51,e	9 100.009	£ 7,242,155,281	1
and Indexed LTM	Number	% of total number	Amend (CDS)	0/ -5
ent Indexed LTV	Number		Amount (GBP)	% of to
96	39.8			-
5%	2,6	5.19	£ 584,829,149	
0%	2,7	7 5.39	£ 629,875,872	
5%	2,6			
0%	2,1			
0% 5%	1,6		£ 414,837,743	1
0%	1	0.49	£ 58,491,142	
5%		0.09	£ 6,114,342	
0%		0.09	£ 2,604,587	
EW.		1 0.09		-
5% 00%		0 0.09	L 180,734	-
00%		0.09	<u> </u>	
105%			£ -	
-110%		0.09	£ -	
-125%		0.09		
%+		0.09		
-1	54.0	100.00	£ 7 040 4EE 004	-
al	51,6	9 100.09	£ 7,242,155,281	
		100.09	£ 7,242,155,281	
rent outstanding balance of loan	Number	9 100.09 % of total number	£ 7,242,155,281  Amount (GBP)	
ent outstanding balance of loan	Number 1,0	9 100.09 % of total number 9 2.19	£ 7,242,155,281  Amount (GBP) 2,360,122	
ent outstanding balance of loan	Number	9 100.09 % of total number 2.19 3 2.19	£ 7,242,155,281 Amount (GBP) 2,360,122 8,161,451	
ent outstanding balance of loan	Number	9 10009 9 5 of total number 9 2.19 2.19 3.3 2.19 3.3 6.889	F 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988	
ent outstanding balance of loan 000 000 000 000 000 000 000 000 000 0	Number 1.1. 3.3 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.	9 100.09 9 5 of total number 219 3 219 3 29 6 68 68 124 124 124 124 124 125 124 125 125 126 126 126 126 126 126 126 126 126 126	F 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053	
vent outstanding balance of loan 000 01-015000 00-025000 00-050000 00-050000 00-050000	Number	9 10009 9 5 of total number 9 219 3 219 3 3 219 6 88 8 11999	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053 383,552,682	
with outstanding balance of loan 000 0010000 0010000 0010000 0000000000	Number 15	9 100.09 % of total number 2 19 3 2 219 3 219 6 10 1244 0 1149 0 1159	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053 383,552,682 498,970,415	
and outstanding balance of loan  0-10 000  00-25 000  00-55 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000  00-50 000	Number	9 1 100.09 100.00 100.0	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053 383,552,682 498,970,415 1,160,597,551	
ent outstanding balance of loan 90 91-10,000 90-25,000 90-35,000 90-30,000 90-30,000 90-30,000 90-30,000 90-30,000	Number	9 100.09 9 5 fotal number 9 2 19 3 2 219 3 3 689 10 11 59 10 11 19 11 11 18 22 7 7 1277	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053 383,552,682 498,970,415 1,160,597,551 1,133,457,474	
000 000 000 000 000 000 000 000 000 00	Number 1,5 1,5 1,5 1,5 1,6 1,6 1,6 1,6 1,6 1,6 1,6 1,6 1,6 1,6	9 100,09 9, of total number 10 3 210 3 210 3 1 210 3 1 210 3 1 124 0 1 124 0 1 11,19 1 1 18,29 1 1 12,55	F 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053 383,552,682 498,970,415 1,160,597,551 1,133,457,474 955,094,225	
100	Number 1,5 1,5 1,5 1,5 1,6 1,6 1,6 1,6 1,6 1,6 1,6 1,6 1,6 1,6	9 100,09 9, of total number 10 3 210 3 210 3 1 210 3 1 210 0 124 0 1124 0 111,99 1 111,91 1 18,22 1 12,25	F 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053 383,552,682 498,970,415 1,160,597,551 1,133,457,474 955,094,225 700,351,805	
mit outstanding balance of loan 00 00 00 00 00 00 00 00 00 00 00 00 00	Number 1.5. 1.5. 1.6. 1.6. 1.6. 1.6. 1.6. 1.6.	9 100.09  % of total number  2 19 2 2 19 3 2 2 19 3 3 6 659 3 1 12,454 0 11,19 1 1 1 18,22 7 7 2 8,33 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451 61,782,988 240,726,053 383,552,682 498,970,415 1,160,597,551 1,133,457,474 955,094,225 700,351,805 511,146,562	
rent outstanding balance of loan  10-10 000  10-25 000	Number 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	9 1 9 100.00 100.09 100.09 100.09 100.09 100.09 100.09 100.09 100.09 100.09 100.00 100	E 7,242,155,281  Amount (GBP)  8,161,451  6,1782,988  240,720,053  383,552,682,498,970,415  1,160,597,551  1,133,457,474  955,094,225  700,351,805  511,146,562,1974	% of to
rent outstanding balance of loan 000 000 000 000 000 000 000 000 000 0	Number	9 \$ 100.09  % of total number  2 19 2 3 2 19 3 2 19 6 10 6 11 7 1 11 7 1 18,29 7 1 27 7 1 27 7 1 27 7 1 27 7 2 27 7 3 30	F 7,242,155,281  Amount (GBP) 8,161,451,614,614,614,614,614,614,614,614,614,61	% of to
remot utstanding balance of loan  20 20 20 20 20 20 20 20 20 20 20 20 20	Number 1.5. 1.5. 3.6. 3.6. 3.7. 3.7. 3.8. 3.8. 3.9. 3.9. 3.9. 3.9. 3.9. 3.9	9 9 9, of total number 9 9, of total number 9 10, of total number 9 11 12, of total number 9 12, of total numb	E 7,242,155,281  Amount (GBP)  8,161,451  61,782,988  240,720,053  383,562,6822  498,970,415  1,160,597,551  1,133,457,474  955,094,225  700,351,806  511,146,562  415,521,974  304,241,425  237,198,249	% of to
remt outstanding balance of loan 000 000 000 000 000 000 000 000 000 0	Number 1.5. 1.5. 3.6. 3.6. 3.7. 3.7. 3.8. 3.8. 3.9. 3.9. 3.9. 3.9. 3.9. 3.9	9 9 9, of total number 9 9, of total number 9 10, of total number 9 11 12, of total number 9 12, of total numb	F 7,242,155,281  Amount (GBP) 8,161,451,614,614,614,614,614,614,614,614,614,61	% of to
mit outstanding balance of loan 00 00 00 00 00 00 00 00 00 00 00 00 00	Number 1.1. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0.	9 9 9, of total number 9, of total number 9 10, of total number 9 2 10 2 10 2 10 2 10 2 10 2 10 2 10 2	E 7,242,155,281  Amount (GBP)  8,161,451 61,782,988 240,726,053 383,562,682 499,970,415 1,163,987,551 1,163,987,551 1,163,987,551 1,163,987,551 1,163,987,551 1,145,562 207,198,244 284,681,243 284,681,243 182,468,820	% of to
rem outstanding balance of loan  0-10,000  0-25,000	Number	9 9 9, of total number 9 100,09 100 100 100 100 100 100 100 100 100 1	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451,161,161,161,161,161,161,161,161,161,1	% of to
rem outstanding balance of loan  0-10,000  0-25,000	Number (1)  1 (2) 1 (3) 1 (4) 1 (4) 1 (5) 1 (6) 1 (6) 1 (7)	9 9 9, of total number 9 100,09 100 100 100 100 100 100 100 100 100 1	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451,161,161,161,161,161,161,161,161,161,1	% of to
mru outstanding balance of loan  0.0 10 100  0.0 25 000  0.0 25 000  0.0 25 000  0.0 50 00	Number (1)  1 (2) 1 (3) 1 (4) 1 (4) 1 (5) 1 (6) 1 (6) 1 (7)	9 9 9, of total number 9, of tot	E 7,242,155,281  Amount (GBP) 2,360,122 8,161,451,161,161,161,161,161,161,161,161,161,1	% of to
rend distanding balance of loan  00-10 000  00-25 000  00-25 000  00-25 000  00-25 000  00-25 000  00-10 000  00-10 000  00-10 000  00-10 000  000-20 000	Number (1) (6) (6) (6) (7) (8) (9) (9) (1) (1) (1) (1) (1) (1) (1) (1) (1) (1	9 1 100.09 9 1 100.09 9 2 19 9 2 19 9 3 2 19 13 3 2 19 13 9 10 10 10 10 10 10 10 10 10 10 10 10 10	Amount (GBP)  Amount (GBP)  2.800,122,280  2.800,122,280  2.800,122,280  2.800,122,280  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,562,682  3.83,562,682  3.83,562,682  3.83,682	% of to
rend distanding balance of loan  00-10 000  00-25 000  00-25 000  00-25 000  00-25 000  00-25 000  00-10 000  00-10 000  00-10 000  00-10 000  000-20 000	Number (1)  1 (2) 1 (3) 1 (4) 1 (4) 1 (5) 1 (6) 1 (6) 1 (7)	9 1 100.09 9 1 100.09 9 2 19 9 2 19 9 3 2 19 13 3 2 19 13 9 10 10 10 10 10 10 10 10 10 10 10 10 10	Amount (GBP)  Amount (GBP)  2.800,122,280  2.800,122,280  2.800,122,280  2.800,122,280  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,562,682  3.83,562,682  3.83,562,682  3.83,682	% of to
viii outstanding balance of loan viii outstanding viii outsta	Number (1) (6) (6) (6) (7) (8) (9) (9) (1) (1) (1) (1) (1) (1) (1) (1) (1) (1	9 1 100.09 9 1 100.09 9 2 19 9 2 19 9 3 2 19 13 3 2 19 13 9 10 10 10 10 10 10 10 10 10 10 10 10 10	Amount (GBP)  Amount (GBP)  2.800,122,280  2.800,122,280  2.800,122,280  2.800,122,280  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,552,682  3.83,562,682  3.83,562,682  3.83,562,682  3.83,682	% of to
min outstanding balance of loan 00 00 00 00 00 00 00 00 00 00 00 00 00	Number	9 9 90099 1000999 100099 100099 100099 100099 100099 100099 100099 100099 10009	E 7,242,155,281  Amount (GBP) 2 90, 12,24  6 17,82,989  240,728,089  383,552,682  496,970,110,597,251  110,597,597,571  110,597,551  11	% of to
min outstanding balance of loan 00 00 00 00 00 00 00 00 00 00 00 00 00	Number 1.0.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1	9 9 9, of total number 9 9, of total number 9 10 9 10 10 10 10 10 10 10 10 10 10 10 10 10	E 7.242,155,281  Amount (GBP)  4 mount (GBP)	% of to
visual outstanding balance of loan  0-10 000  0-25 000	Number	9	E 7,242,165,281  Amount (GBP)  - 11,242,165,281  - 14,122,086  - 14,122,	% of to
ein dustrainding balance of loan  10.10.000  10.10.000  10.25.0000  10.25.0000  10.57.00000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000  10.57.0000	Number	9	E 7,242,155,281  Amount (GBP)	% of tol
Intri outstanding balance of loan 60 60 60 60 60 60 60 60 60 60 60 60 60	Number	9	E 7,242,155,281  Amount (GBP)	% of to
ent outstanding balance of loan  25 10 000  10 25 000	Number	9	E 7,242,155,281  Amount (GBP)	% of tot
ent outstanding balance of loan  25 10 000  10 25 000	Number	9	E 7,242,155,281  Amount (GBP)	% of tot
ent outstanding balance of loan  10-10,000  10-10,000  10-25,0000  10-35,0000  10-36,0000	Number	9	E 7,242,155,281  Amount (GBP)	% of tot
ent outstanding balance of loan  20	Number (1)  Number (2)  Number (2)  Number (2)  Number (2)  Number (2)  Number (3)  Number (4)	9	E 7.242,165,281  Amount (GBP)  400,172,088  8161,451  617,762,688  681,614,61  617,762,688  611,762,688  611,166,697,415  1133,457,274  103,347,744  103,347,744  103,347,744  103,347,744  103,347,744  103,347,744  104,142,744  105,144,745	% of tot
sert outstanding balance of loan  10-10,000 10-25,0000 10-25,0000 10-35,00000 10-35,00000 10-35,00000 10-35,00000 10-35,0	Number	9	E 7,242,155,281  Amount (GBP)	% of tot
seri outstanding balance of loan 60 outstanding balance outstandi	Number	9	E 7,242,155,281  Anount (GBP)	% of tot
ent outstanding balance of loan  10-10,000  10-25,000  10-25,000  10-35,000	Number	9	R 7,242,155,281  Amount (GBP)  Amount (GBP)  1,122,155,281  Amount (GBP)  2,242,155,281  Amount (GBP)  2,343,345,347  Amount (GBP)  2,343,345,347  Amount (GBP)  2,343,345,347  Amount (GBP)  2,343,347  Amount (GBP)  2,343,347  Amount (GBP)  3,343,347  3,3	% of to
and outstanding balance of loan of outstanding balance of loan of 0.000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.00000 0.00000 0.000000	Number	9	E 7,242,155,281  Amount (GPP) 8,161,261 8,161,262 8,	% of to
Internating balance of loan  ON 1000  ON 1000  ON 25,0000  ON 25,0000  ON 100,000  ON 100,	Number	9	E 7,242,155,281  Amount (GBP)  4 501,245  6 17,72,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,089  25,089  26,089	% of to
are in outstanding balance of loan  are in outstanding balance of loan  bit 0.000  bit 0.000  color 0.0000  color 0.00000  color 0.0000  color 0.000	Number	9	E 7,242,155,281  Amount (GSP)	% of to
seri outstanding balance of loan 60 outstanding balance	Number (1)  Number (2)  Number (3)  Solution (4)  Number (4)  Solution (4)  Number (4)  Solution (4)	9	E 7,242,155,281  Amount (GBP)  4 501,245  6 17,72,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,072,089  24,089  25,089  26,089	% of to
seri outstanding balance of loan 60 outstanding balance	Number	9	E 7.242,155.281  Amount (GBP)	% of to
seri outstanding balance of loan 60 outstanding balance outstanding	Number (1)  Number (2)  Number (3)  Solution (4)  Number (4)  Solution (4)  Number (4)  Solution (4)	9	E 7.242,155.281  Amount (GBP)	% of to
ent outstanding balance of loan  10-10 000  10-25 0000  10-25 0000  10-35 0000	Number	9	Amount (GBP)  Amount (GBP)  Amount (GBP)  1,724,2165,281  1,13,451  1,13,457,474  1,133,457  1,133,457,474  1,133,457,474  1,133,457,474  1,133,457,474  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,	% of to
em toutstanding balance of loan  10.10.000  10.25.00000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.0000  10.25.00000  10.25.00000  10.25.000000  10.25.0000000000000000000000000000000000	Number	9	Amount (GBP)  Amount (GBP)  Amount (GBP)  1,724,2165,281  1,13,451  1,13,457,474  1,133,457  1,133,457,474  1,133,457,474  1,133,457,474  1,133,457,474  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,	% of to
and outstanding balance of loan  on outstanding balance of loan  outstanding balance outstanding balance  outstanding balance outstanding balance  outstanding balance outstanding balance  outstanding balance outstanding balance  out	Number	9	Amount (GBP)  Amount (GBP)  Amount (GBP)  1,724,2165,281  1,13,451  1,13,457,474  1,133,457  1,133,457,474  1,133,457,474  1,133,457,474  1,133,457,474  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,133,457  1,	% of tot
remot outstanding balance of loan  0-10,000  0-25,0000	Number	9	E 7,242,165,281  Amount (GBP)	% of tot
ST	Number  Number  Number  Number  Number  Number  Number	9	E 7,242,165,281  Amount (GBP)	% of to

Seasoning	Number	% of total number	Amount (GBP)	% of total amount					
0-12 months	1.916	3.7%	£ 429.307.328	5.9%					
12-24 months	7.195	13.9%	£ 1,259,629,355	17.4%					
24-36 months	7.589	14.79	£ 1,388,772,357	19.2%					
36-48 months	4.355	8.4%		10.3%					
48-60 months	4,942	9.6%	£ 756,990,829	10.5%					
60-72 months	4.097	7.99		7.6%					
72-84 months	5,819	11.39	£ 723,649,641	10.0%					
84-96 months	2,796	5.4%		4.7%					
96-108 months	2,398	4.69	£ 247,882,479	3.4%					
108-120 months	2,382	4.69		3.0%					
120-150 months	3,402	6.6%	£ 274,554,925	3.8%					
150-180 months	1,963	3.8%	£ 134 311 985	1.9%					
180+ months	2.775	5.4%	£ 166,874,229	2.3%					
Total	51,629	100.0%	£ 7,242,155,281	100.0%					
		•							
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount					
Fixed	48,384	79.7%	6,281,791,409	86.7%					
SVR	9,433	15.5%	700,368,365	9.7%					
Tracker	2,872	4.7%		3.6%					
Other (please specify) Capped	0	0.0%	0	0.0%					
Other (please specify) Capped Total	60,689	100.00%	£ 7,242,155,281	0.0% 100.00%					
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount					
Owner-occupied	60,684	100.0%	7,241,216,847	100.0%					
Buy-to-let		0.0%	938,434	0.0%					
Second home	0	0.0%	. 0	0.0%					
Total	60,689	100.0%	£ 7,242,155,281	100.0%					
Income verification type	Number	% of total number	Amount (GBP)						
Fully verified	51,629	100.0%	7,242,155,281	100.0%					
Fast-track	0	0.0%	. 0	0.0%					
Self-certified	0	0.0%	0	0.0%					
Total	51,629	100.0%	7,242,155,281	100.0%					
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount					
0-30 months	2,410	4.7%		0.7%					
30-60 months	4,107	8.09	£ 170.435.133	2.4%					
60-120 months	10,693	20.7%	£ 812,668,833	11.2%					
120-180 months	10,768	20.79	£ 812,668,833 £ 1,349,458,335	11.2% 18.6%					
120-180 months 180-240 months		20.7% 20.9% 18.4%	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905	11.2%					
120-180 months 180-240 months 240-300 months	10.768 9.488 7.236	20.79 20.99 18.49 14.09	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676	11.2% 18.6% 22.7% 21.5%					
120-180 months 180-240 months 240-300 months 300-360 months	10.788 7.236	20.7% 20.9% 18.4% 14.0%	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582	11.2% 18.6% 22.7% 21.5% 14.7%					
120-180 months 180-240 months 240-300 months 300-360 months 300-months	10.788 9.488 7.238 4.476	207% 209% 18.4% 14.00% 8.7%	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582 £ 594,138,180	11.2% 18.6% 22.7% 21.5% 14.7% 8.2%					
120-180 months 180-240 months 240-300 months 300-360 months	10.788 7.236	20.7% 20.9% 18.4% 14.0%	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582 £ 594,138,180	11.2% 18.6% 22.7% 21.5% 14.7% 8.2%					
120-180 months 180-240 months 240-300 months 300-360 months 300-360 months Total	10.788 9.4888 7.236 4.472 9.160	20775 2099 1849 1449 8777 10009	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582 £ 594,138,180 £ 7,242,155,281	11.2% 18.6% 22.7% 21.5% 14.7% 8.2%					
120-190 months 180-240 months 240-300 months 300-800 months 360+ months 160+ months 161- Employment status	10.788 9.4888 7.238 4.4767 4.4767 5.1829	207% 2089 18.4% 18.4% 18.4% 19.0% 19	E 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582 £ 594,138,180 £ 7,242,155,281 Amount (GBP)	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0%					
120-180 months 180-240 months 240-300 months 300-380 months 300-380 months 170-180-180-180-180-180-180-180-180-180-18	10.788 9.488 7.236 7.236 4.476 2.481 5.622 Number	207% 2089 1849 1849 1849 1879 1879 10009 % of total number	E 812,668,833 E 1,349,468,335 E 1,641,973,905 E 1,553,465,676 E 1,067,915,582 E 594,138,180 E 7,242,155,281  Amount (GBP) E 4,583,738,479	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0%					
120-180 months 180-240 months 240-300 months 300-380 months 360-months Total  Employment status Employed Gef-employed	10.788 1.088	20.7% 20.9% 18.4% 18.4% 18.4% 18.7% 19.00% 5.71 5.00% 5.71 5.00% 5.71 5.00% 5.71 5.00% 5.71 5.00% 5.71 5.00% 5.71 5.00% 5.71 5.71 5.71 5.71 5.71 5.71 5.71 5.71	£ 812,668,833 £ 1,349,658,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582 £ 594,138,180 £ 7,242,155,281 Amount (GBP) £ 4,583,738,479 £ 2,506,539,154	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6%					
120-180 months 180-240 months 240-300 months 300-380 months 300-months 100-380 months	10.788 9.488 7.238 7.238 7.238 7.238 7.238 7.238 7.238 7.238 7.238 7.238 7.245	20178 2098 184W 184W 184W 184W 1970 1970 1970 1970 1970 1970 1970 1970	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582 £ 594,138,180 £ 7,242,155,281 Amount (GBP) £ 4,583,738,479 £ 2,506,539,154 £ 8,760,941	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6%					
120-180 months 180-240 months 240-300 months 240-300 months 250-300 months 250-30	10,768 4 9,488	20.7% 20.9% 18.4% 18.4% 18.4% 14.00 8.7% 70.00% 5. of total number 71.3% 28.1% 0.2% 1.1% 1.1%	£ 812,688,833 £ 1,349,488,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,057,915,582 £ 594,138,180 £ 7,242,155,281 Amount (GS378,479 £ 2,506,539,154 £ 8,760,941 £ 8,760,941 £ 2,506,639,154 £ 6,760,941	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6% 0.1% 0.4%					
120-180 months 180-240 months 240-300 months 300-380 months 300-wonths 100-380 months	10.788 9.488 7.238 7.236 14.726 2.451 5.622  Number 3.6.837 13.471 1515 5.622	20 78** 20 98** 18 48** 18 48** 44000 10 1000 10 1000 10 10 10 10 10 10 10 10 10 10 10 10 10 1	£ 812,668,833 £ 1,349,458,335 £ 1,641,973,905 £ 1,553,465,676 £ 1,067,915,582 £ 594,138,180 £ 7,242,155,281 Amount (GBP) £ 4,583,738,479 £ 2,506,539,154 £ 8,760,941 £ 26,041,693 £	11.2% 18.6% 22.7% 21.5% 44.7% 8.2% 100.0% % of total amount 63.3% 0.1% 0.4% 0.0%					
120-180 months 180-240 months 240-300 months 300-months 300-months 100-180 months 100-months 100-mo	10.788 9.488 1.088 9.488 1.088	207% 2089 184% 184% 184% 1879 10059 3 of total number 21 33 0 28 11 11 11 11 11 11 11 11 11 11 11 11 11	E 812,668,833 £ 1,344,458,335 £ 1,644,98,335 £ 1,644,973,905 £ 1,553,465,676 Ē 1,067,915,562 £ 594,138,180 F 7,242,155,281 Amount (GBP) £ 4,983,738,479 £ 2,905,39,154 £ 8,760,941 £ 26,041,693 £ 117,075,015	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 300-380 months 300-wonths 100-380 months	10.788 9.488 7.238 7.236 14.726 2.451 5.622  Number 3.6.837 13.471 1515 5.622	20 78** 20 98** 18 48** 18 48** 44000 10 1000 10 1000 10 10 10 10 10 10 10 10 10 10 10 10 10 1	E 812,668,833 £ 1,344,458,335 £ 1,644,98,335 £ 1,644,973,905 £ 1,553,465,676 Ē 1,067,915,562 £ 594,138,180 F 7,242,155,281 Amount (GBP) £ 4,983,738,479 £ 2,905,39,154 £ 8,760,941 £ 26,041,693 £ 117,075,015	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 380-months 380-months 170-180-180-180-180-180-180-180-180-180-18	10.788 9.488 7.236 17.236 17.236 18.477 18.477 18.477 19.4	207% 2089 184% 184% 184% 1879 10059 3 of total number 21 33 0 22 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	E 812,668,833 £ 1,344,458,335 £ 1,644,98,335 £ 1,644,973,905 £ 1,553,465,676 Ē 1,067,915,562 £ 594,138,180 F 7,242,155,281 Amount (GBP) £ 4,983,738,479 £ 2,905,39,154 £ 8,760,941 £ 26,041,693 £ 117,075,015	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 240-300 months 300-380 months 180-380 months 180-38	10.788 9.488 7.236 17.236 17.236 18.477 18.477 18.477 19.4	207% 2089 184% 184% 184% 1879 10059 3 of total number 21 33 0 22 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	E 812,668,833 £ 1,344,458,335 £ 1,644,98,335 £ 1,644,973,905 £ 1,553,465,676 Ē 1,067,915,562 £ 594,138,180 F 7,242,155,281 Amount (GBP) £ 4,983,738,479 £ 2,905,39,154 £ 8,760,941 £ 26,041,693 £ 117,075,015	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 360+ months 180+ months 170-180 180- months 1	10,788   9,488   9,488   7,236   7,2	2078 2088 1848 18490 18490 18490 18490 18490 195	E 812,668,833 E 1344,973,905 E 1,554,465,676 E 1,552,465,676 E 1,067,915,582 E 594,133,180 E 7,242,155,281 Amount (GBP) E 4,583,738,479 E 2,506,539,154 E 8,700,941 E 2,0041,633 E 17,755,015 E 17,755,015	11.2% 18.6% 22.7% 22.7% 24.5% 14.7% 8.2% 100.0% % of total amount 63.3% 34.6% 0.1% 0.0% 100.0%	11	12	13	14	15
120-180 months 180-240 months 240-300 months 300-months 300-months 300-months 300-months 100-months	10,768   9,488   9,488   9,488   10,7256   1	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 18.4% 19.2%	E 812,668,833 E 1,349,485 E 1,641,973,905 E 1,653,466 E 1,653,466 E 1,653,466 E 1,667,915,582 E 594,183,784 E 2,006,539,154 E 2,006,539,154 E 26,041,893 E 27,042,155,281 E 117,075,015 E 7,242,155,281	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% 8.2% 100.0% \$ of total amount 63.3% 64.6% 0.4% 0.4% 0.0% 1.6% 1.00.0%	15/01/20	12 02/04/20	13 08/07/21	14 21/00/22	16 14/03/23
120-180 months 180-240 months 240-300 months 300-wonths 300-wonths 300-wonths 100-wonths	10.788 9.488 7.236 14.7236 14.7236 2.451 2.451 15.151 151 151 151 151 151 151 151 15	20.7% 20.9% 18.4%	E 812,668,833 E 1,349,436,076 E 1,641,973,6076 E 1,067,915,828 E 594,138,076 E 7,242,155,281 E 2,506,539,154 E 2,506,539,154 E 2,506,539,154 E 2,506,539,154 E 2,724,155,281 E 17,725,015 E 17,725,015 E 17,725,015 E 17,725,015 E 17,725,015 E 1,725,015 E 1,725,015	11.2%, 18.6%, 22.7%, 22.7%, 21.5%, 14.7%, 14.7%, 14.7%, 100.0%, 34.6%, 0.4%, 0.4%, 0.0%, 100.0	15/01/20 Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
120-180 months 180-240 months 240-300 months 300-months 300-months 300-months 300-months 100-180-180-180-180-180-180-180-180-180-	10,768   9,488   9,488   9,488   10,7256   1	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 18.4% 19.2%	E 812,668,833 E 1,349,485 E 1,641,973,905 E 1,653,466 E 1,653,466 E 1,653,466 E 1,667,915,582 E 594,183,784 E 2,006,539,154 E 2,006,539,154 E 26,041,893 E 27,042,155,281 E 117,075,015 E 7,242,155,281	11.2% 18.6% 22.7% 21.5% 14.7% 8.2% 100.0% 8.2% 100.0% \$ of total amount 63.3% 64.6% 0.4% 0.4% 0.0% 1.6% 1.00.0%	15/01/20				
120-180 months 180-240 months 240-300 months 240-300 months 250-300 months 250-30	10.788 9.488 7.236 14.7236 14.7236 2.451 2.451 15.151 151 151 151 151 151 151 151 15	20.7% 20.9% 18.4%	E 812,668,833 E 1,349,436,076 E 1,641,973,6076 E 1,067,915,828 E 594,138,076 E 7,242,155,281 E 2,506,539,154 E 2,506,539,154 E 2,506,539,154 E 2,506,539,154 E 2,724,155,281 E 17,725,015 E 17,725,015 E 17,725,015 E 17,725,015 E 17,725,015 E 1,725,015 E 1,725,015	11.2%, 18.6%, 22.7%, 22.7%, 21.5%, 14.7%, 14.7%, 14.7%, 100.0%, 34.6%, 0.4%, 0.4%, 0.0%, 100.0	15/01/20 Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
120-180 months 180-240 months 240-300 months 300-months 300-months 300-months 300-months 300-months 100-months	10.788 9.488 7.239 7.230 7.230 7.230 7.240	2078* 2084 2084 18484 18484 18484 19508 19508  % of total number  71 3% 2818 21 100 084 1228 100 084 1281 1481 1481 1481 1481 1481 1481 1481 14	E 812,668,833 E 1,340,463,635 E 1,614,973,005 E 1,614,973,005 E 1,614,973,005 E 1,624,973,635 Amount (GBP) E 4,683,738,479 E 2,006,378,479 E 117,075,015 E 7,242,155,281 E 7,242,155,281	11.2% 18.6% 22.7% 22.7% 14.7% 14.7% 14.7% 8.2% 100.0% % of total amount. 63.3% 0.0% 1.6% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000
120-180 months 180-240 months 180-240 months 180-300 months 180-30	10,768   9,488   9,4	20178 20298 18.44% 18.44% 18.47% 18.47% 19.5	E 812,668,833 E 1,349,458,55 E 1,614,1973,007 E 1,067,915,562 E 1,062,465,65 E 1,067,915,562 E 2,065,533,738,479 E 2,266,533,738,479 E 2,266,533,738,479 E 2,266,533,738,479 E 1,262,653,738,479 E 1,262,653,7	11.2% 18.6% 22.7% 22.7% 21.5% 14.7% 8.2% 14.7% 10.00% % of total amount 63.3% 0.1% 0.0% 10.00	15/01/20 Asa / NR / AAA Asa / NR / AAA GBP	Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 850,000,000	Aaa / NR / AAA Aaa / NR / AAA FUR	Asa / NR / AAA Asa / NR / AAA FUR	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000
120-180 months 180-240 months 180-240 months 180-300 months 180-180 months 180-9 mo	19.788 9.488 19.286 17.296 17.296 17.296 19.297 19.	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 19.7% 10.0%	E 812,668,833 E 1,340,468,833 E 1,614,973,005 E 1,653,674 E 1,653,674 E 1,653,674 E 1,653,674 E 1,653,674 E 1,653,674 E 2,506,534 E 2,506,534 E 2,506,534 E 1,7242,155,281 E 2,506,534 E 1,7242,155,281 E 1,7242,155,	11.2% (18.6%) 22.7% (22.7%) (2	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000	Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 850,000,000 1.000000000	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000 500,000,000 0.868251516	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet
120-180 months 180-240 months 180-240 months 180-240 months 180-380 months 180-38	10.788 9.488 14.7266 17.256 17.256 17.451 18.471 19.481 19	20178 20298 20398 18.44% 18.44% 18.47% 18.47% 10.038  % of total number 71.33% 0.22% 11.11% 0.00% 1.11% 0.00% 1.11% 0.00% 1.11% 0.00% 1.11% 0.00% 1.11% 0.00% 1.11% 0.00% 1.11% 0.00% 1.11% 0.00	E 812,668,833 E 1,349,458,55 E 1,614,1973,007 E 1,067,915,562 E 1,062,465,65 E 1,067,915,562 E 2,065,533,738,479 E 2,266,533,738,479 E 2,266,533,738,479 E 2,266,533,738,479 E 1,262,653,738,479 E 1,262,653,7	11.2% 18.6% 22.7% 22.7% 21.5% 14.7% 8.2% 14.7% 8.2% 100.0% % of total amount. 63.3% 0.1% 0.1% 0.0% 16% 100.0% 10% 10% 10% 10% 10% 10% 10% 10% 10% 1	15/01/20 Aaa / NR / AAA Aaa / 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 02/04/24	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet
120-180 months 180-240 months 180-240 months 180-240 months 180-380 months 180-38	10,788   9,488   9,488   7,236   7,2	2078* 208* 209* 1848* 1848* 1848* 497* 19008*  9 of total number  71:30* 209* 9 of total number  71:30* 209* 10008* 209* 209* 209* 20008* 2000	E 812,668,833 E 1,346,469,56 E 1,614,973,607,61 E 1,637,646,61 E 1,637,646,61 E 1,637,646,61 E 1,637,646,61 E 1,637,646,61 E 7,242,155,281  Amount (GBP) E 4,683,738,479 E 1,724,155,281 E 2,20,643,630 E 2,20,643,630 E 1,724,155,281  S 3341,144  Ana INR.1 AAA  Ana INR.1 AAA  Ana INR.1 AAA  B 600,000,000 E 600,000,000 E 600,000,000 E 601,000,000 E 601,0	11.2% 18.6% 22.7% 21.5% 21.5% 21.5% 36.2%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 15/01/25	Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 1.000000000 Soft bullet 02/04/24 02/04/25	Asa / NR / AAA Asa / 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  07/12/26  07/12/27	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet
120-180 months 180-240 months 180-240 months 180-300 months 180-180 months 180-9 mo	19.768   9.488   9.4	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 19.7% 100.7% 5% of total number 71.3% 10.2	E 812,668,833 E 1,349,458,258 E 1,614,973,905 E 1,614,973,905 E 1,658,464,764,764,764,764,764,764,764,764,764	11.2% 18.6% 22.7% 21.5% 21.5% 14.7% 14.7% 60.3% 60.3% 60.3% 60.3% 16.6% 60.1% 60.0% 60.00.000 60.000.000 60.000.000	15/01/20 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 1.000000000 Soft bullet 02/04/24	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000	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 1.000000000
120-180 months 180-240 months 180-240 months 180-240 months 180-250 months 180-25	19,768   9,488   9,488   1,7256   1,7	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 19.00%	E 812,668,833 E 1,340,468,833 E 1,410,179,305 E 1,553,467,479,305 E 1,553,479 E 1,533,479	11.2% (18.6%)	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.00000000 Soft bullet 15/01/25 15/01/25 XS2101343528 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1,000000000 Soft bullet 02/04/24 02/04/25 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 07/12/27 XS2534984716 LSE	Aaa / NR / AAA Aaa / NR / AAA GBP 500.000.000 500.000.000 1.000000000 Soft bullet 14/03/29 XS2596604590 LSE
120-180 months 180-240 months 180-240 months 180-240 months 180-360 months 180-36	10,788   9,488   9,488   9,488   7,256   7,256   7,256   7,256   7,256   7,256   7,256   7,256   7,257   7,2	20178 20298 18.4W 18.4W 18.4W 18.4W 18.4W 19.4W 19.5W	E 812,688,833 E 1,140,488,833 E 1,161,973,607 E 1,153,846,833 E 1,161,973,607 E 1,153,847,847 E 1,153,847,847 E 1,153,847,847 E 1,1547,847,847 E 2,1547,847,847 E 2,1547,847,847 E 1,1547,847 E 1,1547,8	11.2% 18.6% 22.7% 21.5% 21.5% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0	15/01/20 Aaa /NR / AAA Aaa /NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft builet 15/01/25 15/01/26 XS2101343528 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.000000000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA FUR Asa / NR / AAA Asa / NR / Asa /	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 Annually	Aaa / NR / AAA Aaa / NR / AAA GBP 500.000.000 500.000.000 1.000000000 Soft bullet 14/03/29 XS2596604590 LSE
120-180 months 180-240 months 180-240 months 180-240 months 180-380 months 180-38	10,768	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.5% 19.5%	E 812,668,833 E 1,349,458 E 1,161,973,005 E 1,161,973,005 E 1,161,973,005 E 1,067,915,362 E 1,067,915,362 E 1,067,915,362 E 1,067,915,362 E 1,067,915,362 E 1,067,915,362 E 1,077,915,362 E 1,077,915,362 E 1,077,915,362 E 1,077,915,362 E 1,077,915,363 E 1,	11.2% 18.6% 22.7% 21.5% 21.5% 21.5% 14.7% 10.00% 50 of total amount 63.3% 46.6% 0.1% 10.0%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25 XS2101343528 Quarterly 17/07/23	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 03/07/23	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0.880550000 Soft bullet 07/07/28 07/07/28 XS2360599281 LSE Annually 07/07/23	Ass / NR / AAA Ass / NR / AAA EUR 500,000,000 0.868251516 Soft bullet 07/12/26 07/12/27 XS2534984716 LSE Annually 07/12/23	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS2596604590 LSE Quarterly 14/09/23
120-180 months 180-240 months 180-240 months 180-300 months 180-180 months 180-9 mo	10,788	2078 2088 1848 1849 1847	E 812,668,833 E 1,346,973 E 1,553,466,979 E 1,553,466,979 E 1,553,466,979 E 1,553,466,979 E 1,553,466,979 E 1,553,566,979 E 1,553,566,979 E 1,564,158,169 E 1,564,169 E 1,	11.2% 18.6% 22.7% 21.5% 21.5% 21.5% 21.5% 36.2% 36.2% 36.2% 36.3%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500.000.000 500.000.000 Soft bullet 15/01/25 LSE Courterly 17/07/23 4.985%	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 1.000000000 Soft bullet 02/04/25 XS2149428109 User User User User User User User User	Asa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE Annually 07/07/23 0.010%	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 O7/12/27 XS2534984716 LSE Annually 07/12/27 2.625%	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1,000,000 1,000,000 1,000,000
120-180 months 180-240 months 180-240 months 180-240 months 180-380 months 180-38	10,768	2078 2089 1844 1849 1847 1847 1847 1847 1847 1847 1847 1847	E 812,686.83 35 E 1,404.68 33 5 E 1,404.68 33 5 E 1,404.07 30 5 E 1,404.07 30 5 E 1,404.07 30 5 E 1,404.07 30 5 E 1,405.07 30	11.2% 18.6% 18.6% 22.7% 21.5% 18.2% 18.0% 18.0% 5.0 f total amount 18.0% 5.0 f total amount 19.0 f total a	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,00000000 Soft bullet 15/01/25 XS2101343528 Quarterly 17/07/23	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 03/07/23	Asa / NR / AAA Aaa / NR / AAA EUR 750,000,000 0,860550000 0,707,0728 077,07728 0,707,0729 0,707,0729 0,707,0729 0,707,0729 0,707,0723 0,010%	Asia I.NR.I AAA Asia I.NR.I AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07712/26 XS2534984716 Annually 07712/23 2.625% 0.270%	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/09/23 4,941% 0,500%
120-180 months 180-240 months 180-240 months 180-240 months 180-380 months 180-38	19.788 9.488 9.488 19.256 17.256 17.256 19.275	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 18.4% 19.0%	E 812,668,833 E 1,340,468,833 E 1,161,973,005 E 1,553,467,107 E 1,553,473,107 E 1,553,473,107 E 1,573,107 E 1,573,	11.2% 18.6% 22.7% 21.5% 21.5% 21.5% 14.2% 100.0% 36.36% 36	15/01/20 Aga / NR / AAA Aaa / NR / AAA GBP 500.00.00 500.000 500.000 Soft bullet 15/01/25 15/01/25 LSE Cuarterly 17/07/23 4.985% 0.520%	Asa / NR / AAA Asa /	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 Soft bullet 07/07/28 X52360599281 LSE Annually 07/07/29 1,020% Natixis	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000 500,000,000 0.888251516 O7/12/27 XS2534984716 LSE Annually 07/12/27 2.625%	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/09/23 4,941% 0,500%
120-180 months 180-240 months 240-300 months 300-months Sef-employed Unemployed Unemploy	10,788	2017 2029 1844 1847 1847 1847 1847 1847 1847 1847	E 812,668.8335 E 1,140,468.8335 E 1,161,973,067 E 1,153,468,077 E 1,153,468,077 E 1,153,468,077 E 1,153,478,078 Amount (GBP) E 564,158,169 E 564,158,169 E 264,158,169 E 264,158,169 E 27,242,155,261 E 17,777,078,178 Amount (GBP) Amount (GBP) E 7,242,155,261 E 17,777,078,178 Amount (GBP) Amou	11.2% 18.6% 22.7% 21.5% 21.5% 3.0% 50.0% % of total amount 63.5% 50.0% 5	15/01/20 Ana / INF / AAA Ana / INF /	Ass / NR / AAA Ass / NR / AAA Ass / NR / AAA GSP 850,000,000 1.000000000 Soft bullet 02/04/24 02/04/24 02/04/24 03/07/25 XS21494/24/19 03/07/25 5.149% 0.800%	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07/07/29 XS2380599281 Annually 07/07/23 0.010% Nativis EUR	Asia I.NR.I AAA Asia I.NR.I AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07712/26 VX52534984716 Annually 07712/23 2.625% HSBC Bank plc	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/09/23 4,941% 0,500%
120-180 months 180-240 months 180-240 months 180-240 months 180-240 months 180-280 months 180-180 months 180-18	10,768	20.7% 20.9% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 19.7% 19.9%	E 812,668,833 E 1,340,468,833 E 1,410,173,005 E 1,161,973,005 E 1,162,973,005 E 1,162,073,015	11.2% 18.6% 22.7% 21.5% 21.5% 21.5% 14.7% 100.0% 16.3% 34.6% 3.46%	15/01/20 Ana INR / AAA Ana INR / AAA Ana INR / AAA GBP 500,000,000 1,00000000 1,00000000 1,00000000	Ass / NR / AAA Ass /	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA FUR / AAA Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA Aaa / Aaa / Aaa / Aaa Aaa / Aaa / Aaa / Aaa Aaa / Aaa / Aaa / Aaa / Aaa Aaa / Aaa / Aaaa / Aaa / Aaaa / Aa	Asia / NR / AAA Asia / NR / AAA EUR 500,000,000 500,000,000 500,000,000 500,000,0	Asa / NR / AAA NA NA NA
120-180 months 180-240 months 240-300 months 300-months Sef-employed Unemployed Unemploy	19.788 9.488 9.488 19.256 17.256 17.256 19.275	2017 2029 1844 1847 1847 1847 1847 1847 1847 1847	E 812,668.8335 E 1,140,468.8335 E 1,161,973,067 E 1,153,468,077 E 1,153,468,077 E 1,153,468,077 E 1,153,478,078 Amount (GBP) E 564,158,169 E 564,158,169 E 264,158,169 E 264,158,169 E 27,242,155,261 E 17,777,078,178 Amount (GBP) Amount (GBP) E 7,242,155,261 E 17,777,078,178 Amount (GBP) Amou	11.2% 18.6% 22.7% 21.5% 21.5% 21.5% 21.5% 31.62% 36.3%	15/01/20 Ana / INF / AAA Ana / INF /	Ass / NR / AAA Ass / NR / AAA Ass / NR / AAA GSP 850,000,000 1.000000000 Soft bullet 02/04/24 02/04/24 02/04/24 03/07/25 XS21494/24/19 03/07/25 5.149% 0.800%	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07/07/29 XS2380599281 Annually 07/07/23 0.010% Nativis EUR	Asia I.NR.I AAA Asia I.NR.I AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07712/26 VX52534984716 Annually 07712/23 2.625% HSBC Bank plc	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/09/23 4,941% 0,500%

Programme t	triagers	

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	NA / NA / NA	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 fall below required levels	N/A / Baa1 / BBB / N/A	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	NIA / NIA / NIA / NIA	No	If not remedied within three calculation dates, triggers Issuer Event of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	NIA / NIA / NIA	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Cash Manager (1)	Cash Manager's ratings fall below required levels	N/A / Baa1 / BBB / N/A	No	Enter into Back up Cash Manager Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	N/A / Baa3 / BBB- / N/A	No	Appoint Back up Cash Manager
Stand-by Account Bank	Account Bank's ratings fall below required levels	N/A / P-1 / F1 / N/A	No	Appoint Stand-by Account Bank
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