National Transparency Template May 2023





Counterparties, Ratings									
	Counterpartylies	Fi	itch	Mood	dy's	S&	×Р	Г	DBRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating &	tating trigge	Current rating
Covered bonds	0	N/A	Aaa / NR / AAA	N/A	Aaa / NR / AAA	N/A	N/A	N/A N	/A
Issuer	Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A N	/A
Seller(s)	Coventry Building Society	N/A	A-	N/A	A2	N/A A/N	N/A	N/A N	/A
Cash manager	Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A N	/A
Account bank	HSBC Bank plc	F1	F1+	P-1	P-1	N/A A/N	N/A	N/A N	/A
Stand-by account bank Servicer(s)	N/A	N/A	N/A	N/A	N/A	N/A A/N	N/A	N/A N	/A
Servicer(s)	Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A N	/A
Stand-by servicer(s)	N/A	N/A	N/A	N/A	N/A	N/A A/N	N/A	N/A N	/A
Swap provider(s) on cover pool	Coventry Building Society	A-	A-	A2	A2	N/A	N/A	N/A N	/A
Stand-by swap provider(s) on cover pool	N/A	N/A	N/A	N/A	N/A	N/A A/N	N/A	N/A N	/A
Swap notional amount(s) (GBP)	£5,429,372,390 £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: £14.836.888	
	(a) Revenue Receipts - Interest received from Borrowers: £16,298,969		(a) Revenue Receipts - Fees charged to Borrowers: £393,831	
	(a) Revenue Receipts - Fees charged to Borrowers: £282.646		(b) Interest received: £301.543	
	(b) Interest received: £1,933,752		(c) Excess Reserve Fund: £0	
	(c) Excess Reserve Fund: £6.582.105		(d) Other Revenue Receipts: £5.201	
	(d) Other Revenue Receipts: £4.697		(e) Excess Required Coupon Amount: £0	
	(a) 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		(g) Amounts Belonging to Third Parties: -£393,831 (h) Required Coupon Amount: £0	
	(h) Required Coupon Amount: £0		(i) Interest Accumulation Ledger: £0	
	(i) Interest Accumulation Ledger: £0		Total Available Revenue Receipts: £15,143,631	
	Total Available Revenue Receipts: £24,819,523			
			PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS		(a) Fees due to Bond Trustee and Security Trustee: £0	
	(a) Fees due to Bond Trustee and Security Trustee: £0		(b) Fees due to Agent: £0	
	(b) Fees due to Agent: £0		(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £2,259		Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: -£14.860.086		(d) Amounts due to the Interest Rate Swap Provider: -£12.277.751	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £6.237.037		(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £8.882.688		(ii) Amounts due on the Term Advance: £9.059.000	
	(f) Transfer to Coupon Payment Ledoer following Cash Manager Event: £0		(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(a) Transfer to Standby GIC Account following Servicer Event of Default: £0		(a) Transfer to Standby GIC Account following Servicer Event of Default: £0	
	(g) Transfer to Standay Gr. Account following Servicer Event of Default. 20		(h) Transfer to Reserve Ledger: £1.515.409	
	(ii) Excluded Swap Termination Amounts: £0		(ii) 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: £24,557,627		(I) Deferred Consideration: £16,846,973	
	(m) Fees due to the Liquidation Member: £0		(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £0		(n) Members profit amount: £0	
rincipal receipts (please disclose all parts of waterfall)	AVAILABLE PRINCIPAL RECEIPTS		AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £37.713.342		(a) Scheduled amounts received from Borrowers: £40.491,288	
	Unscheduled amounts received from Borrowers: £48.629.641		Unscheduled amounts received from Borrowers: £128.348.139	
	Less Further Advances made: -£3.501.935		Less Further Advances made: -£2.916.498	
	(b) (i) Term Advance: £0.		(b) (i) Term Advance: £0	
	(b) (i) Ferm Advance: 1.0 (iii) Cash Capital Contributions: £0		(ii) Cash Capital Contributions: £0	
	(iii) Sale of Selected Loans: £0 Total Available Principal Receipts: £82.841.048		(iii) Sale of Selected Loans: £0 Total Available Principal Receipts: £165.922.929	1
	Total Available Principal Receipts: £82,841,048		Total Available Principal Receipts: £165,922,929	
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS		PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	
	(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 on the Term Advance: £0	1
	(d) Capital Distribution to Members: £82,841,048		(d) Capital Distribution to Members: £165,922,929	
				1
eserve ledger	E	51,077,528	£ 49,562,119	
evenue ledger rincipal ledger	t c	19,520,064 82,841,048	£ 16,537,462 £ 165,922,929	

sset Coverage Test*	Value	Description (please edit if different)	
		A: Arrears Adjusted True Balance	
		B: Principal Receipts Retained in Cash	
	1 31,703,040	B: Principal Receipts Retained in Cash C: Retained Cash Contributions	
	<u> </u>	C: Retained Cash Contributions	
	21.076.000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions	
	1 31,076,000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions	
	L -		
	1	X: Savings set off balance	
	£ 247,812,406	X: Savings set off balance Y: Flexible draw deduction	
	± - - £ 55.686.175		
otal	5,5,86,175 6,192,477,651	Z: Negative carry adjustment	
tai	£ 6,192,477,651		
ethod used for calculating component 'A' set percentage (%)	A: Arrears Adjusted True Balance		
sset percentage (%)	87.5%		
aximum asset percentage from Fitch (%)	87.5%		
ximum asset percentage from Moody's (%)	99.5%		
aximum asset percentage from S&P (%)	N/A		
edit support as derived from ACT (GBP)	N/A		
dit support as derived from ACT (GBP)	£ 1,290,389,393		
edit support as derived from ACT (%)	26.3%	1	
sset Coverage Test does not include series 14 as it was issued		•	
ogramme-Level Characteristics			
ogramme currency	EUR		
gramme size	LOK		
vered bonds principal amount outstanding (GBP, non-GBP	101		
vereu ponus principal amount outstanding (GDP, NON-GBP	£ 4 902 088 258 00		
ies converted at swap FX rate)	£ 4,902,088,258.00		
vered bonds principal amount outstanding (GBP, non-GBP			
ies converted at current spot rate)	£ 4,883,222,500		
ver pool balance (GBP)	£ 7,332,906,717		
	£ 153,438,640		
y additional collateral (please specify)	£ -		
y additional collateral (GBP)	£ -		
gregate balance of off-set mortgages (GBP)	£ 682,705,038		
gregate deposits attaching to the cover pool (GBP)	£ 247.812,406		
gregate deposits attaching specifically to the off-set			
ortgages (GBP)	£ 206,441,518		
ominal level of overcollateralisation (GBP)	200,441,710		
ominal level of overcollateralisation (%)	2,363,716,510 52,7%		
umber of loans in cover pool	52,116		
verage loan balance (GBP)	£ 140,704		
eighted average non-Indexed LTV (%)	49.6%		
eighted average Indexed LTV (%)	44.2%		
eighted average seasoning (months)	55.0		
eighted average remaining term (months)	226.1		
eighted average interest rate (%)	2.61%		
andard Variable Rate(s) (%)	6.99%		
onstant Pre-Payment Rate (%, current month)	0.61%		
nstant Pre-Payment Rate (%, quarterly average)	0.91%	1	
incipal Payment Rate (%, current month)	0.50% 1.12%		
ncipal Payment Rate (%, current month) ncipal Payment Rate (%, quarterly average)	1.12%		
	1.00%		
nstant Default Rate (%, current month)	0.00%		
instant Default Rate (%, quarterly average)	0.00%		
ch Discontinuity Factor (%)	n/a		
ody's Timely Payment Indicator	Probable		
and the Collectional Course (NV instructional contents of the Collection Course of the C	-		
ody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.2%		
		ı	
rtgage collections			
tgage collections (scheduled - interest)	£ 16.298.969		
origage concentrat (actional and administrative	10,250,009 17,13,342		
ortgage collections (scheduled - principal)	£ 37,713,342		
ortgage collections (unscheduled - interest)	<u> </u>		
ortgage collections (unscheduled - principal)	£ 45,127,706	1	
an Redemptions & Replenishments Since Previous Report	Ing Date	% of total number	Amount (GBP) % of total
	Number		
pan redemptions since previous reporting date	512	1.0%	40,172,328
pans bought back by seller(s)	68	0.1%	8,698,074
	64	0.1%	8.436.285
of which are non-performing loans			

or which have breached Rows		3	0.0%	231,310	0.070					
Loans sold into the cover pool	-	57	0.1%	3,501,935	0.0%					
Product Rate Type and Reversionary Profiles					Г			Weighted average		
							Remaining teaser			
	Number		% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR		49,459	80.8%	6,407,635,759	87.4%	2.21%	32.4	1.159	6 -0.12%	2.15%
Fixed at origination, reverting to Libor		0	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Fixed at origination, reverting to tracker		1,097	1.8%	69,629,352	0.9%	5.06%	0	0.56%	6 0.56%	5.43%
Fixed for life		4	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Tracker at origination, reverting to SVR		795	1.3%	147,806,543	2.0%	4.95%	22.0	0.409	6 -0.20%	4.92%
Tracker at origination, reverting to Libor		0	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Tracker for life		1,122	1.8%	56,363,723	0.8%	4.98%	0	0.489	6 0.48%	4.80%
SVR, including discount to SVR		8,736	14.3%	651,471,340	8.9%	5.60%	0	-1.39%	6 -1.39%	5.60%
Libor		0	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Total		61,213	100.0% £	7,332,906,717	100.0%	2.61%	į t	0.90%	6	2.56%

ratifications rrears breakdown	Number	% of total number	Amount (GBP)	% of total
irrent	51,914	99.6%	£ 7,304,682,195	70 OI 10101
month in arrears	156	0.3%	£ 22,854,044	
months in arrears	42	0.1% 0.0%	£ 5,360,151 £ 10,327	
months in arrears	1		£ 10,327	
months in arrears			£ -	
months in arrears			E -	
months in arrears	52,11	0.0% 100.0%	£ 7,332,906,717	
	·			
rent non-Indexed LTV	Number	% of total number	Amount (GBP)	% of tota
96 596	35,143	67.4%	£ 3,515,205,268	
10%	3.24 3.41	6.2% 6.5%	£ 631,646,963 £ 700,711,945	
5%	3,03		£ 691,228,366	
70%	2,43	4.7%	£ 569,363,799	
5%	2,58	5.0%	£ 655,971,976	
0%	1.74	3.4%	£ 447.664.758	
5%	497	1.0%	£ 118,405,604	
0%	1	0.0% 0.0%	£ 2,708,037	
5%			E -	
00% 105%			<u>-</u>	
110%			6 .	
125%		0.0%	F .	
%±		0.0%	£ -	
al .	52,116	100.00%	£ 7,332,906,717	
and Indexed LTV	Number	% of total number	Americal (CDD)	% of tota
rent Indexed LTV	Number 33.78		Amount (GBP) F 4 335 504 431	% or tota
5%	39,78. 2,66		£ 4,335,504,431 £ 587,886,621	
0%	2,005	5.1%	£ 608,300,914	
5%	2,654	5.1%	£ 647,528,672	
0%	2.174	4.2%	£ 565,846,513	
5%	1,750		£ 462,270,306	
0%	401	0.8%	£ 115,910,742	
85%	11		£ 5,870,193	
10% 15%	1	0.0%	£ 3,446,615 £ 341,711	
100%		0.0%	£ 341,711	
105%			r :	
-110%			£ -	
-125%			e -	
5%+		0.0%		
5%+ tal	52,116	0.0%		
tal	52,116	0.0% 100.0%	£ 7,332,906,717	
al rrent outstanding balance of loan	S2,11t	0.0% 100.0%	F 7,332,906,717 Amount (GBP) 2,392,334	
al rrent outstanding balance of loan 000 00-10.000	\$2,11 Number 1.055 1.055	0 0% 100 0% % of total number 2 0% 2 2 0%	Amount (GBP) 2.392.334 8.030.027	
nent outstanding balance of loan 000 10-10,000 00-25,000	\$2,111 Number 1,055 1 1,050 1 1,050 1	0.0% 10.00% % of total number 2.0% 2.20%	Amount (GBP) 2.392,334 8.030,027 63,015,108	
nent outstanding balance of loan 000 10-10,000 00-25,000	S2.111 Number 1.056 1.056 1.054 1.054	0.0% 100.0% % of total number 2.0% 6.0% 12.4%	Amount (GBP) 2.392,334 8.030,027 63,015,108	
rent outstanding balance of loan 200 0-10,000 0-10,000 0-50,000 00-50,000 00-75,000	\$2,111 Number 1,055 1 1,050 1 1,050 1	0.0% 100.0% % of total number 2.0% 6.0% 12.4%	£ 7,332,906,717 Amount (GBP) 2,392,334 8,030,027 63,015,108 241,977,063 387,716,164 503,655,498	
rent outstanding balance of loan 000 10-10,000 10-25,000 100-55,000 100-75,000 100-100,000 100-100,000	S2.110 Number 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.	9.0% 100.0% % of total number 2.0% 6.9% 11.9%	E 7,332,906,717 Amount (GBP) 2,392,334 8,030,027 63,015,108 241,977,063 387,716,164 503,655,498 1,170,825,228	
ent outstanding balance of loan 000 001-10-000 00-10-000 00-10-000 00-00-000 000-100-000 000-200-000 000-200-000	S2,111 Number 1,055 1,056 1,	0.0% 10.0	E 7,332,906,717 Amount (GBP) 2,392,334 8,030,027 63,015,008 241,977,063 387,716,164 503,655,498 1,170,825,228 1,146,105,707	
ent outstanding balance of loan 200 100 100 100 100 100 100 10	S2,111 Number 1,055 1,056 1,	0.0% 10.0	E 7,332,906,717 Amount (GBP) 2,392,334 8,030,027 63,015,008 241,977,063 387,716,164 503,655,498 1,170,825,228 1,146,105,707	
irmut outstanding balance of loan 000 000 000 250 000 000 250 000 000 250 000 000 100 000 000 100 000 000 100 000 000 200 000 000 200 000	S2,111 Number 1,055 1,056 1,	0.0% 10.0	E 7,332,906,717 Amount (GBP) 2,392,334 8,330,027 63,015,108 241,977,063 387,716,164 503,655,498 1,170,825,228 1,146,105,707 963,146,635 714,396,718 509,066,395	
intro dustanding balance of loan 509 100 100 100 100 100 100 100	Number S2.111	0.0% 10.0	E 7,332,906,717 Amount (GBP) 2,392,334 8,330,027 63,015,108 241,977,063 387,716,164 503,655,498 1,170,825,228 1,146,105,707 963,146,635 714,396,718 509,066,395	
rent outstanding balance of loan 200 200 200 200 200 200 200 200 200 20	S2.111 Number 1.055 1.050 1.	0.0% 10.0	E 7,332,906,717 Amount (GBP) 2,392,334 8,030,027 63,015,108 241,977,083 387,716,164 503,655,498 1,170,825,228 1,146,105,707 993,146,635 714,386,718 520,266,385 419,497,811	
remot outstanding balance of loan 509 -0.10,000 -0.25,000 -0.25,000 -0.50,000	S2.111 Number 1.055 1.050 1.	0.0% 10.0	E 7,332,906,717 Amount (GBP) 2,392,334 8,030,027 63,015,108 241,977,083 387,716,164 503,655,498 1,170,825,228 1,146,105,707 993,146,635 714,386,718 520,266,385 419,497,811	
irmut outstanding balance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	\$2,118 Number 1,058 1,	0.0% 1000% 1	Amount (GBP) Amount (GBP) 2 392 334 8 039 027 8 039 039 8 039 027 6 03 015 108 241 977 683 387 716 164 503 685 498 1.170 R25 228 1.146 105 707 903 146 635 714 398 718 520 266 385 419 497 813 305 885 486 241 207 379 290 995 512	
errori dustranding balance of loan 0-10,000 0-10,000 0-25,000 00-25,000 00-100,000 000-100,000 000-100,000 000-100,000 000-100,000 000-100,000 000-100,000 000-300,000 000-300,000 000-300,000 000-300,000 000-400,000 000-400,000 000-400,000 000-400,000 000-400,000 000-400,000 000-700,000	\$2,118 Number 1,058 1,	0.0% 1000% 1	Amount (GBP) 2 392 334 8 ,030 027 6 3,015 108 2 41,977,063 3 37,716 164 5 03,665,498 1,170,825,228 1,146,105,707 903,146,635 5 20,266,365 419,497,811 3 05,852,498 419,497,811 3 05,852,498 419,497,811 3 05,852,498 419,497,811 3 05,852,498 419,497,811 3 05,852,498 419,497,811 3 05,852,488 419,497,811 3 05,852,488 419,497,811 418,233,412	
international design of the composition of the comp	Number 1,056 1,0	0.0% 10.00% \$ of total number 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.14% 2.14% 2.14% 2.15%	F 7,332,906,717 Amount (GBP) Amount (GBP) 8,039,027 63,015,088 241,977,063 387,716,46 503,655,498 1,170,825,20 1,461,05,707 403,465,408 419,477,811 419,477,811 241,207,379 240,965,512 241,207,379 240,965,512 241,207,379 241,207,378 241,207,378 241,207,378 241,207,378	
in curtain and in the curtain an	Number	0.0% 10.00% 56 of total number 2.0% 2.0% 3.0% 3.0% 3.0% 3.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1	E 7,332,906,717 Amount (GBP) 2,929,234 8,030,027 8,030,030,030 8,030,030	
munt outstanding balance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	Number 1.056 1.05	0.0% 10.00% 10.00% 2.00% 2.00% 2.00% 2.00% 2.00% 10	E 7,332,906,717 Amount (GBP) 2,929,334 8,050,077 6,5015,706 8,050,077 887,716,184 1,170,825,228 1,170,825,228 1,170,825,228 1,170,825,228 1,170,825,238 1,170,825,238 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186	% of tots
munt outstanding balance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	Number	0.0% 10.00% 10.00% 2.00% 2.00% 2.00% 2.00% 2.00% 10	E 7,332,906,717 Amount (GBP) 2,929,334 8,050,077 6,5015,706 8,050,077 887,716,184 1,170,825,228 1,170,825,228 1,170,825,228 1,170,825,228 1,170,825,238 1,170,825,238 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186	% of tot
munt outstanding balance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	Number 1.056 1.05	0.0% 10.00% 10.00% 2.00% 2.00% 2.00% 2.00% 2.00% 10	E 7,332,906,717 Amount (GBP) 2,929,334 8,050,077 6,5015,706 8,050,077 887,716,184 1,170,825,228 1,170,825,228 1,170,825,228 1,170,825,228 1,170,825,238 1,170,825,238 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186 1,170,835,186	% of total
irent austranding balance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	Number Number 1000 3.99 6.19 6.19 6.19 6.20 6.19 6.20 6.20 6.20 6.20 6.20 6.20 6.20 6.20	0.0% 10.00% \$ of total number 2.0% 2.0% 2.0% 3.0% 3.0% 3.11.5% 3.12.5% 3.13.5% 3.14.5% 3.15.5%	Amount (GBP) 2909-841	% of total
in central distribution	Number 1.056 1.05	0.0% 10.00% \$ of total number 2.0% 2.0% 2.0% 3.0% 3.0% 3.11.5% 3.12.5% 3.13.5% 3.14.5% 3.15.5%	Amount (GBP) 239 334 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	% of total
international palance of loan 509 100 100 100 100 100 100 100	Number Number 1000 3.59 6.191 6.19	\$ of total number 20% \$ 0.0%	Amount (GBP)	% of total
international and in palance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	Number S2.111	0.0% 10.00% % of total number 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0	Amount (GBP)	% of total
vari outstanding balance of ioan 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.	Number 1,005 1,0	0.0% 1000% 5% of total number 2 0% 2 0% 8 69% 1044 11.1% 11.	Amount (GBP)	% of total
international and palance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	Number S2.111	0.0% 10.00% 10.00% 2.0% 2.0% 2.0% 3.00% 3.	Amount (GBP)	% of total
irmit outstanding balance of loan 000 000 000 000 000 000 000 000 000 0	Number 1.055 1.05	0.0% 10.00% \$ of total number 2.0% 2.0% 2.0% 3.0% 3.0% 3.0% 3.1% 3.1% 3.1% 3.1% 3.1% 3.1% 3.1% 3.1	Amount (GBP)	% of total
international content of the content	Number Number 1000 3.994 6.191 6.191 6.192 6.201 6.2	0.0% 1000% \$ of total number 2.0% 2.0% 8.0% 8.0% 11.1% 11.1% 11.1% 12.2% 12.2% 13.1% 14.0% 14.1% 15.0% 15.0% 16.0% 17.0%	Amount (GBP)	% of total
immutation of the common of th	Number Number 1000 3.994 6.191 6.191 6.192 6.201 6.2	0.0% 1000% \$ of total number 2.0% 2.0% 8.0% 8.0% 11.1% 11.1% 11.1% 12.2% 12.2% 13.1% 14.0% 14.1% 15.0% 15.0% 16.0% 17.0%	Amount (GBP)	% of total
immut outstanding balance of loan 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	Number	\$ of total number \$\frac{9}{2.0%}\$ \$\fra	Amount (GBP) 347,761,646 Amount (GBP) 47,761,646 Amount (GBP) 47,761,761,761,761,761,761,761,761,761,76	% of total
in control distribution (Anglia) (Angli	Number Number 1,055 1,0	\$ of total number 20% \$ 00%	Amount (GBP)	% of total
in central distribution 100	Number	\$ of total number \$ 2.0% \$ 6.0% \$ 1.00	Amount (GBP)	% of total
II ment custanding balance of ioan 000	Number 1.05 1.05 1.05 1.05 1.05 1.05 1.05 1.0	\$ of total number \$ 2.0% \$ 6.0% \$ 1.00	Amount (GBP)	% of total
II ment custanding balance of ioan 000	Number	\$ of total number 20% \$ 0.0%	Amount (GBP)	% of total
in control distribution in control distributi	Number 1.05 1.05 1.05 1.05 1.05 1.05 1.05 1.0	\$ of total number 20% \$ 0.0%	Amount (GBP)	% of total
in central custanding balance of loan 000 100 10 000 100 25,000	Number	\$ of total number 20% \$ 0.0%	Amount (GBP)	% of total
international content of the content	Number	\$ of total number \$\frac{9}{2.0%}\$ \$ \$ of total number \$\frac{2.0%}{2.0%}\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	E 7,332,996,717 Amount (GBP)	% of total
international distribution included a distribution included a distribution Angla Mediands Son Included a distribution Angla Mediands Included a distribution Angla Mediands Son Included a distribution Angla Mediands Inc	Number	\$6 of total number 20% \$6 of total number 20% \$6 0 total number 20% \$6 0 total number 30% \$6 0	Amount (GBP)	% of total
in more dustrainding balance of loan 509 10-10 0000 10-25 0000	Number 1.056 1.056 1.056 1.057 1.056 1.057 1.05	\$6 of total number 20% \$6 of total number 20% \$6 0 total number 20% \$6 0 total number 30% \$6 0	Amount (GBP)	% of total

Seasoning	Number	% of total number	Amount (GBP)	% of total amount					
0-12 months	2.428	4.7%	£ 536,177,243	7.3%					
12-24 months	7.379	14.2%	£ 1.319.005.956	18.0%					
24-36 months	7.404	14.2%	£ 1,321,558,305	18.0%					
36-48 months	4.288	8.2%	£ 728,981,325	9.9%					
48-60 months	4,961	9.5%	£ 759,620,343	10.4%					
60-72 months	4,248	8.2%		7.9%					
72-84 months	5.719	11.0%	£ 707,925,934						
84-96 months	2,890	5.5%		4.8%					
96-108 months	2,228	4.3%	£ 232,734,059	3.2%					
108-120 months	2,504	4.8%		3.2%					
120-150 months	3,365	6.5%	£ 267,127,764	3.6%					
150-180 months	1,937	3.7%	£ 133,338,836	1.8%					
180+ months	2.765	5.3%	£ 166 357 842	2.3%					
Total	52.116	100.0%	£ 7.332,906,717						
	·	•							
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount					
Fixed	48,481	79.2%	6,322,131,587	86.2%					
SVR	9,787	16.0%	739.547.550	10.1%					
Tracker	2,945	4.8%	271,227,579	3.7%					
Other (please specify) Capped	0	0.0%	0	0.0%					
Other (please specify) Capped Total	61,213	100.00%	£ 7,332,906,717	0.0% 100.00%					
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount					
Owner-occupied	61,206	100.0%	7,331,925,183	100.0%					
Buy-to-let	7	0.0%	981,533	0.0%					
Second home	0	0.0%	0	0.0%					
Total	61,213	100.0%	£ 7,332,906,717	100.0%					
Income verification type	Number	% of total number	Amount (GBP)						
Fully verified	52,116	100.0%	7,332,906,717						
Fast-track	0	0.0%	0	0.0%					
Self-certified	0	0.0%	0	0.0%					
Total	52,116	100.0%	7,332,906,717	100.0%					
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount					
0-30 months	2,407	4.6%		0.7%					
30-60 months	4.108	7.9%	£ 170,998,412	2.3%					
60-120 months	10,809	20.7%	£ 823,545,722	11.2%					
120-180 months	10,817	20.8%	£ 823,545,722 £ 1,354,490,805	11.2% 18.5%					
120-180 months 180-240 months	10,817 9,590	20.8% 18.4%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671	11.2% 18.5% 22.7%					
120-180 months 180-240 months 240-300 months	10.817 9,590 7,328	20.8% 13.4% 14.1%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464	11.2% 18.5% 22.7% 21.4%					
120-180 months 180-240 months 240-300 months 300-360 months	10.817 9.590 7.328 4.555	20.8% 18.4% 14.1% 8.7%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464 £ 1,091,191,754	11.2% 18.5% 22.7% 21.4% 14.9%					
120-180 months 180-240 months 240-300 months 300-360 months 300-months	10,817 9,500 7,326 4,555	20.8% 18.4% 14.1% 8.7% 4.8%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464 £ 1,091,191,754 £ 606,226,273	11.2% 18.5% 22.7% 21.4% 14.9% 8.3%					
120-180 months 180-240 months 240-300 months 300-360 months	10.817 9.590 7.328 4.555	20.8% 18.4% 14.1% 8.7% 4.8%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464 £ 1,091,191,754 £ 606,226,273	11.2% 18.5% 22.7% 21.4% 14.9% 8.3%					
120-180 months 180-240 months 240-300 months 300-360 months 300-360 months Total	10.817 9.909 7.328 4.558 5.210	20.9% (20.0%)	£ 823,545,722 £ 1,354,490,805 £ 1,661,671 £ 1,572,255,464 £ 1,091,191,754 £ 606,226,273 £ 7,332,906,717	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0%					
120-190 months 180-240 months 240-300 months 300-800 months 360+ months 160+ months 161- Employment status	10.817 1.0817 1.	20.8% 20.8%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464 £ 1,091,191,754 £ 606,226,273 £ 7,332,906,717 Amount (GBP)	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0%					
120-180 months 180-240 months 240-300 months 300-380 months 300-380 months 170-380-380 months 170-380 m	10.817 9.590 7.328 7.328 2.469 2.469 Number 37.175	20.9% 20.9%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464 £ 1,091,191,754 £ 606,226,273 £ 7,332,906,717 Amount (GBP) £ 4,640,176,900	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0%					
120-180 months 180-80 months 240-300 months 300-380 months 360 months Total Total Employment status Employed Gef-employed	10.817 1.0817 1.	20.8% 20.8%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,484 £ 1,091,191,754 £ 606,226,273 £ 7,332,906,717 Amount (GBP) £ 4,640,176,900 £ 2,538,263,885	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% % of total amount 63.3% 34.6%					
120-180 months 180-200 months 240-300 months 300-300 months 300-months 100-300 months 100-months 10	10.817 9.590 7.328 7.328 2.469 2.469 Number 37.175	20.9% 20.9%	£ 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464 £ 1,091,191,754 £ 606,226,273 £ 7,332,906,717 Amount (GBP) £ 4,640,176,900 £ 2,538,263,885 £ 8,910,617	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 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	10.817 1.0817 1.	20.8% (1.8.4%) (1.8.4	E 823,545,722 E 1,354,490,805 E 1,661,611,671 E 1,572,255,464 E 1,091,191,754 E 606,226,273 E 7,352,906,717 Amount (GBP) E 4,640,176,900 E 2,538,263,885 E 8,910,617 E 27,004,937	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% % of total amount 63.3% 34.6% 0.1%					
120-180 months 180-240 months 240-300 months 300-380 months 300-180 months 170-180 180-180 months 170-180 180-180 months 180-1	10.817 9.590 7.328 7.328 2.460 2.161 Number 1.1597 1.1597 506	20.98% 20.	E 823,545,722 £ 1,354,490,805 £ 1,661,611,671 £ 1,572,255,464 £ 1,091,191,754 £ 606,226,273 £ 7,332,906,717 Amount (GBP) £ 4,640,176,900 £ 2,538,263,885 £ 8,910,617 £ 27,004,937 £ 27,004,937	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% % of total amount 63.3% 34.6% 0.1% 0.4%					
120-180 months 180-240 months 240-300 months 300-months 300-months 300-months 100-300 months 100-300 months 100-300 months 100-300-300 months 100-300-300 months 100-300-300 months 100-300-300 months 100-300-300-300 months 100-300-300-300 months 100-300-300-300 months 100-300-300-300 months 100-300-300-300 months 100-300-300 months 100-300 months 10	10,817 9,590 9,590 7,328 4,555 2,490 2,490 Number 31,175 13,597 11,597 15,697 688	20.08% (1.84%)	E 823,545,722 1 354,409,805 E 1,661,611,671 E 1,572,255,464 E 1,091,191,754 E 606,226,273 7,332,906,717 Amount (GBP) E 4,640,176,900 E 2,538,263,885 E 8,910,617 E 27,004,937 E 118,550,378	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% % of total amount 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 300-380 months 300-180 months 170-180 180-180 months 170-180 180-180 months 180-1	10.817 9.590 7.328 7.328 2.460 2.161 Number 1.1597 1.1597 506	20.08% (1.84%)	E 823,545,722 1 354,409,805 E 1,661,611,671 E 1,572,255,464 E 1,091,191,754 E 606,226,273 7,332,906,717 Amount (GBP) E 4,640,176,900 E 2,538,263,885 E 8,910,617 E 27,004,937 E 118,550,378	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% % of total amount 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 380-months 380-months 190-months	10,817 9,590 7,328 7,328 1,4556 2,469 2,469 8,171 8,177 11,507 11	20.08% (1.84%)	E 823,545,722 1 354,409,805 E 1,661,611,671 E 1,572,255,464 E 1,091,191,754 E 606,226,273 7,332,906,717 Amount (GBP) E 4,640,176,900 E 2,538,263,885 E 8,910,617 E 27,004,937 E 118,550,378	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% % of total amount 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 240-300 months 300-380 months 300-38	10,817 9,590 7,328 7,328 1,4556 2,469 2,469 8,171 8,177 11,507 11	20.08% (1.84%)	E 823,545,722 1 354,409,805 E 1,661,611,671 E 1,572,255,464 E 1,091,191,754 E 606,226,273 7,332,906,717 Amount (GBP) E 4,640,176,900 E 2,538,263,885 E 8,910,617 E 27,004,937 E 118,550,378	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% % of total amount 34.6% 0.1% 0.0% 1.6%					
120-180 months 180-240 months 240-300 months 360-w months 360-w months 160-w months 170-w months	10,817 9,509 9,5	20.9% 20.9%	E 823,545,722 1 384,409,805 E 1,681,611,671 1,572,255,464 E 1,091,191,794 E 606,226,273 E 7,332,906,717 Amount (GBP) E 4,640,176,900 E 2,538,263,885 E 8,001,617 E 27,004,937 E 18,560,378 E 7,332,906,717	11.2% 18.5% 22.7% 21.4% 14.9% 8.3% 100.0% 63.3% 34.6% 0.1% 0.0% 10.0%	11	12	133	14 2100(2)	15 140023
120-180 months 180-240 months 240-300 months 300-months 300-months 300-months 300-months 300-months 100-months	10,817 9,500 9,500 9,500 7,328 4,556 4,556 1,557 1,557 1,577	20.98% 20.	E 823.545.722 E 1354.409 E 1 354.409 E 1 354.409 E 1 572.525 E 1 573.32.906.717 E 2 77.332.906.717 E 2 77.332.906.717 E 7 7 332.906.717 E 7 7 332.906.717	11.2% 18.5% 22.7% 22.7% 14.9% 100.0% % of total amount 34.6% 0.4% 0.0% 16.0%	15/01/20	2.204/20 2.204/20 2.204/20	13 08/07/21 08/07/21	2100/22 2100/22	15) 1403(23) 4 au (NR) 323
120-180 months 180-240 months 240-300 months 300-wonths 300-wonths 300-wonths 300-wonths 100-wonths	10.817 9.590 1.590	20.98% 20.	E 823,545,722 E 1,354,090,700,700,700,700,700,700,700,700,700	11.2% 18.5% 22.7% 22.7% 14.9% 10.0% 5 of total amount 34.6% 0.1% 0.0% 100.0% 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 100-180-180-180-180-180-180-180-180-180-	10,817 1	20.8% 18.4%	E 623,545,722 E 1,354,406,725 E 1,681,611,674 E 1,572,526 E 1,572,527 E 205,727 E 205,727 E 205,727 E 210,727 E 210,727 E 210,727 E 210,727 E 210,727 E 210,727 E 210,727 E 211,727 E 217,727 E	11.2% 18.5% 22.7% 22.7% 14.9% 14.9% 100.0% 5 of total amount 34.6% 0.1% 0.4% 0.1% 100.0% 1.6% 100.0%	15/01/20 Asa / NR / AAA Asa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA GRP	Aaa / NR / AAA Aaa / NR / AAA FUR	Asa / NR / AAA Asa / NR / AAA FUR	Asa / NR / AAA Asa / NR / AAA GBP
120-180 months 180-240 months 240-300 months 240-300 months 250-300 months 250-30	10.817 9.590 1.590	20.98% 20.	E 823,545,722 E 1,354,090,000 E 1,661,611,671 E 1,572,525 E 1,572,525 E 7,332,906,717 E 2,700,937 E 1,352,906,717 E 2,700,937 E 1,352,906,717	11.2% 18.5% 22.7% 22.7% 14.9% 10.0% 5 of total amount 34.6% 0.1% 0.0% 100.0% 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 100-180-180-180-180-180-180-180-180-180-	10,817 1	20.8% 18.4%	E 623,545,722 E 1,354,406,725 E 1,681,611,674 E 1,572,526 E 1,572,527 E 205,727 E 205,727 E 205,727 E 210,727 E 210,727 E 210,727 E 210,727 E 210,727 E 210,727 E 210,727 E 211,727 E 217,727 E	11.2% 18.5% 22.7% 22.7% 14.9% 14.9% 100.0% 5 of total amount 34.6% 0.1% 0.4% 0.1% 100.0% 1.6% 100.0%	15/01/20 Asa / NR / AAA Asa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA GRP	Aaa / NR / AAA Aaa / NR / AAA FUR	Asa / NR / AAA Asa / NR / AAA FUR	Asa / NR / AAA Asa / NR / AAA GBP
120-180 months 180-240 months 240-300 months 300-months 300-months 300-months 300-months 300-months 100-months	10,817 1,925 1,9	20.8% (1.8.4%) 18.4% (1.8.4%) 19.1% (1.8.4%) 10.00%	E 623,545,722 E 1,354,040 E 1,572,574 E 1,574,574 E 1,	11.2% 18.5% 22.7% 22.7% 14.9% 14.9% 100.0% 38.3% 38.3% 39.0% 100.0% 100.0% 100.0% 100.0%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.860550000	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000
120-180 months 180-240 months 180-240 months 180-340 months 180-180 months 180-9 mo	10,817 9,500 9,500 17,328 4,556 4,556 4,556 18,17 18,17 18,17 18,18 18,1	20.8% 20.8%	E 623,545,722 E 1,354,400,500 E 1,661,611,671 E 1,572,254 E 2,001,101,101,101,101,101,101,101,101,10	11.2% 18.5% 22.7% 22.7% 22.7% 14.9% 14.9% 16.3% 16.3% 10.0% % of total amount. 63.3% 0.1% 0.0% 1.6% 0.0% 1.6% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0	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	Aaa / NR / AAA Aaa / 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	Asa / NR / AAA Asa / 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	19,817 1	20.8% 20.8%	E 623,545,722 E 1,354,000 E 1,572,500 E 1,661,611,671 E 1,572,500 E 1,661,611,671 E 1,572,570 E 1,572,	11 2% 18.5% 22.7% 22.7% 21.4% 22.7% 21.4% 14.9% 16.3% 60.3% 60.3% 60.4% 60.4% 60.4% 60.4% 60.4% 60.6%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet 15/01/25	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet 02/04/24	Aaa / NR / AAA Aaa / 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 Soft bullet 07/12/26	Asa / NR / AAA Asa / 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	10.817 9.500 9.5	20.8% 20.8%	E 623,545,722 E 1,354,040 E 1,	11 2% 18.5% 22.7% 21.4% 22.7% 21.4% 31.00 31.00 31.00 35.00	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 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 02/04/25	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 07/12/26 07/12/27	Asa / NR / AAA Asa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet
120-180 months 180-240 months 240-300 months 300-300 months Sef-employed Deepployed Deepployed Deepployed Other Total Covered Bonds Outstanding, Associated Derivatives (pleas Series Issue date Criomal rating (Moody'sS&PFEth/DBRS) Current rating (Moody'sS&PFEth/DBRS) Decorated Issues (Mo	19,817 1	20.8% 20.8%	E 623,545,722 E 1,354,000 E 1,572,500 E 1,661,611,671 E 1,572,500 E 1,661,611,671 E 1,572,570 E 1,572,	11 2% 18.5% 22.7% 21.4% 22.7% 21.4% 31.00 31.00 31.00 35.00	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	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 1.00000000 Soft bullet 02/04/24	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.860550000	Asa / NR / AAA Asa / NR / AAA EUR 500,000,000 500,000,000 0.868251516 Soft bullet 07/12/26	Aaa / NR / AAA Aaa / 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	10,817 1,925 1,9	20.8% (18.4%) 18.4% (18.4%) 18.4% (18.4%) 19.1% (18.4%) 10.0% (18.4%) 10	E 623,546,722 E 1,354,406,725 E 1,354,406,725 E 1,354,406,725 E 1,572,525,735 E 1,572,525,735 E 1,572,525,735 E 1,572,525,735 E 1,573,525,906,717 E 7,352,906,717 E 7,352,906,	11 2% 18.5% 22.7% 22.7% 22.7% 21.4% 16.00% 1	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1.000000000 Soft bullet 15/01/25 15/01/26 XS2101343528	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft bullet 02/04/24 02/04/24 XS2149428109 LSE	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.860550000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE	Aaa / NR / AAA Aaa / NR / AAA EUR 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 1,00000000 Soft bullet 14/03/28 14/03/29 XS2596604590 LSE
120-180 months 180-240 months 180-240 months 180-360 months 180-36	10,817 9,500 9,5	20.08% (18.4%)	E 823,545,722 E 1,354,904 E 1,572,504 E 1,	11.2% 18.5% 22.7% 21.4% 22.7% 21.4% 3.3% 100.3% 50.3%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500.000,000 500.000,000 1,00000000 Soft bullet 15/01/25 15/01/26 XS2101343528 LSE Quarterly	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA GBP 850,000,000 850,000,000 1,000000000 Soft bullet 02/04/24 02/04/25 XS2149428109 LSE Quarterly	Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 750,000,000 0.86050000 Soft bullet 07707/28 XS2360599281 LSE Annually	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 1,00000000 Soft bullet 14/03/28 14/03/29 XS2596604590 LSE
120-180 months 180-240 months 180-240 months 180-240 months 180-380 months 180-38	19,817 1	20.8% 18.4%	E 623,545,722 E 1,354,000 E 1,354,000 E 1,572,550 E 1,561,611,671 E 1,572,550 E 1,561,611,671 E 1,572,550 E 1,572,	11 2% 18.5% 22.7% 22.7% 22.14% 52.14% 14.9% 100.0%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000000000 Soft bullet 15/01/25 15/01/25 XS2101343528 Quarterly 17/07/23	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 03/07/23	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 0.860550000 Soft bullet 07/07/28 07/07/28 LSE Annually 07/07/29	Asa / NR / AAA Asa / 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 240-300 months 300-months 300-months 300-months 300-months 300-months 300-months 300-months 300-months 100-months	10.817 1	20.8% 18.4%	E 623,545,722 E 1,354,040,735 E 1,357,040,735 E 1,572,725,474 E 1,572,725,474 E 1,572,725,474 E 1,572,725,474 E 1,572,725,474 E 1,572,725,474 E 1,572,725 E 1,572,725,474 E 1,572,725 E 1,	11 2% 18.5% 22.7% 22.7% 22.14% 3.3% 16.03% 50 fotal amount 63.3% 63.3% 160.0% 50 fotal amount 63.3% 100.0%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500.000.000 500.000.000 Soft bullet 15/01/25 15/01/25 LSE Quarterly 17/07/23 4.755%	Asa / NR / AAA Asa / Aaa A	Aaa / NR / AAA Aaa / NR / AAA EUR 750,000,000 750,000,000 0.880550000 Soft bullet 07/07/28 07/07/29 XS2360599281 LSE Annually 07/07/23 0.01036	Asa / NR / AAA Asa / NR / AAA EUR 500.000.000 500.000.000 0.868251516 07/12/26 07/12/27 XS2534984716 LSE Annualy 07/12/27 2.265%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000,000 Soft bullet 14/03/28 14/03/29 XS2596604590 LSE Quarterly 14/06/23 4.729%
120-180 months 180-240 months 240-300 months 240-300 months 300-300 months 300-30	19,817 1	20.8% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 18.4% 19.00% 19.0	E 823,945,722 E 1,354,090,755 E 1,661,611,611,611,611,611,611,611,611,6	11.2% 18.5% 18.5% 22.7% 21.4 49 18.3% 18.3% 10.09% 50 of total amount 34.6% 0.4% 0.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 500,000,000 1,000000000 Soft bullet 15/01/25 15/01/25 XS2101343528 Quarterly 17/07/23	Aaa / NR / AAA Aaa / NR / AAA GBP 850,000,000 850,000,000 Soft bullet 02/04/25 XS2149428109 LSE Quarterly 03/07/23	Asa / NR / AAA Asa / NR / AAA EUR 750,000,000 0,880550000 0,7707/28 07/07/28 07/07/28 07/07/29 07/07/23 0,010% 1,020%	Asa I NR / AAA Asa I NR / AAA EUR 500.000.000 500.000.000 0.868251516 Soft bullet 07/12/26 XS2534984716 Annually 07/12/23 2.625% 0.270%	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/06/23 4,729% 0,500%
120-180 months 180-240 months 240-300 months 240-300 months 300-300 months 300-30	10,817 1,726 1,7	20.8% (1.6.4%) 20.8%	E 623,545,722 E 1,354,690,700 E 1,354,090,700 E 1,154,000 E 1,154,	11 2% 18.5% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 23.7%	15/01/20 Aaa / NR / AAA Aaa / NR / AAA GBP GBP 500.000.000 500.0000 Soft bullet 15/01/25 15/01/25 (X2210134528 LSE Cuarterly 17/07/23 4.755% 0.520%	Asa / NR / AAA Asa /	Asa / NR / IAAA Asa / NR / AAA EUR 750,000,000 750,000,000 Soft bullet 07/07/29 XS2360590281 LSE Annually 07/07/29 1.020% Nativis	Ass / NR / AAA Ass / NR / AAA EUR 500.000.000 500.000.000 0.868251516 07/12/26 07/12/27 XS2534984716 Annually 07/12/23 2.625% HSBC Bank pic	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/06/23 4,729% 0,500%
120-180 months 180-240 months 240-300 months 300-months Sef-employed Unemployed Unemploy	10.817 1	20.08% 20.	E 823,545,722 E 1,354,000 F 1,000 F 1,	11.2% 18.5% 22.7% 21.4 % 18.5% 21.4 % 19.3 % 100.0% % of total amount 63.3 % 50.0% % of total amount 63.3 % 100.0%	15/01/20 Ana I NR / AAA Ana / NR / AAA Ana / NR / AAA Ana / NR / AAA GBP 500.000.000 100000000 100000000 15/01/20 XS2101343528 Quarterly 17/07/23 4.755% 0.520% N/A	Asa / NR / AAA Asa /	Aaa / NR / AAA Aaa / NR / AAA EUR 750.000.000 750.000.000 0.860550000 Soft builet 07/07/29 XS2360599281 Annually 07/07/23 0.010% I.SE Annually NAMA EUR LSE ANNUALLY NAMA EUR LSE EUR	Ana / NR / AAA Ana / NR / AAA EUR 500.000.000 500.000.000 0.868251516 Soft bullet 07/12/26 XS2534984716 Annually 07/12/23 2.625% HSBC Bank plo	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/06/23 4,729% 0,500%
120-180 months 180-240 months 180-240 months 180-240 months 180-240 months 180-380 months 180-38	19,817 1	20.8% 18.4%	E 623,545,722 E 1,354,000 C 2 1,001 C 3 1,001	11 2% 18.5% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 22.7% 23.7% 23.7% 24.7% 25.7%	15/01/20 Ana INR / AAA Ana / NR / AAA (SP / AAA Ana / AAAA Ana / AAA An	Asa / NR / AAA Asa / NR / AAAA	Ass / NF / AAA Ass / NF / AAA Ass / NF / AAA Ass / NF / AAA 750,000,000 750,000,000 0.806550000 Soft bullet 07/07/28 XS2360590281 XF / Annually 07/07/23 0.010% Nativis EUR	Aga / NR / AAA Aga / NR / AAA EUR 500,000,000 500,000,000 500,000,000 0,868251516 Soft bullet 07/12/26 07/12/27 X2534944716 LSE Annually 07/12/26 0.270% 0.270% HSBC Bank plo EUR 500,000,000	Ass / NR / AAA Ass / NR / AAA Ass / NR / AAA GBP 500,000,000 500,000,000 500,000,000 501,0000,000 Soft bullet 1403/29 1403/29 1403/29 1403/29 1405/29 0,500% NA NA
120-180 months 180-240 months 240-300 months 300-months Sef-employed Unemployed Unemploy	10,817 1,726 1,7	20.08% 20.	E 823,545,722 E 1,354,000 F 1,000 F 1,	11.2% 18.5% 22.7% 22.7% 22.7% 22.14% 3.3% 160.3% 50.1% 63.3% 50.1% 63.3% 61.01% 63.3% 61.01% 63.3% 60.00% 6	15/01/20 Ana I NR / AAA Ana / NR / AAA Ana / NR / AAA Ana / NR / AAA GBP 500.000.000 100000000 100000000 15/01/20 XS2101343528 Quarterly 17/07/23 4.755% 0.520% N/A	Asa / NR / AAA Asa /	Aaa / NR / AAA Aaa / NR / AAA EUR 750.000.000 750.000.000 0.860550000 Soft builet 07/07/29 XS2360599281 Annually 07/07/23 0.010% I.SE Annually NAMA EUR LSE ANNUALLY NAMA EUR LSE EUR	Ana / NR / AAA Ana / NR / AAA EUR 500.000.000 500.000.000 0.868251516 Soft bullet 07/12/26 XS2534984716 Annually 07/12/23 2.625% HSBC Bank plo	Aaa / NR / AAA Aaa / NR / AAA GBP 500,000,000 1,00000000 Soft bullet 14/03/28 14/03/29 XS259604590 LSE Quarterly 14/06/23 4,729% 0,500%

Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or Issuer Insolvency	N/A / N/A / N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	N/A / P-2 / F2 / N/A	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	N/A / Bea1 / BBB / N/A	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	NIA I NIA I NIA	No	If not remedied within three calculation dates, triggers Issuer Event of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	N/A / N/A / N/A / N/A	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Cash Manager (1)	Cash Manager's strings 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