National Transparency Template March 2025

Administratio

| 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.Hemslev@thecoventrv.co.uk |
| | Mailing Address: Oakfield House, Binley Business Park, Harry Weston Road. |
| | Coventry, CV3 2TQ |
| Date of form submission | 30/04/25 |
| Start Date of reporting period | 01/03/25 |
| End Date of reporting period | 31/03/25 |
| | |
| | |
| Web links - prospectus, transaction documents, loan-level data | https://live.irooms.net/CoventryBuildingSociety/ |



| Counterparties, Ratings | | | | | | | | | | | | | | | | |
|---|----------------|--------------|--------------|--------------|--------------|-----------------|------------------------|--|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
| | | | | | | Count | nterparty/ies | | F | itch | Mo | ody's | S | &P | | BRS |
| | | | | | | | | | Rating trigger | Current rating |
| Covered bonds | | | | | | | | | N/A | AAA | N/A | Aaa | NR | NR | NR | NR |
| Issuer | | | | | | Coventry E | Building Societ | | N/A | A- | N/A | A3 | NR | NR | NR | NR |
| Seller(s) | | | | | | Coventry E | Building Societ | | N/A | A- | N/A | A3 | NR | NR | NR | NR |
| Cash manager | | | | | | Coventry E | Building Societ | | BBB | A- | Baa1 | A3 | NR | NR | NR | NR |
| Account bank | | | | | | HSB0 | C Bank plc | | F1 | F1+ | P-1 | P-1 | N/A | N/A | NR | NR |
| Stand-by account bank | | | | | | | N/A | | N/A |
| Servicer(s) | | | | | | Coventry E | Building Societ | | BBB | A- | Baa1 | A3 | NR | NR | NR | NR |
| Stand-by servicer(s) | | | | | | | N/A | | N/A |
| Swap provider(s) on cover pool | | | | | | Coventry E | Building Societ | | A- | A- | A2 | A3 | NR | NR | NR | NR |
| Stand-by swap provider(s) on cover pool | | | | | | | N/A | | N/A |
| Swap notional amount(s) (GBP) Swap notional maturity/ies | £4,895,331,884 | £444,550,000 | £645,412,500 | £434,125,758 | £416,319,734 | | | | | | | | | | | |
| Swap notional maturity/ies | 19/12/2064 | 20/06/2026 | 07/07/2028 | 07/12/2026 | 01/10/2029 | | | | | | | | | | | |
| LLP receive rate/margin LLP pay rate/margin | 5.65418% | 1.52800% | 1.02000% | 4.44250% | 4.26700% | | | | | | | | | | | |
| | 3.45415% | 3.45415% | 3.45415% | 3.45415% | 3.45415% | | | | | | | | | | | |
| Collateral posting amount(s) (GBP) | | | | | | £337,286,053.50 | | | | | | | | | | |

Accounts, Ledgers

| | Value as of End Date of reporting period | Value as of Start Date of reporting period | Targeted Value |
|---|--|---|----------------|
| venue receipts (please disclose all parts of waterfall) | | | |
| | | | |
| | AVAILABLE REVENUE RECEIPTS | AVAILABLE REVENUE RECEIPTS | |
| | (a) Revenue Receipts - Interest received from Borrowers: £19,331,127 | (a) Revenue Receipts - Interest received from Borrowers: £17,699,447 | |
| | (a) Revenue Receipts - Fees charged to Borrowers: £765,929 | (a) Revenue Receipts - Fees charged to Borrowers: £395,282 | |
| | (b) Interest received: £312,039 | (b) Interest received: £1,011,447 | |
| | (c) Excess Reserve Fund: £0 | (c) Excess Reserve Fund: £0 | |
| | (d) Other Revenue Receipts: £6,572,668 | (d) Other Revenue Receipts: £6,801,176 | |
| | (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: -£765,929 | (g) Amounts Belonging to Third Parties: -£395,282 | |
| | (h) Required Coupon Amount: £0 | (h) Required Coupon Amount: £0 | |
| | (i) Interest Accumulation Ledger: £0 | (i) Interest Accumulation Ledger: £0 | |
| | Total Available Revenue Receipts: : £26,215,834 | Total Available Revenue Receipts: £25,512,069 | |
| | 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 | 1 |
| | (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset | (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services | 1 |
| | Monitor: £6,902 | Provider and Asset Monitor: £0 | 1 |
| | (d) Amounts due to the Interest Rate Swap Provider: -£7,737,289 | (d) Amounts due to the Interest Rate Swap Provider: -£7,041,389 | |
| | (e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0 | (e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0 | |
| | (ii) Amounts due on the Term Advance: £20,382,800 | (ii) Amounts due on the Term Advance: £8,084,000 | |
| | (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: £6,212,324 | (h) Transfer to Reserve Ledger: £7,005,329 | |
| | (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: £7,351,096 | (I) Deferred Consideration: £17,464,128 | |
| | (m) Fees due to the Liquidation Member: £0 | (m) Fees due to the Liquidation Member: £0 | |
| cipal receipts (please disclose all parts of waterfall) | (n) Members profit amount: £0 | (n) Members profit amount: £0 | |
| spen receipes (preuse discresse an parts of materials) | | | |
| | AVAILABLE PRINCIPAL RECEIPTS | AVAILABLE PRINCIPAL RECEIPTS | |
| | (a) Scheduled amounts received from Borrowers: £36,453,069 | (a) Scheduled amounts received from Borrowers: £34,755,736 | 1 |
| | Unscheduled amounts received from Borrowers: £88,080,789 | Unscheduled amounts received from Borrowers: £36,969,801 | |
| | Less Further Advances made: £0 | Less Further Advances made: £0 | 1 |
| | (b) (i) Term Advance: £0 | (b) (i) Term Advance: £0 | 1 |
| | (ii) Cash Capital Contributions: £0 | (ii) Cash Capital Contributions: £0 | 1 |
| | (iii) Sale of Selected Loans: £0 | (iii) Sale of Selected Loans: £0 | 1 |
| | Total Available Principal Receipts: £124,533,859 | Total Available Principal Receipts: £71,725,537 | |
| | 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 | 1 |
| | (b) Transfer to Principal Ledger: £0 | (b) Transfer to Principal Ledger: £0 | 1 |
| | (c) (i) Amounts due to the Covered Bond Swap Providers: £0 | (c) (i) Amounts due to the Covered Bond Swap Providers: £0 | 1 |
| | (ii) Amounts due on the Term Advance: £0 | (ii) Amounts due on the Term Advance: £0 | 1 |
| | (d) Capital Distribution to Members: £124,533,859 | (d) Capital Distribution to Members: £71,725,537 | |
| erve ledger | £ 38,337,7 | | £ 38,33 |
| enue ledger | £ 21,409,0 | | |
| cipal ledger | £ 124,533,6 | | |
| -maturity liquidity ledger | N/A | N/A | N/A |

Asset Coverage Test*

| | Value | Description (please edit if different) |
|---|-----------------|---|
| A | £ 6,154,141,904 | A: Arrears Adjusted True Balance |
| В | £ 34,533,859 | B: Principal Receipts Retained in Cash |
| C | £ - | C: Retained Cash Contributions |
| | | |
| | | |
| | | |
| D | £ 90,000,000 | D: Substitution Assets - Principal Receipts1 & D: Substitution Assets - Capital Contributions |
| F | | |

| V | 1 | | | | |
|--|--|--|--|--|---|
| W | | |] | | |
| X | £ 225,954,374 | X: Savings set off balance | | | |
| 7 | £ - 57917.420 | Y : Flexible draw deduction Z: Negative carry adjustment | - | | |
| rotal | £ 57,817,429 £ 5,994,903,960 | Z. Negawe dany adjustment | 1 | | |
| | | | | | |
| Method used for calculating component 'A' Asset percentage (%) Maximum asset percentage from Fitch (%) | A: Arrears Adjusted True Balance | | | | |
| Asset percentage (%) | 89.0% | 4 | | | |
| Maximum asset percentage from Fitch (%) Maximum asset percentage from Moody's (%) | 89.0% 96.0% | + | | | |
| Maximum asset percentage from Moody's (%) Maximum asset percentage from S&P (%) | 96.0% N/A | | | | |
| Maximum asset percentage from DBRS (%) | N/A | | | | |
| Credit support as derived from ACT (GBP) Credit support as derived from ACT (%) | £ 1,604,495,968 | | | | |
| credit support as derived from ACT (%) | 36.5% | | | | |
| rogramme-Level Characteristics | | 1 | | | |
| rogramme currency | EUR | 1 | | | |
| rogramme size | 7bn | 1 | | | |
| trogramme currency trogramme size covered bonds principal amount outstanding (GBP, non-GBP | | | | | |
| eries converted at swap FX rate) | £ 4,390,407,991.56 | | | | |
| covered bonds principal amount outstanding (GBP, non-GBP | £ 4.333,610,000 | | | | |
| eries converted at current spot rate) Cover pool balance (GBP) | £ 4,335,616,000 | | | | |
| SIC account balance (GBP) | £ 184,280,704 | ī | | | |
| ny additional collateral (please specify) | | | | | |
| ny additional collateral (GBP) | £ - | | | | |
| ggregate balance of off-set mortgages (GBP) | £ 534,037,370 | | | | |
| ggregate deposits attaching to the cover pool (GBP) | £ 225,954,374 | 4 | | | |
| ggregate deposits attaching specifically to the off-set mortgages GBP) | £ 175,495,150 | | | | |
| ominal level of overcollateralisation (GBP) | 2,522,346,428 | 3 | | | |
| ominal level of overcollateralisation (%) | 57.5% | | | | |
| umber of loans in cover pool | 47,799 | i e e e e e e e e e e e e e e e e e e e | | | |
| verage loan balance (GBP) | £ 144,674 | | | | |
| Veighted average non-Indexed LTV (%) Veighted average Indexed LTV (%) | 49.2% 43.8% | + | | | |
| /eighted average indexed LTV (%) /eighted average seasoning (months) | 43.8% RA F | | | | |
| Veighted average remaining term (months) | 64.6 228.5 | <u> </u> | | | |
| /eighted average interest rate (%) | 3.47% | | | | |
| tandard Variable Rate(s) (%) | 7.09% 1.28% | | | | |
| onstant Pre-Payment Rate (%, current month) | 1.28% | 4 | | | |
| onstant Pre-Payment Rate (%, quarterly average) | 0.98% | 4 | | | |
| rincipal Payment Rate (%, current month) rincipal Payment Rate (%, quarterly average) | 1.80% 1.49% | + | | | |
| nncipal Payment Rate (%, quarterly average) constant Default Rate (%, current month) | 0.00% | | | | |
| onstant Default Rate (%, quarterly average) | 0.00% | 1 | | | |
| itch Discontinuity Factor (%) | n/a | | | | |
| foody's Timely Payment Indicator | Probable | | | | |
| loody's Collateral Score (%, including/excluding systemic risk) | 4.0% / 2.0% | T. | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Mortgage collections Mortgage collections (scheduled - interest) | Ε 19,331,127 | 1 | | | |
| Mortgage collections Wortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) | | 1 | | | |
| Tortgage collections fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (sunscheduled - interest) | E 19.331.127 £ 36.435,069 | | | | |
| Tortgage collections fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (sunscheduled - interest) | Ε 19,331,127 | | | | |
| fortgage collections fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (unscheduled - reinrest) fortgage collections (unscheduled - principal) | E | | | | |
| Identagae collections Identagae collections (scheduled - interest) Identagae collections (scheduled - interest) Identagae collections (scheduled - principal) Identagae collections (unscheduled - interest) Identagae collections (unscheduled - principal) Identagae collections Identagae | E | % of total number | Amount (GBP) % of total amount | I | |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (suncheduled - principal) Mortgage collections Mortgage | Ε | % of total number 1.5% | 82,979,713 1.2% | | |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - principal) Mortgage collections (unscheduled - principal) Loan Redemptions & Replenishments Since Previous Reportin Loan redemptions since previous reporting date Loan south back by selet(s) | E | % of total number 1.5% 0.1% 0.1% 0.1% 0.1% | 82,979,713 1.2% 9,120,005 0.1% | | |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - principal) Loan Restemptions & Replenishments Since Previous Reportin Coan Restemptions & Replenishments Since Previous Reportin Coan redemptions and previous reporting date Loans Dought back by seller(s) of which are non-performing loans | Ε | % of total number 1.5% 0.1% 0.1% 0.1% | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% | | |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - interest) Mortgage collections (unscheduled - principal) Loan Redemptions & Replenishments Since Previous Reportin Loan redemptions since previous reporting date Loans bought back by selet(s) of which are non-performing loans of which have Versiched R&Ws | E | % of total number 1.5% 0.1% 0.1% 0.0% | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% | | |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - principal) Mortgage collections (unscheduled - strength) Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage | Ε | % of total number 1.5% 0.1% 0.1% 0.0% | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% | | |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - principal) Mortgage collections (unscheduled - strength) Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage | E | % of total number 1.5% 0.1% 0.1% 0.0% | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% | | |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - principal) Mortgage collections (unscheduled - strength) Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage collections Mortgage | Σ | % of total number 1.5% 0.1% 0.1% 0.0% 0.1% 0.0% 0.1% 0.0% 0.0 | 82,979,713 1.2% 9,120,005 0.1% 7,887,860 0.1% 1,432,145 0.0% 149,406,989 2.2% | Remaining teaser | Ourset marris |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - principal) Mortgage collections Mortgage | E | % of total number 1.5% 0.11% 0.11% 0.11% 0.15% 0 | 82.979.713 1.2% 9.120.005 0.1% 7.687,860 0.1% 1,432,45 0.0% 149,406,989 2.2% Amount (GBP) % of total amount | Remaining teaser Current rate period (months) | Current margin Reversionary margin 0.02% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (sunscheduled - principal) caan Redemptions & Replenishments Since Previous Reportin caan Redemptions as Replenishments Since Previous Reportin caan redemptions as non previous reporting date cann bought back by selet(s) of which have breaked R&Ws carns sold into the cover pool forduct Rate Type and Reversionary Profiles rixed at origination, reverting to SVR reduct of reverting to SVR | Σ | % of total number 1.5% 0.11% 0.11% 0.11% 0.15% 0 | 8,279,713 1.2% 9,279,713 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,432,445 0.0% 149,406,989 2.2% Amount (GBP) % of total amount 6,283,624,137 9.90% | Current rate Remaining teaser period (months) 3.26% 24.5 0.00% 0 | 0.92% -0.01% 0.00% 0.00% |
| Nortgage collections (scheduled - interest) Nortgage collections (scheduled - interest) Nortgage collections (scheduled - principal) Nortgage collections (scheduled - principal) Nortgage collections (scheduled - principal) Nortgage collections (sunscheduled - principal) | E | % of total number 1.5% 0.15% 0.15% 0.15% 0.15% 0.15% 0.0% 1.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0 | 82,979,713 1.2% 9,120,005 0.1% 7,687,980 0.1% 1,432,145 0.0% 140,406,989 2.2% Amount (GBP) % of total amount 6,283,624,137 90.9% 0.00% 38,635,133 0.6% | Current rate | 0.92% -0.01% 0.00% 0.00% 0.81% 0.81% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (unscheduled - sprincipal) Mortgage collections (unsc | E | % of total number 1.5% of total number 1.5% 0.11% 0.01% 1.05 | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% 140,406,089 2.2% Amount (GBP) % of total amount 6,263,624,137 0.0% 38,635,133 0.0% 0.0% | Current rate Remaining teaser period (months) 3.26% 24.5 0.00% 24.5 0.00% 0 | 0.92% -0.01% 0.00% 0.00% 0.81% 0.81% 0.00% 0.00% |
| fortgage collections fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections gan Redemptions fortgage collections fortgage | Ε | % of total number 1.5% of total number 1.5% of total number 0.1% 0.1% 0.1% 0.1% 0.0% 0.0% 0.0% 0.0% | 82.979.713 1.2% 9,120.005 0.1% 7,887.880 0.1% 1,432,145 0.0% 140,406.989 2.2% Amount (GBP) % of total amount 6,293.624,137 0.0% 38,635,133 0.0% 38,635,133 0.0% | Current rate | 0.92% -0.01% 0.00% 0.00% 0.81% 0.81% 0.00% 0.00% 0.40% -0.01% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (suncheduled - pr | E 19,331,127 E 9,433,060 E 9,74 E 85,090,769 E Number 699 47 47 43 4 4 744 Number 48,533 0 0 1,234 0 0,535 0 0,535 | 5s of total number 1.5% 0.1% 0.0% 1.5% 0.0% 1.5% 0.0% 1.5% 0.0% 1.5% 0.0% 1.5% 0.0% 1.5% 0.0% 1.5% 0.0% 1.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0 | 82.979.713 1.2% 9.120.055 0.1% 7.687.880 0.1% 1.432.145 0.0% 149.406.989 2.2% Amount (GBP) % of total amount 6.283.624.137 90.9% 6.283.624.137 0.0% 156.978.775 2.0% | Current rate Period (months) 23,26% 24,5 5,31% 0,00% 0 | 0.92% -0.01% 0.00% 0.00% 0.81% 0.81% 0.81% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (unscheduled - principal) can Redemptions aince previous reporting date parts bought back by select(s) for shear bought back by select(s) for shear brincipal fortgage fortgage for shear brincipal fortgage for shear brincipal fortgage for shear brincipal fortgage for | E | % of total number 1.5% of total number 1.5% of total number 1.5% of total number 8.5 % o | 82.979.713 1.2% 9.120.055 0.1% 7.687.880 0.1% 1.432.145 0.0% 149.406.989 2.2% Amount (GBP) % of total amount 6.283.624.137 90.9% 6.283.624.137 0.0% 156.978.775 2.0% | Current rate Remaining teaser period (months) 3.26% 24.5 0.00% 24.5 0.00% 0 | 0.92% -0.01% 0.00% 0.00% 0.81% 0.81% 0.00% 0.00% 0.40% -0.01% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (unscheduled - principal) fortgage collections fortgage collect | E 19.331.127 E 29.453,069 E 9.5453,069 E 88,090,789 Number 699 41,43 43 44,53 744 Number 48,533 0 666 742,64 3 742 6 699 74,64 6 699 74,64 74, | % of total number 1.5% 0.11% 0.11% 0.15% 1.05% | 82,979,713 1.2% 9,120,055 0.1% 7,687,860 0.1% 1,432,445 0.0% 149,406,989 2.2% Amount (GBP) % of total amount 6,289,624,137 0.0% 38,635,133 0.0% 130,978,175 2.0% 31,197,688 0.5% 424,847,677 0.0% | Current rate Remaining teasor period (months) 3.26% (0.00% | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) | E | % of total number 1.5% 0.11% 0.11% 0.15% 1.05% | 82,979,713 1.2% 9,120,056 0.1% 7,687,860 0.1% 1,432,445 0.0% 149,405,989 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 38,635,133 0.0% 136,678,175 2.0% 136,978,175 2.0% 1424,847,817 0.0% | Current rate Remaining teasor period (months) 3.26% (| 0.92% -0.01% 0.00% 0.00% 0.00% 0.81% 0.81% 0.81% 0.81% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.72% 0.72% 1.33% 1.33% 1.33% |
| Inforgace collections (acheduled - interest) fortgage collections (acheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (suncheduled - principal) for sunch fortgage collections (suncheduled - principal) for which are non-profitting to any fortgage collections for which have breached R&Ws fortgage collections (some principal) for which are fortgage collections (some principal) fortgage | E 19.331.127 E 29.453,069 E 9.5453,069 E 88,090,789 Number 699 41,43 43 44,53 744 Number 48,533 0 666 742,64 3 742 6 699 74,64 6 699 74,64 74, | % of total number 1.5% 0.11% 0.11% 0.15% 1.05% | 82,979,713 1.2% 9,120,055 0.1% 7,687,860 0.1% 1,432,445 0.0% 149,406,989 2.2% Amount (GBP) % of total amount 6,289,624,137 0.0% 38,635,133 0.0% 130,978,175 2.0% 31,197,688 0.5% 424,847,677 0.0% | Current rate Remaining teasor period (months) 3.26% (| 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Inforgace collections (acheduled - interest) fortgage collections (acheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (suncheduled - principal) for sunch fortgage collections (suncheduled - principal) for which are non-profitting to any fortgage collections for which have breached R&Ws fortgage collections (some principal) for which are fortgage collections (some principal) fortgage | E | % of total number 1.5% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1 | 82,979,713 1.2% 9,7687,860 0.1% 7,667,860 0.1% 1,432,445 0.0% 140,406,669 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 130,637,817 0.0% 130,637,817 0.0% 131,187,88 0.0% 142,87,87 0.0% 142,87,87 0.0% | Current rate Remaining teaser period (morths). 5.26%. 24.5 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortagae collections Mortagae collections (scheduled - interest) Mortagae collections (scheduled - principal) Mortagae collections (scheduled - principal) Mortagae collections (unscheduled - principal) Mortagae collections (unscheduled - principal) Mortagae collections (unscheduled - principal) Mortagae collections | E 19,331,127 E 29,433,060 E 9 9,500,760 Qualte Number 699 47 47 43 44 744 Number 48,533 0 0 1,000,760 609 600 600 600 600 600 600 600 600 6 | % of total number 1.5% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1 | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% 140,406,089 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 38,635,133 0.0% 136,978,175 2.0% 424,847,817 6.0% 424,847,817 6.1% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,817 0.0% 424,847,847 0.0% 424,847 0.0% 424, | Current rate Remaining teaser period (morths). 5.26%. 24.5 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) | E 19,331,127 E 2 36,430,00 E 5 85,007,00 E 6 85,007,00 E 70,000 E 80,007,000 E 10,000 E 10,00 | % of total number 1.5% 0.1% 0.1% 0.0% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6 | 82,979,113 1.2% 9,120,005 0.1% 7,887,880 0.1% 1,432,145 0.0% 140,406,989 2.2% Amount (GBP) % of total amount 6,283,624,133 0.0% 130,978,175 2.0% 131,97,885 0.5% 424,847,817 0.10% £ 6,915,273,150 1.00,0% Amount (GBP) % of total amount 6,586,683,893 0.0% 5 1,187,888 0.5% 424,847,817 0.10% 6 6,915,273,150 1.00,0% Amount (GBP) % of total amount £ 6,866,683,893 1.00,0% Amount (GBP) % of total amount £ 6,866,683,893 1.00,0% | Current rate Remaining teaser period (morths). 3.26%. 24.5 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collection (scheduled - principal) Mortgage collection (sunscheduled - principal) Mortgage collection (sunscheduled - principal) Mortgage collections (sunscheduled - principal) Loan Redemptions & Replenishment Since Previous Reportin Loan Redemptions of which have reporterming loans of which have breached RAWs Loans sold into the cover panel Product Rate Type and Reversionary Profiles Fixed at origination, reverting to SVR Treads at origination, reverting to Libor Treads at origination reverting | E | % of total number | 82,979,715 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,432,445 0.0% 1449,406,989 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 38,635,133 0.0% 38,635,133 0.0% 150,678,178,88 0.0% 151,678,78 0.0% 151,678, | Current rate Remaining teaser period (morths). 3.26%. 24.5 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) Mortgage collections since previous reporting date Cann Bought back by seller(s) of which are non-performing loans of which have breached R&Ws Cann Bought back by seller(s) Mortgage collections Mortgage collectio | E | % of total number 1.5% 0.11% 0.15% 0.15% 0.15% 0.09% 1.6% 0.00% 1.6% 0.00% 1.15% 0.00% 0. | 82,979,713 1.2% 9,120,005 0.1% 7,887,880 0.1% 1,432,145 0.0% 140,406,989 2.2% Amount (GBP) % of total amount 6,293,624,137 0.0% 130,978,175 2.0% 131,97,888 0.5% 424,847,817 0.10% £ 6,915,273,150 100,089 Amount (GBP) % of total amount 6,293,624,137 0.0% 131,97,888 0.5% 424,847,817 0.10% £ 6,915,273,150 100,089 Amount (GBP) % of total amount 6,293,623,137 0.0% £ 5,986,781 0.0% £ 5,986,781 0.0% | Current rate Remaining teaser period (morths). 3.26%. 24.5 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections (acheduled - interest) Mortgage collections (acheduled - interest) Mortgage ocloricons (acheduled - principal) Mortgage collections (acheduled - principal) Mortgage collections (incrededuled - principal) Loan Redemptions since previous reporting date Loans Dought back by seller(s) Loans pought back | E 19,331,127 E 29,453,090 E 98,090,799 E 88,090,799 | 5% of total number 1.5% 0.11% 0.01% 0.07% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5 | 82,979,713 1.2% 9,120,055 0.1% 7,687,860 0.1% 1,432,445 0.0% 149,405,989 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 38,635,133 0.0% 136,678,178 0.0% 1424,847,847 0.0% 156,578,178 0.0% 156,578,178 0.0% 16,585,678,178 0.0% 16,585,678,178 0.0% 178,678,178 0.0% 188,678,178 0.0% 198,678 | Current rate Remaining teaser period (morths). 3.26%. 24.5 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) Assembly and sunscheduled - principal Asembly and sunscheduled - principal Assembly and sunscheduled - p | E 19,331,127 E 9,453,060 E 9,554,050,079 E 80,990,799 Qate Number 699 447,44 A 4 4 744 Number 44,633 626 627 628 639 649 649 649 649 649 649 649 | % of total number 1.5% 0.11% 0.15% 0.15% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6 | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,445 0.0% 140,406,080 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 8,635,133 0.0% 136,978,175 2.0% 424,847,867 0.5% 424,847,867 0.5% 424,847,867 0.5% 426,978,175 0.0% 426,978,175 0.0% 5,586,683,693 0.0% 426,978,175 0.0% 5,586,683,693 0.0% 6,086,683,093 0. | Current rate Remaining teaser period (months) | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (sunscheduled - principal) fortgage collections for which are non-profitting to fall for which are non-profitting to fortgage for which are non-profitting to fortgage fortgage collections fortgage col | E | % of total number 1.5% 0.11% 0.15% 0.15% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6 | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% 140,406,080 2.2% Amount (GBP) % of total amount 6,253,624,137 0.0% 36,635,133 0.0% 136,978,175 2.0% 424,947,817 0.0% 5,1187,888 0.5% 424,947,817 0.0% 5,253,624,137 0.0% 5,1187,888 0.5% 424,947,817 0.0% 5,1187,888 0.5% 424,957 0.0% 5,1187,958 0.5% 424,957 0.0% 5,1187,958 0.5% 424,957 0.0% 5,1187,958 0.0% | Current rate Remaining teaser period (months) | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| lorigage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (sunscheduled - principal) for which are non-principal gage for which have breached R&Ws and so sold in the cover prod for which are non-principal gage fortgage collections (sunscheduled - principal fortgage collections) fortgage collections fortga | E 10,331,127 E 2 36,430,000 E 5 6 86,000,799 E 80,000,799 Oate Number 509 447,74 Number 48,633 Number 48,633 Number 48,633 Number 5026 A 3 1 136 A 4 1 136 A 4 1 136 A 4 1 136 A 5 136 A 6 1492 A 6 1492 A 7 14 14 14 14 14 14 14 14 14 14 14 14 14 | % of total number 1.5% 0.1% 0.1% 0.0% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6 | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% 140,406,089 2.2% Amount (GBP) % of total amount 6,253,624,137 0.0% 36,635,133 0.0% 136,978,175 2.0% 424,847,817 6.1% 6,915,273,150 0.0% 5 6,915,273,150 0.0% 6 1,916,273,150 0.0% | Current rate Remaining teaser period (norths) 3,26% 3,26% 0,00 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (sunscheduled - principal) for which are non-profitting to an experiment plants for which have breached R&Ws and so of which have breached R&Ws and so of which have breached R&Ws fortgage collections (so of which have breached R&Ws and so of principal collections (so of which are non-principal collections) fortgage collections (so of which have breached restrictions) fortgage collections (so of which have breakfort) fortgage collections (so of which have breakfo | E 19,331,127 E 29,453,080 E 93,453,080 E 98,080,789 E 88,080,789 | % of total number 1.5% 0.11% 0.01% 0.00% 1.5% % of total number 85.5% 0.00% 1.00% | 82,979,713 1.2% 9,120,005 0.1% 7,687,860 0.1% 1,432,145 0.0% 140,406,089 2.2% Amount (GBP) % of total amount 6,253,624,137 0.0% 36,635,133 0.0% 136,978,175 2.0% 424,847,817 6.1% 6,915,273,150 0.0% 5 6,915,273,150 0.0% 6 1,916,273,150 0.0% | Current rate Remaining teaser period (norths) 3,26% 3,26% 0,00 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (unscheduled - principal) can Redemptions & Reglenishments Since Previous Reportin can redemptions since previous reporting date cans bought back by seller(s) of which are non-portraming loans of which have breached R&Ws cans sold in the over pool broduct Rate Type and Reversionary Profiles fixed at origination, reverting to SVR red at origination, reverting to Libor received for life reverting to tacker issed for inflam, reverting to Libor received for life reverting to SVR received and origination, reverting to Libor received for life reverting to SVR received for life reverti | E 19,331,127 E 2 36,430,96 E 6 80,007,99 E 80,007,99 | % of total number 1.5% 0.11% 0.01% 0.00% 1.5% % of total number 85.5% 0.00% 1.00% | 8,279,715 1.2% 9,279,715 1.2% 1,687,865 0.1% 1,687,865 0.1% 1,687,865 0.1% 140,408,669 5.22% Amount (GBP) | Current rate Remaining teaser period (norths) 3,26% 3,26% 0,00 | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| fortgage collections fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (scheduled - principal) fortgage collections (sunscheduled - principal) fortgage collections (sunscheduled - principal) fortgage collections (sunscheduled - principal) can Redemptions & Reglenishment Since Previous Reportin can redemptions since previous reporting date cans bought back by seller(s) of which are non-performing loans of which have breached R&Ws cans sold into the over pool forduct Rate Type and Reversionary Profiles lived at origination, reverting to SVR rised at origination, reverting to Libor rised at origination, reverting to Libor riseder of till thratifications thratific | E 19,331,127 E 29,453,080 E 93,453,080 E 98,080,789 E 88,080,789 | % of total number 1.5% 0.1% 0.1% 0.0% 1.6% 0.0% 1.6% 0.0% 1.6% 0.0% 1.1% 0.0% 1.1% 0.0% 1.1% 0.0% 1.1% 0.0% 0.0 | 8,279,713 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,432,445 0.9% 1442,445 0.9% 149,406,989 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 38,635,133 0.0% 130,678,178 0.0% 140,406,788 0.0% 150,678,178 0.0% 1 | Current rate Remaining teaser period (morths) 5.26% 25.5 (more see see see see see see see see see s | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (suncheduled - pri | E 19,331,127 E 29,453,090 E 9,500,000 E 80,990,769 A 47 A 4 47 A 4 4 533 A 4 533 A 5 625 A 625 A 7 7 8 625 A 7 8 7 8 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 | 5% of total number 1.5% 0.1% 0.1% 0.0% 1.0% 1.0% 1.0% 1.0% 1.0 | 82,979,113 1.2% 9,120,055 0.1% 7,687,860 0.1% 1,432,445 0.0% 149,405,989 2.2% Amount (GBP) % of total amount 6,283,624,137 0.0% 38,635,133 0.0% 38,635,133 0.0% 139,678,175 0.0% 424,547,817 0.0% 6,315,273,150 0.0% 6,315,27 | Current rate Remaining teaser period (morths) 5.26% 25.5 (more see see see see see see see see see s | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) Mortgage collections (sunscheduled - principal) Mortgage collections (sunscheduled - principal) Mortgage collections Mortgage co | E | % of total number 1.5% 0.1% 0.1% 0.1% 0.0% 1.6% 0.0% 1.6% 0.0% 1.1% 0.0% 0.0% 1.1% 0.0% 0.0% 0.0 | 8,279,715 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,432,445 0.0% 1443,245 0.0% 1440,406,99 2.2% Amount (GBP) 30 of total amount 6,283,624,137 0.0% 38,635,137 0.0% 136,978,788 0.0% 136,978,788 0.0% 142,847,878 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 157,978,788 0.0% 157,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,978 0.0% 158,978 0.0% 158 | Current rate Remaining teaser period (morths) 5.26% 25.5 (more see see see see see see see see see s | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) Mortgage collections (sunschedu | E | % of total number 1.5% 0.1% 0.1% 0.1% 0.0% 1.6% 0.0% 1.6% 0.0% 1.1% 0.0% 0.0% 1.1% 0.0% 0.0% 0.0 | 8,279,715 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,432,445 0.0% 1443,245 0.0% 1440,406,99 2.2% Amount (GBP) 30 of total amount 6,283,624,137 0.0% 38,635,137 0.0% 136,978,788 0.0% 136,978,788 0.0% 142,847,878 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 156,978,788 0.0% 157,978,788 0.0% 157,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,788 0.0% 158,978,978 0.0% 158,978 0.0% 158 | Current rate Remaining teaser period (morths) 5.26% 25.5 (more see see see see see see see see see s | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) Mortgage collections (sunschedu | E 19,331,127 E 29,453,090 E 9,500,000 E 80,990,769 A 47 A 4 47 A 4 4 533 A 4 533 A 5 625 A 625 A 7 7 8 625 A 7 8 7 8 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 | % of total number 1.5% of total number 1.5% of total number 8.5 % of total number 8.5 % of total number 9.5 of total number 9.6 of total number 9.7 of total number 9.8 of total number 9.9 of total number 9.9 of total number 9.0 of total number | 8,279,715 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,432,445 0.0% 143,245 0.0% 140,406,890 2.2% Amount (GBP) | Current rate Remaining teaser period (morths) 5.26% 25.5 (more see see see see see see see see see s | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (sucheduled - principal) fortgage collections (sucheduled - principal) can Redemptions & Replenishments Since Previous Reportin can Redemptions & Replenishments Since Previous Reportin can redemptions since previous reporting date cans bought back by seller(s) of which are non-performing bans of which have breached RAWs cans sold in the ower pool troduct Rate Type and Reversionary Profiles ixed at origination, reverting to SVR ixed at origination, reverting to Libor ixed for the seller of the seller or th | E 10,331,127 E 2 36,430,00 E 5 85,007,00 E 6 85,007,00 E 7 85,007,00 E 80,007,000 E 80,007,000 E 90,000 E 90,00 | % of total number 1.5% 0.11% 0.01% 0.05% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6% 1.6 | 8.2979/13 1.2% 7.687/800 0.1% 7.687/800 0.1% 1.432/45 0.0% 1.432/45 0.0% 1.432/45 0.0% 1.432/45 0.0% 1.432/45 0.0% 1.432/45 0.0% 1.432/45 0.0% 8.625/32 1.37 0.0% 8.625/32 1.37 0.0% 1.36,078.175 0.0% 3.187/868 0.55 1.30 0.0% 1.36,078.175 0.0% 2.187/868 0.55 2.187/868 | Current rate Remaining teaser partod (norths) 3,26% 24,5 0.00% | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| fortgage collections fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - interest) fortgage collections (scheduled - principal) fortgage collections (suncheduled - principal) for which are not profressing to any some sold into the conservation of which are not principal fortgage for some sold into the overproduce for some sold into the overproduc | E | % of total number 5% of total number 1,5% 0,11% 0,01% 1,01% 1,05 | 8,279,715 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,432,445 0.0% 1432,445 0.0% 1449,406,89 2.2% Manual (GBP) | Current rate Remaining teaser partod (norths) 3,26% 24,5 0.00% | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (sunscheduled - principal) Mortgage collections (sunschedul | E 10,331,127 E 2 36,430,00 E 5 85,007,00 E 6 85,007,00 E 7 85,007,00 E 80,007,000 E 80,007,000 E 90,000 E 90,00 | % of total number 5% of total number 1,5% 0,11% 0,01% 1,01% 1,05 | 8,279,715 1.2% 7,687,860 0.1% 7,687,860 0.1% 1,482,465 0.0% 1482,465 0.0% 1484,068,690 0.25% 1484,068,690 0.25% 1484,068,690 0.25% 1484,068,690 0.0% 1484,068,690 0.0% 1386,351,310 0.0% 1386,351,310 0.0% 1386,351,310 0.0% 1386,351,310 0.0% 1484,361,370 0.0% 1484,361,370 0.0% 1484,361,370 0.0% 1484,361,370 0.0% 1484,361,370 0.0% 1484,361,370 0.0% 1484,361,370 0.0% 1484,361,361,361,361,361,361,361,361,361,361 | Current rate Remaining teaser partod (norths) 3,26% 24,5 0.00% | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (suncheduled - principal) Mortgage collectio | E | \$ of total number | 82,979,715 1.2% 9,7687,860 0.1% 7,687,860 0.1% 1,432,445 0.0% 1443,245 0.0% 1449,408,989 2.2% Amount (GBP) | Current rate Remaining teaser partod (norths) 3,26% 24,5 0.00% | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (scheduled - principal) Mortgage collections (sucheduled - principal) Mortgage collections (suchedu | E | % of total number 1.5% 0.11% 0.15% | 8.2979.713 1.2% 9.120.055 0.1% 7.687.860 0.1% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.465 0.9% 1.432.467 0.0% 1.432 | Current rate Remaining teaser partod (norths) 3,26% 24,5 0.00% | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collection (scheduled - principal) Mortgage collection (scheduled - principal) Mortgage collection (sucheduled - principal) Loan Redemptions & Replenishments Since Previous Reportin Loan Redemptions (sucheduled - principal) An which are non-protriming loans of which have breached RAWs Loans bud in the receiver of the sucheduled - principal RAWs Loans bud in the receiver of the SVR Tread of a configuration, reverting to SVR Tread of a registration, reverting to Load Treader at origination, reverting to Load Treader and training the sucheduled - principal RAWs Mortgage and the sucheduled - princip | E | % of total number 1.5% 0.1% 0.1% 0.0% 1.6% 0.0% 1.6% 0.0% 1.6% 0.0% 1.1% 0.0% 1.1% 0.0% 1.1% 0.0% 1.1% 0.0% 1.0% 0.0% 1.0% 0.0% 1.0% 0.0% 1.0% 0.0% 0 | 82,979,113 1.2% 9,120,056 0.1% 7,687,860 0.1% 1,432,445 0.0% 1442,445 0. | Current rate Remaining teaser partod (norths) 3,26% 24,5 0.00% | 0.92% -0.01% 0.00% -0.00% 0.81% -0.81% -0.81% 0.00% -0.00% 0.00% -0.00% 0.00% -0.00% 0.72% -0.72% -1.33% -1.33% -1.33% 0.00% -0.00% |
| Mortgage collections Mortgage collections (scheduled - interest) Mortgage collections (scheduled - interest) Mortgage collection (scheduled - principal) Mortgage collection (scheduled - principal) Mortgage collection (unscheduled - principal) Mortgage collections (unscheduled - principal) Loan Redemptions & Replenishments Since Previous Reportin Loan redemptions also previous reporting date Loans bought back by seller(s) of which are non-previous reporting date Loans bought back by seller(s) of which have breached RAVis Loans sold in other cover pool Product Rate Type and Reversionary Profiles Fixed at origination, reverting to SVR Fixed at origination, reverting to Libor Tracker or origination, reverting to SVR Tracker or origination, reverting to Libor Tracker or origination, reverting to SVR Tracker or origination, reverting to SVR Tracker or origination reverting to SVR Tracker origination reverting to SVR | E 19,331,127 E 2 36,430,000 E 6 80,000,780 E 7 80,000,780 | % of total number 1.5% 0.1% 0.1% 0.0% 1.6% 0.0% 1.6% 0.0% 1.6% 0.0% 1.1% 0.0% 1.1% 0.0% 1.1% 0.0% 1.1% 0.0% 1.0% 0.0% 1.0% 0.0% 1.0% 0.0% 1.0% 0.0% 0 | 82,979,113 1.2% 9,120,056 0.1% 7,687,860 0.1% 1,432,445 0.0% 1442,445 0. | Current rate Remaining teaser partod (norths) 3,26% 24,5 0.00% | 0.92% -0.01% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.72% 0.72% -1.33% -1.33% 0.00% 0.00% 0.00% |

| 1995 | | | | | |
|--|--|--|---|--|--|
| SARS 1-00 1- | Current Indexed LTV | Number | % of total number | Amount (GBP) % | 6 of total amount |
| 1999 | J-50% 50-55% | | 75.7' | % £ 4,046,259,571 % £ 633,729,201 | 58.5% 9.2% |
| 100 | 55-60% | 2,916 | 6.1 | % £ 691,742,003 | 10.0% |
| 1970. 1980. | 30-65% es 700 | | 5.7' | % £ 683,214,462 | 9.9% 7.6% |
| Company Comp | 70-75% | 1,363 | 1.8 | % £ 246.477.612 | 3.6% |
| Company Comp | 75-80% | | 0.3 | % £ 34,702,250 | 3.6% 0.5% |
| 200 10 10 10 10 10 10 10 | 30-85% | | 0.2 | % £ 31,226,472 | 0.5% |
| Company Comp | 90-95% | 1 | 0.2 | % f 324 263 | 0.3% 0.0% |
| Company Comp | 95-100% | 0 | 0.0 | % £ - | 0.0% |
| 10 10 10 10 10 10 10 10 | 100-105% | 0 | 0.0' | % £ - | 0.0% |
| Section Sect | 105-110% | 0 | 0.0' | % E - | 0.0% |
| Section Sect | 125%+ | 0 | 0.0 | % £ - | |
| 1.00 | Total | 47,799 | 100.0 | % £ 6,915,273,150 | 0.0% 100.0% |
| 1.00 | Current outstanding balance of loan | Number | % of total number | Amount (GBP) % | 6 of total amount |
| 100 S. 100 | 0-5,000 | 1,018 | 2.1 | % 2,179,155 | 0.0% |
| 100 | 5,000-10,000 | 1,001 | 2.1 | % 7,582,604 | 0.1% |
| 100 | 25.000-50.000 | 5.546 | 11.6' | % 56,027,080 | 0.8% 3.0% 4.9% |
| 100 | 50,000-75,000 | 5,407 | 11.3 | % 337,765,243 | 4.9% |
| 1.00 | 75,000-100,000 | | 10.8 | % 450,867,570 4 1,067,911,462 | 6.5% |
| 1.00 | 150.000-200.000 | 6,204 | 13.0 | % 1,076,898,945 | 15.4% 15.6% |
| 1.60 | 200,000-250,000 | 4,184 | 8.8 | % 934,206,294 | 13.5% 10.2% |
| 100 | 250,000-300,000 | 2,575 | 5.4 | % 703,664,688 | 10.2% |
| 100 | 350,000-400,000 | 1,024 | 2.2 | % 398,581,005 | 7.6% 5.8% |
| 100 | 400,000-450,000 | 691 | 1.4 | % 293,210,209 | 4.29 3.59 4.29 |
| 100,000 100, | 500 000-600 000 | | 11 | % 293 475 268 | 3.5% |
| Marchester Mar | 600,000-700,000 | 274 | 0.6 | % 176,105,984 | 2.5% |
| Marchester Mar | | 109 | 0.2 | % 81,099,751 | 2.5% 1.2% 0.6% |
| April | | | 0.1 | % 42,008,460 % 22,227,080 | 0.6% |
| April | 1,000,000 + | 0 | 0.0 | 36 | 0.3% |
| See 1995 1 | Total | 47,799 | 100.0 | % £ 6,915,273,150 | 100.0% |
| See 1995 1 | | | | | |
| See 1995 1 | Regional distribution | Number | % of total number | Amount (GBP) % | % of total amount |
| 1,000 1,00 | East Anglia | 2,248 | 4.7' | % 291,109,509 | 4.2% |
| Seed of the control o | | | | % 491,997,631 | 7.1% 15.5% |
| Left Word Control | North | 1.813 | 3.8 | 6 169.150.914 | 2.4% |
| Care Service Care | North West | 4,567 | 9.6 | % 562.549.630 | 8.1% 0.0% |
| See | Northern Ireland | 0 | 0.0' | % 0 | 0.0% |
| Scan Nutrit | Juter Metro South East | 5,249 5,652 | 13.1' | % 1,213,667,135 % 903,616,512 | 17.6% 13.1% |
| | South West | | | % 731.318.522 | 10.6% |
| | Scotland | 986 | 2.1 | % 103,127,532 | 1.5% 3.2% |
| April | Wales West Midlands | 2,024 | 4.2 | | 3.2% |
| There | | | | 601 102 674 | 10.0% |
| Number | Yorkshire | | 12.2' 8.5' | % 691,192,674 % 462,989,537 | 10.0% |
| September Sept | Yorkshire Other | 4,068 | 12.2 8.55 0.00 | % 691,192,674 % 462,989,537 | 10.0% |
| Secondary Seco | Yorkshire | 4,068 | 12.2 8.53 0.0 100.00 | % 691,192,674 % 462,989,537 | 10.0% 6.7% 0.0% 100.00% |
| 1,203 | Yorkshire Other Total Repayment type | 4,068 0 47,799 Number | 0.0' 100.00' % of total number | 691,192,674 6 462,989,537 6 0 6 £ 6,915,273,150 Amount (GBP) % | 10.0% |
| Seasoning | Yorkshire Other Total Repayment type | 4,068 0 47,799 Number | 0.0' 100.00' % of total number | % 691,192,674 % 462,989,537 % 0 % £ 6,915,273,150 Amount (GBP) % £ 6,176,736,290 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% |
| Number N | Yorkshire Other Total Repsyment type Capital repsyment Part-and-part Interest-only | 4,088 0,089 47,799 Number 51,174 | 00** 10000** % of total number* 92.2* 10.2* 2.1* | 66 691,192,674 66 462,989,537 67 0 68 £ 6,915,273,150 Amount (GBP) % 6 £ 6,176,736,290 66 £ 5,126,988 67 99,372,502 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% |
| 1-12 months | Yorkshire Other Total Repsyment type Capital repsyment Part-and-part Interest-only | 4,068 0 0 47,799 Number 51,174 4,68 4,69 4,74 4,69 4,69 4,69 4,69 4,69 4,69 4,69 4,6 | 00** 10000** % of total number* 92.2* 10.2* 2.1* | 66 691,192,674 66 462,989,537 67 0 68 £ 6,915,273,150 Amount (GBP) % 6 £ 6,176,736,290 66 £ 5,126,988 67 99,372,502 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% 2.9% |
| 1-12 months | Yorkshire Other Total Repayment type Capital repayment Part-and-part | 4,068 0 0 47,799 Number 51,174 4,68 4,69 4,74 4,69 4,69 4,69 4,69 4,69 4,69 4,69 4,6 | 00** 10000** % of total number* 92.2* 10.2* 2.1* | 66 691,192,674 66 462,989,537 67 0 68 £ 6,915,273,150 Amount (GBP) % 6 £ 6,176,736,290 66 £ 5,126,988 67 99,372,502 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% 2.9% |
| \$4-66 morths | Yorkshire Other Total Repyment type Capital repsyment Park-end-part Fark-end-part Total Total Total | 4,068 0 0 47,799 Number 51,172 64 4,249 4,344 56,738 | 000 100,000 % of total number 90.2 0.1 2.1 7,6 100,00 | 691,192,674 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% 2.9% 7.7% 100.0% |
| 8-69 months | Vorkshire Other Total Repayment type Cognial repayment Part-and-part Interest-only Offset Total Seasoning | 4,068 0 0 47,799 Number 51,174 45,120 41,203 41,4 | \$ 000 000 000 000 000 000 000 000 000 0 | 691,192,674 % 462,989,537 % £ 6,915,273,150 Mnount (GBP) % % £ 6,176,736,290 % £ 6,176,736,290 % £ 199,372,502 % £ 534,037,370 % £ 6,315,273,150 Mnount (GBP) % % £ 34,037,370 % £ 34,1457,375 | 10.0% 6.7% 0.0% 100.00% % of total amount 89.3% 0.1% 2.9% 7.7% 100.0% |
| 8-69 months | Yorkshire Other Total Repayment type Capital repayment Plattand part Interest-only Offset Total Sessening 0-12 months 12-24 months | 4,068 0 0 47,799 Number 1,174 1,233 1,233 1,231 1,24 | 0 00 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 1000000 | 691,192,674 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% 2.9% 7.7% 100.0% 6 of total amount |
| 19-72 morths 3.469 | Yorkshire Other Total Repayment type Copidar report Pertaind part Interest-only Offset Total Seasoning 0-12 months 3-4-36 months 3-4-36 months 3-4-36 months | 4,068 0 0 47,799 Number 1,174 1,233 1,233 1,231 1,24 | 0 00 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 1000000 | 691,192,274 6 482,996,537 6 5 482,996,537 6 5 5 5,915,273,150 Amount (GBP) 7 5 6,776,736,230 8 6 7,776,736,230 8 7 7,776,776,230 8 7 7,776,776 8 7 7,776 8 7 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 1.9% 7.7.7% 100.0% 6 of total amount 1.9% 8.8% 15.1% |
| Second | Yorkshire Other Total Repayment type Gaptal repayment Part-and-part Interest-only Other Other Other 10-12 months 12-24 months 44-36 months 38-48 months | 0,068 0 0 0 0 0 0 0 0 0 | \$ of total number \$ 0.00 \$ 100 | 691,192,674 694,699,537 6 469,995,37 6 5 6,915,273,150 M C | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% 100.0% 6 of total amount 1.9% 15.1% 15.1% 15.1% |
| Second | Yorkshire Other Total Repayment type Copiet repayment Person Person Interest-only Offset Total Seasoning 0-12 months 12-28 months 38-68 months 48-69 months 48-69 months | 4,066 0 0 0 0 0 0 0 0 0 | 0 00 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 1000000 | 6 691 192 274 460 995 537 460 995 537 5 60 515 273 190 E mount (GBP) 5 6 717 795 200 5 6 717 795 200 5 6 717 795 200 5 6 717 795 200 5 6 717 795 200 5 6 717 795 200 5 6 717 795 200 5 6 717 795 200 5 717 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 7.7% 100.0% 6 of total amount 1.9% 8.8% 15.1% 15.5% 15.5% |
| 108-120 months | Yorkshire Other Total Repayment type Gaptal repayment Part-and-part Interest-only Other O | 0,068 0,07 | \$ of total number \$ 0.000 \$ 0. | 691,192,674 694,699,537 6 469,699,537 6 E 6,915,273,150 Amount (GBP) 8 E 5,126,989 8 E 5,126,989 8 E 5,126,989 8 E 193,775,920 9 E 534,037,370 Amount (GBP) 8 E 114,673,75,950 8 E 193,75,920 9 E 534,037,370 8 E 10,673,75,950 8 E 10,673,75,950 8 E 10,673,75,950 8 E 568,599,012 8 E 568,599,012 8 E 568,599,012 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 7.7% 100.0% 6 of total amount 1.9% 8.8% 15.1% 15.5% 15.5% |
| | Yorkshire Other Total Reagament type Capital repayment Pertamb part Interest-only Offset Total T | Number Number Number 1,233 1,233 56,736 Number Number 1,233 66,736 Number 1,233 1,2414 1, | 0 00 1000000 | 691,192,674 694,699,537 6 6,915,273,150 Amount (GBP) 8 E 6,915,273,150 Amount (GBP) 8 E 6,177,782,999 8 E 6,177,782,999 9 E 6,182,715,999 9 E 6,182,715,999 10 E 131,457,375 10 E 908,742,745 10 E 908 | 10.0% 6.7% 0.0% 100.00% % of total amount 89.3% 2.9% 7.7% 100.0% % of total amount 1.9% 15.1% 15.1% 8.1% 8.1% 8.1% |
| 180+ months 2,253 | Yorkshire Other Total Repyment type Capital repsyment Interest-only Office Total Seasoning 0-12 months 12-24 | 4,068 0 0 47,799 Number 51,174 4,149 4,149 4,149 56,738 Number 603 2,269 5,162 5,162 5,162 5,162 6,163 6 | \$ of total number \$ of total number 90.20 10.10 7.5 of total number 1.3 of total number 1.3 of total number 1.3 of total number 1.4 of total number 1.5 of total number 1.6 of total number 1.7 of total number 1.8 of total number | 691,192,274, | 10.0% 6.7% 0.0% 100.00% % of total amount 89.3% 2.9% 7.7% 100.0% % of total amount 1.9% 15.1% 15.1% 8.1% 8.1% 8.1% |
| Number Number Soft total number Amount (GBP) Soft total number Soft total | Yorkshire Other Total Repayment type Capital repayment Part-and-part Interest-only Offset Total Sessening 0-12 reorith 12-24 months 24-36 months 36-80 months 48-60 months | A 0,086 | 3 00 1000000 | 691,192,674 694,099,537 6 462,099,537 6 E 6,915,273,150 Annount (GBP) 8 E 6,16,273,150 8 E 6,16,273,150 8 E 6,16,273,150 Annount (GBP) 8 E 131,457,375 6 E 131,457,375 8 E 131,457,375 8 E 131,457,375 8 E 10,66,66,862 8 E 1,066,66,862 8 E 2,066,470,778 8 E 266,470,778 8 E 266,470,778 8 E 266,470,778 8 E 266,470,778 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% 2.9% 100.0% 6 of total amount 19.3% 100.0% 6 of total amount 1.9% 100.0% 6 of total amount 1.9% 9 of total |
| Table | Yorkshire Other Total Reparement type Genetar reparement Partiand part Interest-only Offset Total Total Total Total Total Total Total Total Total Seasoning D-12 months 12-28 months 36-48 months 48-60 months 69-72 months 48-60 months 69-72 months 69-72 months 69-73 months 69-73 months 69-73 months 69-74 months 69-75 | 4,068 0 0 47,799 Number 51,174 1,203 1,2 | \$ of total number \$ 92.2 \$ 0.00 \$ 0.0 | 691 192 674 | 10.0% 6.7% 0.0% 100.00% 6 of total amount 89.3% 0.1% 2.9% 100.0% 6 of total amount 19.3% 100.0% 6 of total amount 1.9% 100.0% 6 of total amount 1.9% 9 of total |
| Table | Yorkshire Other Total Repayment type Capital repayment Part and part Part and part Part and part Total Seasoning O-12 months 12-24 months 38-48 months 38-48 months 38-48 months 38-48 months 38-59 months | 4,068 0 0 47,799 Number 51,174 1,203 1,2 | \$ of total number \$ 92.2 \$ 0.00 \$ 0.0 | 691 192 674 | 10.0% 6.7% 10.00% 6 of total amount 89.3% 7.7% 100.0% 6 of total amount 19.3% 100.0% 6 of total amount 19.5% 100.0% 6 of total amount 1.9% 100.0% 6 of total amount 1.9% 100.0% 6 of total amount 1.9% 100.0% |
| Tracker 1,937 3,4% 201,140,888 | Yorkshire Other Total Repartment type Guillan repartment Guillan repartment Interest-only Offset Total | 4,068 0 0 47,799 Number 51,174 1,203 1,2 | \$ of total number \$ 90.20 \$ 100.00 \$ 10 | 691,192,274, | 10,0% (10,0%) |
| Other (please speedy) Capped 0 0 0 0 0 0 0 0 0 | Yorkshire Other Total Reagament Type Capital repayment Part-and-part Interest-only Offset Total Sessoning 0-12 months 12-24 months 24-36 months 36-48 months 36-48 months 36-48 months 36-48 months 36-59 months 16-10 months 16- | 4,068 0 0 47,799 Number S1,174 4,120 4,120 4,120 56,738 Number Number 003 2,262 5,462 5,462 4,414 5,304 4,414 5,304 5,414 | 300 300 300 300 300 300 300 300 300 300 | 691,192,274, 694,192,674, 486,996,537 6 E 6,915,273,150 Amount (GBP) 8 E 5,126,986 8 E 5,126,986 8 E 5,126,986 8 E 534,037,370 4 E 5,136,736,736 Amount (GBP) 8 E 131,457,375 8 E 193,776,920 8 E 534,037,370 8 E 534,037,376 8 E 546,037,0386 8 E 546,0376,0386 8 E 546,0 | 10,0% (10,0%) |
| Number N | Yorkshire Other Total Repayment type Capital repayment Plattand part Interest-only Offset Total Sessening 0-12 contins 12-24 months 12-24 months 12-24 months 12-25 months 12-26 months 12- | 4,068 0 0 1,779 1, | 300 1000000 | 6 691192.674 6 409.537 6 409.537 6 5915.273.190 6 6.915.273.190 6 6.915.273.190 6 6.915.273.190 7 6 6.915.273.190 8 6 6.915.273.190 8 6 6.915.273.190 8 6 6.915.273.190 8 6 6.915.273.190 8 7 6 6.915.273.190 8 7 6 6.915.273.190 8 8 6 6.915.273.190 | 10,0% 6 of total amount 1,0% 6 of total amoun |
| Number N | Yorkshire Other Total Reapument type Capital repayment Part and part Interest-only Other Total Part and part Interest-only Other Total Sessoning 0-12 months 12-24 months 12-25 months 12-26 months 12-26 months 12-26 months 12-26 months 150-160 months 150-16 | 4,068 0 0 47,799 Number 51,174 55,174 1,203 43,434 56,736 Number 000 000 000 000 000 000 000 000 000 | \$ of total number \$ 92.2 \$ 1.3 | 60 691 192 674 694 695 695 695 695 695 695 695 695 695 695 | 10.0% of total amount 1.0% of total amount 2.0% of |
| Demo-coccupied S6,731 100,0% 6,914,971,78 10 | Yorkshire Other Total Reapument type Capital repayment Part and part Interest-only Other Total Part and part Interest-only Other Total Sessoning 0-12 months 12-24 months 12-25 months 12-26 months 12-26 months 12-26 months 12-26 months 150-160 months 150-16 | 4,068 0 0 47,799 Number 51,174 55,174 1,203 43,434 56,736 Number 000 000 000 000 000 000 000 000 000 | \$ of total number \$ 92.2 \$ 1.3 | 60 691 192 674 694 695 695 695 695 695 695 695 695 695 695 | 10,0% 6 of total amount 1,0% 6 of total amoun |
| Sup-to-let S | Yorkshire Other Total Reparement type Gpelar reparement Parland-parl Interest-only Offset Total | 4,068 0 0 47,799 Number 51,174 51,174 1,203 1,203 56,736 Number Number 100 100 100 100 100 100 100 100 100 1 | \$ of total number \$ of total number \$ 0.22 \$ 0.12 | 691,192,274, | 10.0% of total amount 1.0% of |
| Second home | Yorkshire Other Total Reagament Type Capital repayment Part and part Interest-only Other Total Fart and part Interest-only Other Total For and part For a | 4,068 0 0 0 0 147,799 47,799 151,774 1 | 3000 30000 \$ of total number 9.2 01.2 1.2 1.7 66 100.0 9.6 of total number 1.3 5.9 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 | 691,192,674 694,192,674 696,9537 698, E | 10.0% 6 of total amount 10.0% 10.00% |
| Number N | Yorkshire Other Total Repayment type Capital repayment Partiand part Interest-only Offset Total Sessening 1-12 months 12-24 months 24-36 months 36-48 months 36-48 months 36-48 months 36-49 months 36-10 months 100-12 months 100-1 | 4,068 0 0 0 0 147,799 47,799 151,774 1 | 3 000 3 0000 3 010000 3 010000 3 010000 3 010000 3 010000 3 0100000 3 010000000000 | 691,192,274, | 10.0% of total amount 1.0% of |
| ufly verified 47,799 100.0% 6,915,273,150 10 self-conflied 0 0.0% 0 0.0% 0 self-conflied 0 0.00% | Yorkshire Other Total Repayment type Capital repayment Partiand part Interest-only Offset Total Sessening 1-12 months 12-24 months 24-36 months 36-48 months 36-48 months 36-48 months 36-49 months 36-10 months 100-12 months 100-1 | 4,068 | \$ of total number \$ of total number 9.2 1.7 7.6 100.00 \$ of total number \$ of total number 1.3 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 | 601,192,674 601,192,674 609,537 600,675 600 | 10.0% of folds amount 10.0% of folds amount 10.0% of folds amount 10.00% of folds amount 10 |
| ufly verified 47,799 100.0% 6,915,273,150 10 self-conflied 0 0.0% 0 0.0% 0 self-conflied 0 0.00% | Yorkshire Other Total Reparement type Gpelar reparement Parland-parl Interest-only Offset Total Parland-parl Interest-only Offset Total 12-28 months 12-29 months | 4,068 | \$ of total number \$ of total number 9.2 1.7 7.6 100.00 \$ of total number \$ of total number 1.3 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 | 601,192,674 601,192,674 609,537 600,675 600 | 10,0% 6.7% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0 |
| Self-certified 0 0,0% 0 0 0 0 0 0 0 0 0 | Yorkshire Other Total Repayment type Copidal repayment Partard part Interest-only Offset Total Sessoning Sesson | 4,068 0 0 0 47,799 Number 51,174 1,203 | \$ of total number \$ of total number \$ 0.22 \$ 0.12 | 6 691,192,274 6 409,537 6 409,537 6 50,5273,150 8 6,915,273,150 8 6 6,915,273,150 8 6 6,915,273,150 8 6 6,915,273,150 8 7 6,915,273,150 8 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 | 10,0% 6.7% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0 |
| Remaining term of loan Number % of total number Amount (GBP) % of total number 3:00 months 2,568 5,48 2 54,888 225 54,888 225 90-00 months 3,733 7,818 2 1,484,815 54,888 225 90-120 months 9,404 1,978 2 742,833,337 1 102-180 months 9,726 2,038 2 1,246,433,413 1 102-240 months 8,515 7,788 2 1,532,696,294 2 40,900 months 6,790 4,224 2 1,474,855,286 2 | Yorkshire Other Total Reagament Type Capital repayment Part-and-part Interest-only Offset Total Part-and-part Interest-only Offset Total D-12 months 24-36 months 36-48 months 36-59 months 36-50 mont | 4,068 0 0 0 47,799 Number 51,174 1,203 | \$ of total number \$ 90.20 \$ 0.10 \$ | 6 691,192,274 6 409,537 6 409,537 6 50,5273,150 8 6,915,273,150 8 6 6,915,273,150 8 6 6,915,273,150 8 6 6,915,273,150 8 7 6,915,273,150 8 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 | 10,00% 6.77% 6.07% |
| Remaining term of loan Number % of total number Amount (GBP) % of total number 3:00 months 2,568 5,48 2 54,888 225 54,888 225 90-00 months 3,733 7,818 2 1,484,815 54,888 225 90-120 months 9,404 1,978 2 742,833,337 1 102-180 months 9,726 2,038 2 1,246,433,413 1 102-240 months 8,515 7,788 2 1,532,696,294 2 40,900 months 6,790 4,224 2 1,474,855,286 2 | Yorkshire Other Total Repayment type Godel repayment Part and part Part and part Interest conly Offset Total 12-28 months 12-28 months 12-28 months 18-28 months 18-38 months | 4,068 0 0 0 1,779 | \$ of total number % of total number 90.2 10.1 7.6 7.6 10.0 % of total number 1.3 1.0 1.0 1.0 1.0 1.0 1.0 1.0 | 6 691,192,274 6 409,537 6 409,537 6 50,6315,273,100 8 6 6,715,273,100 8 6 6,715,273,100 8 7 6,717,782,200 8 6 7 7,773,200 8 7 7,773,2 | 10.04 6.77 6.05 6.07 6.07 6.07 6.07 6.07 6.07 6.07 6.07 |
| 3-30 months 2,568 5,44 2 54,586,225 3-40 months 3,733 7,86 2 54,481,515 3-120 months 9,404 19,78 2 54,481,515 3-120 months 9,726 20,334 2 1,246,33,473 1 10-240 months 9,726 5,735 7,88 2 1,532,666,284 2 10-240 months 6,730 4,282 2 1,532,666,284 2 10-240 months 6,730 4,823 2 1,532,666,284 2 10-240 months 6,730 6,73 | Yorkshire Other Total Reagament Type Capital repayment Part-and-part Interest-only Offset Total Part-and-part Interest-only Offset Total D-12 months 24-36 months 36-48 months 36-59 months 36-50 mont | 4,068 0 0 0 1,779 | \$ of total number % of total number 90.2 10.1 7.6 7.6 10.0 % of total number 1.3 1.0 1.0 1.0 1.0 1.0 1.0 1.0 | 6 691,192,274 6 409,537 6 409,537 6 50,6315,273,100 8 6 6,715,273,100 8 6 6,715,273,100 8 7 6,717,782,200 8 6 7 7,773,200 8 7 7,773,2 | 10.04 6.77 6.05 6.07 6.07 6.07 6.07 6.07 6.07 6.07 6.07 |
| 04-00 months 3.733 7.88 E 15.4.481.515 03-02 months 9.404 19.79 E 2.74.283.337 1 20-140 months 9,726 20.3% E 1,246.433.413 1 180-240 months 6,755 17.8% E 1,526.663.841 2 40-20 months 6,790 14.2% E 1,474.355.88 2 | Vorkshire Other Total Repayment type Capital repayment Part-and part Interest-only Offset Total Sessening 0-12 months 12-24 months 44-36 months 48-60 months 60-72 months 12-24 months 48-60 months 60-72 months 12-25 months | 4,068 0 0 0 47,799 Number Solvania | \$ of total number % of total number 90.2 10.1 7.6 7.6 10.0 % of total number 1.3 1.0 1.0 1.0 1.0 1.0 1.0 1.0 | 6 691,922,674 6 409,537 6 409,537 6 5 6,715,273,100 8 6 6,715,273,100 8 7 6,717,782,200 8 8 6 7,773,200 8 1 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 2 7,773,200 8 3 7,773,200 8 3 7,773,200 8 3 7,773,200 8 3 7,773,200 8 3 7,773,200 8 3 7,773,200 8 3 7,773,200 8 3 7,773,200 8 7,773 | 10.09 6.77 6.07 6.07 6.07 6.07 6.07 6.07 6.07 |
| 9-120 months 9,464 1978 2 742,333,337 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | Yorkshire Other Total Reapument Type Capital repayment Part and part Interest only Other Total Part and part Interest only Other Total Sessoning 0-12 months 12-24 months 12-24 months 12-24 months 12-24 months 12-24 months 12-24 months 12-25 months 12-26 months 12 | A 0,088 | \$ of total number \$ \$ of total number \$ \$ 0.2 | 691,192,274, 50 691,192,273, 150 1 | 10.04 6.77 6.05 6.of total amount of the total amount of total amount of the total amount of total amount |
| 180-240 months | Yorkshire Other Total Reagament Type Coptain repayment Part-and-part interest-only Offset Total Fart-and-part interest-only Offset Total Sessoning 0-12 months 24-36 months 36-48 months 36-48 months 36-48 months 36-48 months 36-49 months 36-49 months 36-10 months 100-12 months 100-12 months 100-12 months 100-12 months 100-12 months 100-12 months 100-10 months | A 0.086 | \$ of total number \$ 90.20 \$ 0.10 \$ | 691192.874 | 10,00% 6.77 10,00% 6.07 10,00% |
| 17.8% 2 1,522,996,284 2 2 2 2 2 2 2 2 2 | Yorkshire Other Total Reagament Type Coptain repayment Part-and-part interest-only Offset Total Fart-and-part interest-only Offset Total Sessoning 0-12 months 24-36 months 36-48 months 36-48 months 36-48 months 36-48 months 36-49 months 36-49 months 36-10 months 100-12 months 100-12 months 100-12 months 100-12 months 100-12 months 100-12 months 100-10 months | A 0.086 | \$ of total number \$ 90.20 \$ 0.10 \$ | 691192.874 | 10,00% 6.77 10,00% 6.07 10,00% |
| 300-360 months 4,400 9,4% £ 1,076.081.225 1 | Yorkshire Other Total Total Repayment type Capital repayment Parts and part Interest conty Other Total Sessoning 0-12 months 12-24 months 12-24 months 12-24 months 12-25 months 12-25 months 12-25 months 12-26 months 13-15 months | A 0,086 | \$ of total number % of total number 9.2 1 10.00 10.00 10.00 % of total number 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1. | 6 691192.674 6 4096.537 6 4096.537 6 6.915.273.100 8 E 6.915.273.100 9 E 6.915.273.100 10 Amount (GBP) 9 E 6.915.273.100 9 E 6.915.273.100 10 Amount (GBP) 9 E 6.915.273.100 10 Amount (GBP) 10 Amount (GBP) 10 Amount (GBP) 10 E 6.915.273.100 11 Amount (GBP) 10 E 6.915.273.100 11 Amount (GBP) 11 Amount (GBP) 12 E 6.915.273.100 13 Amount (GBP) 14 Amount (GBP) 15 E 6.915.273.100 16 E 6.915.273.100 17 E 6.915.273.100 18 E 6.915.273.100 18 E 6.915.273.100 | 10,0% of total amount 100,0% of total amount |
| | Yorkshire Other Total Reapament Type Capital repayment Part-and-part Interest-only Other Total 10-12 months 12-24 months 12-24 months 12-24 months 12-24 months 12-24 months 12-25 months | A 0.68 | \$ of total number | 691,192,274,50 | 110,0% of folial amount 1.0 0% of folial amount 1.0 0% of folial amount 1.0 0.0 0% of |

| 360+ months | 2,583 | 5.4% £ | 620,723,624 | 9.0% |
|-------------------|--------|-------------------|---------------|-------------------|
| Total | 47,799 | 100.0% £ | 6,915,273,150 | 100.0% |
| | | | | |
| Employment status | Number | % of total number | Amount (GBP) | % of total amount |
| Employed | 33,547 | 70.2% £ | 4,333,252,703 | 62.7% |
| Self-employed | 13,122 | 27.5% £ | 2,432,682,610 | 35.2% |
| Unemployed | 95 | 0.2% £ | 7,533,833 | 0.1% |
| Retired | 418 | 0.9% £ | 20,058,219 | 0.3% |
| Guarantor | 0 | 0.0% £ | | 0.0% |
| Other | 617 | 1.3% £ | 121,745,786 | 1.8% |
| Total | 47,799 | 100.0% £ | 6,915,273,150 | 100.0% |
| | | | | |

| · | | | | | | |
|---|----------------|----------------|----------------|----------------|----------------|----------------|
| Covered Bonds Outstanding, Associated Derivatives (please disclose for all bonds of | outstanding) | | | | | |
| Series | 2 | 10 | 12 | 13 | 14 | 15 |
| Issue date | 20/11/08 | 20/06/19 | 02/04/20 | 08/07/21 | 21/09/22 | 14/03/23 |
| Original rating (Moody's/S&P/Fitch/DBRS) | Aaa / NR / AAA |
| Current rating (Moody's/S&P/Fitch/DBRS) | Aaa / NR / AAA |
| Denomination | GBP | EUR | GBP | EUR | EUR | GBP |
| Amount at issuance | 500,000,000 | 500,000,000 | 850,000,000 | 750,000,000 | 500,000,000 | 500,000,000 |
| Amount outstanding | 500,000,000 | 500,000,000 | 850,000,000 | 750,000,000 | 500,000,000 | 500,000,000 |
| FX swap rate (rate:£1) | 1.000000000 | 0.889100000 | 1.000000000 | 0.860550000 | 0.868251516 | 1.000000000 |
| Maturity type (hard/soft-bullet/pass-through) | Soft bullet |
| Scheduled final maturity date | 24/10/27 | 20/06/26 | 02/04/26 | 07/07/28 | 07/12/26 | 14/03/28 |
| Legal final maturity date | 24/10/28 | 20/06/27 | 02/04/27 | 07/07/29 | 07/12/27 | 14/03/29 |
| ISIN | XS0400750542 | XS2015230365 | XS2149428109 | XS2360599281 | XS2534984716 | XS2596604590 |
| Stock exchange listing | LSE | LSE | LSE | LSE | LSE | LSE |
| Coupon payment frequency | Monthly | Annually | Quarterly | Annually | Annually | Quarterly |
| Coupon payment date | 24/04/25 | 20/06/25 | 02/04/25 | 07/07/25 | 08/12/25 | 16/06/25 |
| Coupon (rate if fixed, margin and reference rate if floating) | 4.914% | 0.125% | 5.095% | 0.010% | 2.625% | 4.982% |
| Margin payable under extended maturity period (%) | 0.450% | 1.528% | 0.500% | 1.020% | 0.270% | 0.500% |
| Swap counterparty/ies | N/A | HSBC Bank plc | N/A | Natixis | HSBC Bank plc | N/A |
| Swap notional denomination | N/A | EUR | N/A | EUR | EUR | N/A |
| Swap notional amount | N/A | 500,000,000 | N/A | 750,000,000 | 500,000,000 | N/A |
| Swap notional maturity | N/A | 20/06/26 | N/A | 07/07/28 | 07/12/26 | N/A |
| LLP receive rate/margin | N/A | 0.125% | N/A | 0.010% | 2.625% | N/A |
| LLP pay rate/margin | N/A | 1.5280% | N/A | 1.0200% | 4.4425% | N/A |
| Collateral posting amount* | 1 00.03 | - | £ - | £ - | £ - | £ - |
| The collectoral poeting amount is the total against all of the guans with this counterparty | | | | | | |

Collateral posting amount*

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

| 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 |
| ssuer Event of Default | Issuer failure to pay on Covered Bonds or issuer insolvency | N/A / N/A / N/A / N/A | No | Activates the Covered Bond Guarantee |
| Servicer Trigger (1) | Servicer's ratings fall below required levels | NA / P-2 / F2 / NA | No | At initial trigger, direct funds to account held with Stand-by Account Bank |
| Servicer Trigger (2) | Servicer's ratings 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 |
| nterest 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 / N/A / A2 / P-1 / A- / F1 / N/A / N/A | No | Collateral posting |
| Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap- Series 10 & 14 | Breach of ratings trigger | N/A / N/A / A3 / N/A / A / F1 / N/A / N/A | No | Collateral posting |
| Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap- Series 13 | Breach of ratings trigger | N/A / N/A / A3 / N/A / A- / F2 / N/A / N/A | No | Collateral posting |
| Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap- Series 16 | Breach of ratings trigger | N/A / N/A / A3 / N/A / A- / F2 / N/A / 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 |

Supplemental Notes

If or each interest rate type, the margins are calculated over the following rates:
The margin on all fixed rate loans is reported as the margin over the relevant swap rate.
The margin on all fixed rate loans is reported as the margin over the relevant swap rate.
The margin on all tracker rate loans is reported as the margin over base rate.
The margin on instendent rate loans is reported as the margin over the company's current SVR rate.
The current margin on rates falling into the "SVR, including discount to SVR" bushed is reported as the margin over zero, the reversionary margin is reported as the margin over the weighted average current margin for the bucket.

2 The stratifications may show loans which breach the criteria, but these will be repurchased by the end of the following month.