National Transparency Template October 2024

Administration	
Name of issuer	Coventry Building Society
Name of RCB programme	Coventry Building Society
	Philip Hemsley (Head of Capital Markets)
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	Mailing Address: Oakfield House, Binley Business Park, Harry Weston Road.
	Coventry, CV3 2TQ
Date of form submission	30/11/24
Start Date of reporting period	01/10/24
End Date of reporting period	31/10/24
Web links - prospectus, transaction documents, loan-level data	https://live.irooms.net/CoventryBuildingSociety/



Counterparties, Ratings											1					
						Count	nterparty/ies			itch		ody's		&P		BRS
									Rating trigger	Current rating						
Covered bonds									N/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer							Building Society		N/A	A-	N/A	A2	NR	NR	NR	NR
Seller(s)						Coventry E	Building Society		N/A	A-	N/A	A2	NR	NR	NR	NR
Cash manager						Coventry E	Building Society		BBB	A-	Baa1	A2	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 Society		BBB	A-	Baa1	A2	NR	NR	NR	NR
Stand-by servicer(s)							N/A		N/A							
Swap provider(s) on cover pool						Coventry E	Building Society		A-	A-	A2	A2	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	£4,853,957,347	£444,550,000	£645,412,500	£434,125,758	£416,319,734											
Swap notional maturity/ies	04/07/2065	20/06/2026	07/07/2028	07/12/2026	01/10/2029		l									
LLP receive rate/margin LLP pay rate/margin	6.06382%	1.52800%	1.02000%	4.44250%	4.26700%		i									
LLP pay rate/margin	3.36415%	3.36415%	3.36415%	3.36415%	3.36415%		l									
Collateral posting amount(s) (GBP)						£333,490,671.50										

Accounts, Ledgers

	value as of End Date of reporting period	value as or start bate or reporting period	rargeted value
Revenue receipts (please disclose all parts of waterfall)			
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £18.599.830	(a) Revenue Receipts - Interest received from Borrowers: £17.975.175	
	(a) Revenue Receipts - Fees charged to Borrowers: £403.650	(a) Revenue Receipts - Fees charged to Borrowers: £513.890	
	(b) Interest received: £444.726	(b) Interest received: £542.750	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £34,948	
	(d) Other Revenue Receipts: £12.597	(d) Other Revenue Receipts: £10.475	
	(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	
	(a) Amounts Belonging to Third Parties: -£403.650	(a) Amounts Belonging to Third Parties: -£513.890	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £19.057.153	Total Available Revenue Receipts: : £18.563.349	
	Total Available Revenue Receipts: . £19,057,155	Total Available Revenue Receipts £16,563,549	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	(a) Fees due to Bond Trustee and Security Trustee: £13.000	(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 Provider and Asset	(c) Amounts due to Servicer. Cash Manager. Standby Account Bank. Corporate Services	
	Monitor: +0	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: -£10.812.644	(d) Amounts due to the Interest Rate Swap Provider: -£10,373,184	
	(e) (i) Amounts due to life interest Rate Swap Provider: -£10,812,644 (e) (ii) Amounts due to/(from) the Covered Bond Swap Providers: £0	(e) (i) Amounts due to life lifterest Rate Swap Provider: -2.10,573,164 (e) (i) Amounts due to life lifterest Rate Swap Provider: -2.10,573,164	
	(ii) Amounts due on the Term Advance: £2.487.200	(ii) Amounts due on the Term Advance: £21.341.564	
	(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	
	(g) Fransfer to Standby GiC Account following Servicer Event of Default: £0 (h) Transfer to Reserve Ledger: £3.761.349	(g) Fransfer to Standby GiC Account following Servicer Event of Default: £0 (h) Transfer to Reserve Ledger: £0	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(i) Indemnity amounts due to the Members: £0	(i) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions : £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £23,608,248	(I) Deferred Consideration: £7,594,969	
	(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	
incipal receipts (please disclose all parts of waterfall)			
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £36,755,653	(a) Scheduled amounts received from Borrowers: £32,903,279	
	Unscheduled amounts received from Borrowers: £68,213,685	Unscheduled amounts received from Borrowers: £72,673,586	
	Less Further Advances made: £0	Less Further Advances made: £0	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £104,969,338	Total Available Principal Receipts: £105,576,865	
	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	
	(d) Capital Distribution to Members: £104.969.338	(d) Capital Distribution to Members: £105.576.865	
serve ledger	f 48.088		£ 48.088.2
evenue ledger	£ 20.448.3		
incipal ledger	£ 104.969.3		
re-maturity liquidity ledger	N/A	N/A	N/A
e-maturity riquidity ledger	LIVO	IND	DVA

Asset Coverage Test*

	Value	Description (please edit if different)
A	£ 6,304,247,051	A: Arrears Adjusted True Balance
В	£ 24,969,338	B: Principal Receipts Retained in Cash
C	£ -	C: Retained Cash Contributions
D	£ 80,000,000	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions
F		

V		T	1
W			1
Y	228 836 524	X: Savings set off balance	1
v V		Y : Flexible draw deduction	1
7		Z: Negative carry adjustment	1
Total	£ 6.128.736.809	a. regaine only adjustment	1
TOM	0,120,100,000		
	A: Arrears Adjusted True Balance		
Method used for calculating component 'A' Asset percentage (%)	A. Arteals Adjusted True Balance 89.0%		
Asset percentage (%) Maximum asset percentage from Fitch (%)			
	89.0%		
Maximum asset percentage from Moody's (%)	99.5%		
Maximum asset percentage from S&P (%)	N/A		
Maximum asset percentage from DBRS (%)	N/A		
Credit support as derived from ACT (GBP)	£ 1,838,328,817		
Credit support as derived from ACT (%)	42.8%		
Programme-Level Characteristics		_	
Programme currency	EUR		
Programme size	7bn		
Covered bonds principal amount outstanding (GBP, non-GBP			
series converted at swap FX rate)	£ 4,290,407,991.56		
Covered bonds principal amount outstanding (GBP, non-GBP		1	
series converted at current spot rate)	£ 4,248,370,000		
Cover pool balance (GBP)	£ 7.085.165.493		
GIC account balance (GBP)	£ 173,505,808		
Any additional collateral (please specify)	173,003,000		
Any additional collateral (GBP)			
Aggregate balance of off-set mortgages (GBP)	£ 567,768,124		
Aggregate deposits attaching to the cover pool (GBP)	£ 228,836,524		
Aggregate deposits attaching specifically to the off-set mortgages			
(GBP)	£ 182,929,529		
Nominal level of overcollateralisation (GBP)	2,794,345,651		
Nominal level of overcollateralisation (%)	65.1%		
Number of loans in cover pool	49,092		
Average loan balance (GBP)	£ 144,324		
Weighted average non-Indexed LTV (%)	49.0%		
Weighted average Indexed LTV (%)	44.0%		
Weighted average seasoning (months)	61.7		
Weighted average remaining term (months)	228.4		
Weighted average interest rate (%)	3.40%		
Standard Variable Rate(s) (%)	7.24%		
Constant Pre-Payment Rate (%, current month)	1.00%		
Constant Pre-Payment Rate (%, quarterly average)	0.90%		
Principal Payment Rate (%, current month)	1.53%		
Principal Payment Rate (%, quarterly average)	1.41%	1	
Constant Default Rate (%, current month)	0.01%	1	
Constant Default Rate (%, quarterly average)	0.00%	1	
Fitch Discontinuity Factor (%)	n/a		
Moody's Timely Payment Indicator	Probable		
moody's rimory'r dymoni manaidl	FTODADIC		
Moody's Collateral Score (%, including/excluding systemic risk)	4.0% / 2.0%		
Mortgage collections			
Mortgage collections (scheduled - interest)	£ 18,599,830		
Mortgage collections (scheduled - principal)	£ 36,755,653		
Mortgage collections (unscheduled - interest)	6	1	
Mortgage collections (unscheduled - principal)	£ 68.213.685		
		ı	
Loan Redemptions & Replenishments Since Previous Reporting	g Date Number	% of total number	Amount (GBP)
Loan redemptions since previous reporting date	Number 541	% of total number	59,650,035
	59		12.782.112
Loans bought back by seller(s) of which are non-performing loans	59		
of which have breached R&Ws	90		10,491,590
Loans sold into the cover pool	1,758	3.6%	352.317.353

Loan Redemptions & Replenishments Since Previous Reporting	g Date_										
	Number	% of total number	Amount (GBP)	% of total amount							
Loan redemptions since previous reporting date	541	1.1%	59,650,035	0.8%							
Loans bought back by seller(s)	59	0.1%	12,782,112	0.2%							
of which are non-performing loans	50	0.1%	10,491,590	0.1%							
of which have breached R&Ws	9	0.0%	2,290,522	0.0%							
Loans sold into the cover pool	1,758	3.6%	352,317,353	5.0%							

Product Rate Type and Reversionary Profiles									
						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	48,765	84.2%	6,347,281,419	89.6%	3.12%	26.9	0.93%	-0.03%	3.05%
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	688	1.2%	43,313,820	0.6%	5.81%	0	0.81%	0.81%	5.50%
Fixed for life	3	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Tracker at origination, reverting to SVR	858	1.5%	160,010,302	2.3%	5.53%	10.3	0.44%	-0.04%	5.49%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	698	1.2%	34,387,141	0.5%	5.71%	0	0.71%	0.71%	5.32%
SVR, including discount to SVR	6,938	12.0%	500,172,811	7.1%	5.95%	0	-1.29%	-1.29%	5.95%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	57.950	100.0%	£ 7.085.165.493	100.0%	3.40%		0.76%	6	3.34%

Stratifications				
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	48,938	99.7%	£ 7,064,828,976	99.7%
0-1 month in arrears	119	0.2%	£ 14,681,229	0.2%
1-2 months in arrears	34	0.1%	5,230,812	0.1%
2-3 months in arrears	0	0.0%	E -	0.0%
3-6 months in arrears	0	0.0%	E -	0.0%
6-12 months in arrears	0	0.0%	Ε -	0.0%
12+ months in arrears	1	0.0%	£ 424,476	0.0%
Total	49,092	100.0%	£ 7,085,165,493	100.0%
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	32,992	67.2%	£ 3,384,131,729	47.8%
50-55%	3,314	6.8%	£ 666,356,074	9.4%
55-60%	3,262	6.6%	£ 713,600,366	10.1%
60-65%	3,029	6.2%	£ 708,828,367	10.0%
65-70%	2,781	5.7%	£ 678,485,205	9.6%
70-75%	2,446	5.0%	£ 630,530,123	8.9%
75-80%	1,128	2.3%	£ 270,119,749	3.8%
80-85%	127	0.3%	28,921,507	0.4%
85-90%	13	0.0%	£ 4,192,373	0.1%
90-95%	0	0.0%	E -	0.0%
95-100%	0	0.0%	Ε -	0.0%
100-105%	0	0.0%	Ε -	0.0%
105-110%	0	0.0%	Ε -	0.0%
110-125%	0	0.0%	- 3	0.0%
125%+	0	0.0%	ε -	0.0%
Total	49,092	100.00%	£ 7,085,165,493	100.00%

Current Indexed LTV				
Current Indexed LTV	Number 37.044	% of total number 75.5	Amount (GBP)	% of total amount
0-50% 50-55%	2,831	5.8	% £ 629,409,559	58.2% 8.9%
55-60%	2,985	6.1 5.7	% £ 706,268,401	10.0%
60-65%	2,799	5.7	% £ 695,303,625	9.8%
65-70% 70-75%	2,197 1,169	4.5 2.4	% £ 575,879,768 % £ 334,798,227	8.1% 4.7%
75-80%	37	0.1	% £ 11,804,949	4.7% 0.2% 0.1%
80-85%	23	0.0	% £ 7,560,942	0.1%
85-90% 90-95%	7	0.0	% £ 2,892,104	0.0% 0.0%
95-100%	0	0.0		0.0%
100-105%	0	0.0	% £ -	0.0%
105-110%	0	0.0	% £ -	0.0%
110-125%	0	0.0	% £ -	0.0%
110-125% 125%+ Total	49,092	0.0 100.0	% £ 7,085,165,493	0.0% 100.0%
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5 000	Number 996	% or total number	Amount (GBP) % 2 283 708	% of total amount 0.0%
0-5,000 5,000-10,000	967	2.0	% 7,287,732	0.1%
5,000-10,000 25,000-50,000 50,000-75,000 75,000-100,000	3,334 5,713	6.8 11.6	% 58,791,975	0.8% 3.0% 5.0%
25,000-50,000	5,713	11.6	% 215,389,187 % 350,903,553	5.0%
75,000-100,000	5,392	11.0	% 469.988.622	6.6%
	8,809	17.9	% 1,091,620,314 % 1,108,041,675	15.4% 15.6%
150,000-200,000	6,390 4,236	13.0	% 1,108,041,675 % 046,670,900	15.6%
200,000-250,000 250,000-300,000	2,641	8.6 5.4	% 945,579,890 % 720,975,638	13.3% 10.2%
300,000-350,000 350,000-400,000	1,665	3.4	% 538,112,924 % 410,652,065	7.6% 5.8%
350,000-400,000 400,000-450,000	1,099	2.2	% 410,652,065 % 206,752,400	5.8%
450.000-500.000	497	1.4	% 296,753,109 % 235,318,954	4.29 3.39 4.29
500,000-600,000	552	11	% 299 191 050	4.2%
600,000-700,000 700,000-800,000	291	0.6 0.2 0.1	% 186,608,786 % 83,305,434	2.6% 1.2% 0.6%
700,000-800,000 800.000-900.000	112	0.2	% 83,305,434 % 42,070,346	1.2%
900,000-1,000,000	24	0.0	% 22,290,530	0.3%
1,000,000 +	0	0.0	% 0	0.0%
Total	49,092	100.0	% £ 7,085,165,493	100.0%
Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	2,319	4.7		4.2%
East Midlands London	4,311 5,070	8.8 10.3		7.2% 15.6%
North	1,834	3.7	% 170,486,364	2.4%
North West	4,673	9.5	% 573.514.277	2.4% 8.1% 0.0%
Northern Ireland	0	0.0	% 0	0.0%
Outer Metro South East	6,405 5,829	13.0 11.9	% 1,244,237,693	17.6%
South West	5,029	11.9	% 746 049 722	13.1% 10.5%
Scotland	1,043	2.1	% 110,339,509	1.6%
Wales West Midlands	2,051 5,982	4.2	% 225,598,681	3.2%
		12.2		
Yorkshire	4 141	8.4	% 469 160 712	10.0%
Yorkshire Other	4,141	8.4	% 469 160 712	6.6%
Yorkshire Other Total	4,141 0,141 40,092	8.4 0.0 100.00	% 469 160 712	10.0% 6.6% 0.0% 100.00%
Yorkshire Other Total	4,141 4,141 49,092	8.4 0.0 100.00	% 469,160,712 % 0 % £ 7,085,165,493	6.6% 0.0% 100.00%
Yorkshire Other Total Repayment type	4,141	8.4.8 0.0 0.0 0.0 100.0	% 469,160,712 % 0 % £ 7,085,165,493 Amount (GBP) % £ 6,293,908,423	6.6%
Yorkshire Other Total Repayment type Capital repayment Part-and-part	4.141 0 040 40,002 Number 52,049	\$4.4 0.0 100.00 % of total number 88.8 0.0	% 469,160,712 % 0 % £ 7,085,165,493 Amount (GBP) % £ 6,293,908,423 % £ 5,475,436	6.6% 0.0% 100.00% % of total amount 88.8% 0.1%
Yorkshire Other Total Repayment type Capital repayment Part-and-part Interest-only	4,141 0 49,092 Number	8.4.4 0.00 100,000 100,000 % of total number 88.8 0.1 2.2 2.2 2.2	% 469,160,712 % 0 % £ 7,085,165,493 Amount (GBP) % £ 6,293,908,423 % £ 5,475,436 % £ 218,013,510	6.6% 0.0% 100.00% % of total amount 88.8% 0.1% 3.1%
Yorkshire Other Total Repayment type Capital repayment Part-and-part Interest-only	4.141 0 4.002 4.002 Number 52,049	8.4.4 0.00 100,000 100,000 % of total number 88.8 0.1 2.2 2.2 2.2	% 469,160,712 % 0 % £ 7,085,165,493 Amount (GBP) % £ 6,293,908,423 % £ 5,475,436 % £ 218,013,510	6.6% 0.0% 100.00% % of total amount 88.8% 0.1% 3.1%
Yorkshire Other Total Repsyment type Capital repsyment Part-and-part Order Total Total	4,141 0 41,092 Number 52,040 90 1,300 4,500 57,950	8 4 4 0 0 0 100 0 100 0 0 100 0 0 100 0 0 100 0 0 100 0 0 10	% 469,160,712 % € 7,085,165,493 ME 7,085,165,493 ME 6,293,008,423 % £ 6,293,008,423 % £ 5,475,436 % £ 7,180,135,103 % £ 7,085,165,493	6.6% 0.0% 100.00% % of total amount 88.8% 0.1% 3.1% 8.0% 100.0%
Yorkshire Other Total Repsyment type Capital repsyment Part-and-part Interest-only Offset Total Seasoning	Number 52,049 57,950 Number 1,000 1,	8.4 0.0 100000 % of total number 89.8 0.1 2.2 7.9 100.0 % of total number	% 469,160,712 % 7,085,165,493 Amount (GBP) % £ 6,293,908,423 % £ 218,013,510 % £ 218,013,510 % £ 7,055,165,493 Amount (GBP)	6.6% 0.0% 100.00% % of total amount 88.8% 0.1% 3.1% 3.0% 100.0%
Yorkshire Other Total Repayment type Capital repayment Part and-part Interest only Offset Total Seasoning 3-12 conortis 12-24 months	4.141 0 04002 Number 10 04002 Number 10 04002 Number 10 04002 10 0400	\$ 4.4 0.0 0.0 100.00 10	% 469.160.712 % 0 % 0 % 0 % E 7.085,165.493 % E 6.293.908.423 % E 5.475.436 % E 5.475.436 % E 5.675.436 % E 760.758.124 % E 760.758.124 % E 741.931.519 % E 241.931.519	6.6% 0.0% 100.00% % of total amount 88.8% 0.1% 3.1% 8.0% 100.0% % of total amount 3.4% 10.1%
Yorkshire Other Total Repayment type Capital repayment Part and-part Interest only Offset Total Seasoning 3-12 conortis 12-24 months	4.141 0 04002 Number 10 04002 Number 10 04002 Number 10 04002 10 0400	\$ 4.4 0.0 0.0 100.00 10	% 469.160.712 % 0 % 0 % 0 % E 7.085,165.493 % E 6.293.908.423 % E 5.475.436 % E 5.475.436 % E 5.675.436 % E 760.758.124 % E 760.758.124 % E 741.931.519 % E 241.931.519	6.6% 0.0% 100.00% % of total amount 88.8% 0.1% 3.1% 8.0% 100.0% % of total amount 3.4% 10.1%
Yorkshire Other Total Repartment type Gojde repartment Partsand part Interest-only Offset Total Seasoning 50-12 months 50-23 months 50-45 months 50-45 months	4.141 0 04 0,092 Number 2,040 1,391 1,391 1,391 1,591 1,116 1,116 1,116 1,117 1,11	8 4 8 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	55 469,160,712 56 7,085,165,493 Manuelt (GBP) 57 E 623,036,423 58 E 5475,436 58 E 7,085,165,493 Manuelt (GBP) 58 E 7,085,165,493 Manuelt (GBP) 58 E 241,331,519 Manuelt (GBP) 58 E 241,331,519 58 E 7,185,165,493 Manuelt (GBP) 58 E 1,207,099,704 58 E 1,2	6.6% 0.0% 100.00% % of total amount 88.8% 0.1% 3.1% 8.0% 100.0% % of total amount 3.4% 10.1%
Yorkshire Other Total Repsyment type Gaptal repsyment Part-and-part Interest-only Offset Offset Offset 10-12 months 12-24 months 12-24 months 35-48 months 48-60 months	4,444 4,441 4,9092 49,092 Number 52,049 6,000	\$ 4 8 4 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	\$\ \qu	6.6% 0.0% 100.00% \$ of total amount 88.3% 0.1% \$ 13.1% 8.0% 100.0% \$ of total amount 17.7% 18.2% 10.1% 12.2% 10.1%
Yorkshire Other Total Total Gegayment type Goptal repayment Part-and-part Interest-only Offset Offset Offset 10-21 months 12-24 months 36-48 months 48-60 months 69-72 months 12-84 months	4,444 4,9092 1,000 1,0	\$ 4 8 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	\$\ \begin{array}{cccccccccccccccccccccccccccccccccccc	6.6% 0.0% 100.00% \$ of total amount 88.8% 0.1% 3.1% 8.0% 100.00% \$ of total amount 3.4% 10.1% 10.1% 10.9% \$ of total amount 3.4% 10.1% 8.0% 8.0% 8.0% 8.0%
Yorkshire	4,141	8 4 8 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	\$\frac{469,160,712}{\phi}\$\$\frac{1}{5}\$\$\frac{469,160,712}{\phi}\$\$\frac{1}{5}\$\$\fr	6.6% 0.0% 100.00% 100.00% % of total amount 88.8% 0.1% 3.1% 8.0% 100.0% % of total amount 3.4% 10.1% 17.2% 10.0% 18.2% 10.1% 17.2% 10.1% 18.2% 10.1% 18.2% 18.2% 19.2% 1
Yorkshire Other Total Repayment type Capital repayment Part-and-part Interest-only Offset Total Sessoning 6-12 months 12-24 months 12-24 months 12-25 months 12-25 months 14-25 months 14-2	14 141	\$ 4 8 4 0 0 0 100 00 100 00 100 00 100 00 100	\$\ \begin{array}{cccccccccccccccccccccccccccccccccccc	6.6% 0.0% 100.00% 100.00% % of total amount 88.8% 0.1% 8.0% 100.0% % of total amount 10.1% 10.1% 12.2% 12.2% 12.2% 12.2% 13.2% 13.2% 14.7% 8.7%
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Yorkshire Other Total Total Repayment type Capital repayment Part and part Interest only Offset Total Seasoning 3-12 condina 12-24 months 12-24 months 12-24 months 12-25 mont	4 141 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 8 8 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	\$\ \begin{array}{cccccccccccccccccccccccccccccccccccc	6.6% (0.0%) % of bala mount. (
Yorkshire Other Total Repayment type	4,141 0 0 1,002 Number 52,046 52,046 1,301 1,301 1,301 1,301 1,501 1,116 1,116 1,33,352 1,116 1,33,352 1,478 1,4	8 4 8 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	55 409.160.712 0 56 £ 7.085,165.493 1 Amount (GBP) 56 £ 233,308.423 1 57 £ 238,308.423 1 58 £ 238,308.423 1 58 £ 238,308.423 1 58 £ 238,308.423 1 58 £ 241,601.519 1 58 £ 241,601.519 1 58 £ 241,601.519 1 58 £ 241,601.519 1 58 £ 241,601.519 1 58 £ 277,781,124 1 58 £ 277,781,124 1 58 £ 333,326.688 1 58 £ 333,326.688 1 58 £ 333,326.688 1 58 £ 347,605,309 1 58 £ 37,605,409 1 59 £ 37,605,409 1 59 £ 37,605,409 1 50 £ 38,400 2 50 £ 38,400	6.5% 0.5% of total amount. 9
Yorkshire Other Total Replyment type Capital repsyment Part-and-part Interest-only Offset Off	14 141	\$ 8 4 00 00 00 00 00 00 00 00 00 00 00 00 0	\$\ \begin{array}{cccccccccccccccccccccccccccccccccccc	6.9% 0.00% % of total amount. %
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360+ months	2,579	5.3% i	£ 620,139,049	8.8%
Total	49,092	100.0%	£ 7,085,165,493	100.0%
Employment status	Number	% of total number		% of total amount
Employed	34,549	70.4% 1	£ 4,448,416,970	62.8%
Self-employed	13,350	27.2% 1	£ 2,482,226,885	35.0%
Self-employed Unemployed	102	0.2% 1	E 8,396,292	0.1%
Retired	460	0.9% 1	£ 22,032,198	0.3%
Guarantor	0	0.0%	E -	0.0%
Other	631	1.3% (E 124,093,149	1.8%
Total	49,092	100.0%	£ 7,085,165,493	100.0%

Covered Bonds Outstanding, Associated Derivatives (please d	isclose for all bonds outstanding)							
Series	2	10	11	12	13	14	15	16
Issue date	20/11/08	20/06/19	15/01/20	02/04/20	08/07/21	21/09/22	14/03/23	01/10/24
Original rating (Moody's/S&P/Fitch/DBRS)	Asa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Current rating (Moody's/S&P/Fitch/DBRS)	Asa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Denomination	GBP	EUR	GBP	GBP	EUR	EUR	GBP	EUF
Amount at issuance	500,000,000	500,000,000	500,000,000	850,000,000	750,000,000	500,000,000	500,000,000	500,000,000
Amount outstanding	500,000,000	500,000,000	500,000,000	850,000,000	750,000,000	500,000,000	500,000,000	500,000,000
FX swap rate (rate:£1)	1.000000000	0.889100000	1.000000000	1.000000000	0.860550000	0.868251516	1.000000000	0.832639467
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/10/27	20/06/26	15/01/25	02/04/26	07/07/28	07/12/26	14/03/28	01/10/29
Legal final maturity date	24/10/28	20/06/27	15/01/26	02/04/27	07/07/29	07/12/27	14/03/29	01/10/30
ISIN	XS0400750542	XS2015230365	XS2101343528	XS2149428109	XS2360599281	XS2534984716	XS2596604590	XS2853557374
Stock exchange listing	LSE	LSE	LSE	LSE	LSE	LSE	LSE	LSE
Coupon payment frequency	Monthly	Annually	Quarterly	Quarterly	Annually	Annually	Quarterly	Annually
Coupon payment date	25/11/24	20/06/25	15/01/25	02/01/25	07/07/25	09/12/24	16/12/24	01/10/25
Coupon (rate if fixed, margin and reference rate if floating)	5.674%	0.125%	5.330%	5.346%	0.010%	2.625%	5.391%	2.625%
Margin payable under extended maturity period (%)	0.450%	1.528%	0.520%	0.500%	1.020%	0.270%	0.500%	0.380%
								Banco Santander
Swap counterparty/ies	N/A	HSBC Bank plc	N/A	N/A	Natixis	HSBC Bank plc	N/A	S.A.
Swap notional denomination	N/A	EUR	N/A	N/A	EUR	EUR	N/A	EUR
Swap notional amount	N/A	500,000,000	N/A	N/A	750,000,000	500,000,000	N/A	500,000,000
Swap notional maturity	N/A	20/06/26	N/A	N/A	07/07/28	07/12/26	N/A	01/10/29
LLP receive rate/margin	N/A	0.125%	N/A	N/A	0.010%	2.625%	N/A	2.625%
LLP pay rate/margin	N/A	1.5280%	N/A	N/A	1.0200%	4.4425%	N/A	4.2670%
Collateral posting amount*	£ -	£ .	£	£ -	£ - !	-	£ -	£ -

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 / 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	NA / NA / NA / NA	No	If not remedied within three calculation dates, triggers Issuer Event of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	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

Consideral possing amount is the total against all of the swaps with this counterparty

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

"Series 2 terms have been amended. This report reflects the amended maturity date but still uses a margin of 0.80% in the current coupon as the revised margin of 0.45% does not take effect until after the current interest payment date