## National Transparency Template April 2024

### Administration

Administration	
Name of issuer	Coventry Building Society
Name of RCB programme	Coventry Building Society
	Philip Hemsley (Head of Capital Markets) Telephone: *46 (Jol X 758 1327 E-mail: *Philip Hemsley@thecoventry.co.uk Malling Address: Odkfelid House, Binley Business Park, Harry Weston Road,
Name, job title and contact details of person validating this form	Coventry, CV3 2TQ
Date of form submission	31/05/24
Start Date of reporting period	01/04/24
End Date of reporting period	30/04/24
Web links - prospectus, transaction documents, loan-level data	https://live.irooms.net/CoventryBuildingSociety/



	Counterpartylies		Fitch	M	oody's	S	&P	D	DBRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	r Current ra
Covered bonds		N/A	Aaa / NR / AAA	N/A	Aaa / NR / AAA	N/A	N/A	N/A	N/A
Issuer	Coventry Building Society	N/A	Α-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)	Coventry Building Society	N/A	Α-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager	Coventry Building Society	BBB	Α-	Baa1	A2	N/A	N/A	N/A	N/A
Account bank	HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)	Coventry Building Society	BBB	Α-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool	Coventry Building Society	A-	Α-	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP) Swap notional maturity/ies	£5,263,592,908 £444,550,000 £645,412,500 £434,125,758								
Swap notional maturity/ies	04/07/2065 20/06/2026 07/07/2028 07/12/2026								
LLP receive rate/margin LLP pay rate/margin	6.40004% 1.52800% 1.02000% 4.44250%								
LLP pay rate/margin	3.15701% 3.15701% 3.15701% 3.15701%								
Collateral posting amount(s) (GBP)	£434,275,674.77								

#### 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: £17,516,188	(a) Revenue Receipts - Interest received from Borrowers: £16,705,543	
	(a) Revenue Receipts - Fees charged to Borrowers: £223,248	(a) Revenue Receipts - Fees charged to Borrowers: £306,719	
	(b) Interest received: £347,775	(b) Interest received: £755,901	
	(c) Excess Reserve Fund: £296,196	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £12,889	(d) Other Revenue Receipts: £6,636,472	
	(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: -£223,248	(g) Amounts Belonging to Third Parties: -£306,719	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: : £18,173,047	Total Available Revenue Receipts: £24,097,917	
	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	1
	(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: £0	Provider and Asset Monitor: £0	1
	(d) Amounts due to the Interest Rate Swap Provider: -£12,759,979	(d) Amounts due to the Interest Rate Swap Provider: -£12,483,872	
	(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: £2,469,900	(ii) Amounts due on the Term Advance: £22,383,374	
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledger: £0	(h) Transfer to Reserve Ledger: £6,671,199	
	(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: £28,463,126	(I) Deferred Consideration: £7,527,217	
	(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	
organicocopia (prease discisso dii pana oi naterian)			
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £36,306,391	(a) Scheduled amounts received from Borrowers: £33,797,128	1
	Unscheduled amounts received from Borrowers: £49,540,347	Unscheduled amounts received from Borrowers: £34,783,773	1
	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: £85,846,738	Total Available Principal Receipts: £68,580,901	
	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: £2,469,900	(ii) Amounts due on the Term Advance: £22,383,374	1
	(d) Capital Distribution to Members: £85,846,738	(d) Capital Distribution to Members: £68,580,901	1
erve ledger	£ 48,743,6		£ 48,74
enue ledger	£ 19,087,2		
ncipal ledger	£ 85,846,7		<u> </u>
-maturity liquidity ledger	N/A	N/A	N/A

## Asset Coverage Test\*

	Value	Description (please edit if different)
A	£ 6,028,810,077	A: Arrears Adjusted True Balance
В	£ 10,846,738	B: Principal Receipts Retained in Cash
C	£ -	C: Retained Cash Contributions
D	£ 75,000,000	D: Substitution Assets - Principal Receipts1 & D: Substitution Assets - Capital Contributions
F		

		X: Savings set off balance
	£ -	Y : Flexible draw deduction
		Z: Negative carry adjustment
otal	£ 5,835,800,451	
ethod used for calculating component 'A'	A: Arrears Adjusted True Balance	
sset percentage (%)	88.0%	
aximum asset percentage from Fitch (%)	88.0%	
aximum asset percentage from Moody's (%)	99.5%	
aximum asset percentage from S&P (%)	N/A	
aximum asset percentage from DBRS (%)	N/A	
redit support as derived from ACT (GBP)	£ 1.961.712.193	
redit support as derived from ACT (%)	50.6%	
11	00.00	
rogramme-Level Characteristics	ı	1
rogramme currency	EUR	
rogramme size	7bn	
overed bonds principal amount outstanding (GBP, non-GBP	F MET	1
overed bonds principal amount outstanding (GBP, non-GBP eries converted at swap FX rate)	£ 3.874.088.258.00	
	2 3,874,088,258.00	
overed bonds principal amount outstanding (GBP, non-GBP	0.044.550.000	
eries converted at current spot rate)	£ 3,844,150,000	
over pool balance (GBP)	£ 6,851,622,233	
IC account balance (GBP)	£ 153,677,616	
ny additional collateral (please specify)		
ny additional collateral (GBP)	<u>E</u>	
gregate balance of off-set mortgages (GBP)	£ 588,686,669	
gregate deposits attaching to the cover pool (GBP)	£ 234,764,263	
gregate deposits attaching specifically to the off-set mortgages		
BP)	£ 186,470,296	
ominal level of overcollateralisation (GBP)	2,977,109,006	
minal level of overcollateralisation (%)	76.8%	
umber of loans in cover pool	48,367	
verage loan balance (GBP)	£ 141,659	
/eighted average non-Indexed LTV (%)	48.8%	
/eighted average Indexed LTV (%)	44.0%	
/eighted average seasoning (months)	60.9	
/eighted average remaining term (months)	224.9	
/eighted average interest rate (%)	3.17%	
tandard Variable Rate(s) (%)	7.49%	1
onstant Pre-Payment Rate (%, current month)	0.72%	
onstant Pre-Payment Rate (%, quarterly average)	0.57%	
rincipal Payment Rate (%, current month)	1.26%	1
rincipal Payment Rate (%, current month)	1.08%	
onstant Default Rate (%, current month)	0.00%	
onstant Default Rate (%, quarterly average)	0.00%	
ch Discontinuity Factor (%)	n/a	
pody's Timely Payment Indicator	Probable	1
oody a minery indyment marcator	PTODADIE	
oody's Collateral Score (%, including/excluding systemic risk)	4.0% / 2.4%	
	ı	ı
ortgage collections		
rtgage collections (scheduled - interest)	£ 17,516,188	
ortgage collections (scheduled - principal)	£ 36,306,391	
ortgage collections (unscheduled - interest)	£	1
ortgage collections (unscheduled - principal)	£ 49,540,347	1
or ferrence brooker)	The second secon	•
oan Redemptions & Replenishments Since Previous Reporting		W 41.1
	Number	% of total number
oan redemptions since previous reporting date oans bought back by seller(s)	468 59	1

	Number	% of total number	Amount (GBP)	% of total amount		
Loan redemptions since previous reporting date	468	1.0%	44,425,174	0.6%		
Loans bought back by seller(s)	59	0.1%	8,790,694	0.1%		
of which are non-performing loans	52	0.1%	8,035,393	0.1%		
of which have breached R&Ws	7	0.0%	755,301	0.0%		
Loans sold into the cover pool	538	1.1%	113 716 082	1 7%		

## Product Rate Type and Reversionary Profiles

	Number	% of total number	Amount (GBP)	% of total amount	Current rate	Remaining teaser period (months)	Current margin	Reversionary margin	n Initial rate
Fixed at origination, reverting to SVR	47,280	82.9%	6,065,132,019	88.5%	2.79%	29.5	1.109	7.42%	2.71%
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.009	0.00%	0.00%
Fixed at origination, reverting to tracker	747	1.3%	49,646,937	0.7%	6.06%	0	0.819	0.81%	5.49%
Fixed for life	3	0.0%	0	0.0%	0.00%	0	0.009	0.00%	0.00%
Tracker at origination, reverting to SVR	882	1.5%	157,764,899	2.3%	5.79%	14.5	0.609	7.39%	5.78%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.009	0.00%	0.00%
Tracker for life	762	1.3%	38,005,635	0.6%	5.96%	0	0.719	0.71%	5.48%
SVR, including discount to SVR	7,375	12.9%	541,072,742	7.9%	6.16%	0	6.169	6.16%	6.16%
Libor	0	0.0%	0	0.0%	0.00%	0	0.009	0.00%	0.00%
Total	57,049	100.0%	£ 6,851,622,233	100.0%	3.17%		1.489	6	3.09%

# Stratifications Arrears breakdown Current

otal	57,049	100.0%	£ 6,851,622,233	100.
tratifications		<u> </u>		<u></u>
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amou
urrent	48,194	99.6%		99.
-1 month in arrears	145	0.3%	£ 19,523,159	0
2 months in arrears	28	0.1%		0.
3 months in arrears	0	0.0%	£ -	0
6 months in arrears	0	0.0%		0
12 months in arrears	0	0.0%		0
2+ months in arrears	0	0.0%	£ -	0
otal	48,367	100.0%	£ 6,851,622,233	100.
	-			
urrent non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amou
50%	32,843	67.9%		48.
I-55%	3,266	6.8%		9
i-60%	3,146	6.5%		9
0-65%	2,802	5.8%		9
5-70%	2,583	5.3%		9
0-75%	2,268	4.7%		8
5-80%	1,243	2.6%		4
)-85%	206	0.4%		0.
5-90%	10	0.0%		0
)-95%	0	0.0%		0.
5-100%	0	0.0%		0.
00-105%				0
	0	0.0%		
05-110%	0	0.0%	£ -	0
05-110% 10-125%	0 0 0	0.0% 0.0%	£ -	0.
05-107% 10-125% 25%+ otal	0 0 0 0 0 0 43,87	0.0%	£ - £ - £	0. 0.

1985					
Color	Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
200   197	U-50% 50-55%				
250   190	55-60%	2,717	5.6	% £ 624,073,238	9.1%
1970.   1.00   1	60-65%	2,612	5.4	% £ 649,669,405	9.5%
1900   19	70-75%	2,096	4.3	% £ 532,148,460 % £ 396,939,092	7.8% 5.8%
1900   19	75-80%	113	0.2	% £ 33,919,241	0.5%
Services   1	80-85%		0.0	% £ 7,240,359	0.1%
Services   1		10	0.0	% £ 2,539,124	0.0%
Section	95-100%	0			0.0%
10.055	100-105%	0	0.0	% £ -	0.0%
Section   Sect	105-110%	0	0.0	% £ -	0.0%
Section   Sect	110-125%		0.0	% £ -	
Section   Sect	Total	48,367	100.0	% £ 6,851,622,233	100.0%
1.00		Number	0/ attach washes	Americal (CDD)	0/ of total assessmi
100 S-100	0-5 000	Number 877	% of total number	Amount (GBP) % 2 032 069	% of total amount 0.0%
\$200.0000000000000000000000000000000000	5,000-10,000	996	2.1	% 7 423 324	0.1%
\$200.0000000000000000000000000000000000	10,000-25,000	3,317	6.9	% 58,558,814	0.9%
\$200.0000000000000000000000000000000000	25,000-50,000 50,000-75,000	5,804 5,724	12.0	% 217,907,299 % 357 303 810	5.2%
\$200.0000000000000000000000000000000000	75,000-100,000	5,366	11.1	% 468.454.840	6.8%
Margard Seath Bodd   Margard			18.2	% 1,087,627,972	15.9%
100   100	200,000-200,000	6,286	13.0	% 1,091,695,632 % 906,333,396	15.9%
100   100	250,000-250,000	2,506	5.2	% 683,909,000	
Comment	300,000-350,000	1,583	3.3	% 512,032,700	7.5%
Comment   Comm	350,000-400,000	1,051	2.2	% 392,280,059	5.7%
Comment   Comm	450.000-500.000	466	1.3 1.0	% 2/3,062,605 % 220,255,588	4.0%
March   Marc	500 000-600 000	493	10	% 266 859 978	3.9%
March   Marc	600,000-700,000	282	0.6	% 181,151,164	2.6%
Marchaelean	700,000-800,000 800,000-900,000		0.2	76,814,226 40 556 507	1.1%
Number   N					0.3%
Nation	1,000,000 +	0	0.0	% 0	0.0%
See	Total	48,367	100.0	% £ 6,851,622,233	100.0%
See					
See	Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
1,000   1,00	East Anglia	2,262	4.7	% 287,077,539	4.2%
Market				% 494,887,511	7.2%
Market	North	4,894 1 781	10.1	% 1,043,564,290 % 160,355,602	15.2%
Care	North West	4,573	9.5	% 555,783,650	8.1%
Soft East   1.17   1.77	Northern Ireland	0	0.0	% 0	0.0%
Scatt	Outer Metro	6,299	13.0	% 1,198,038,215	17.5%
Transfer   1,000   1	South West			% 897,114,503 % 730,060,201	13.1%
Transfer   1,000   1	Scotland	1,114	2.3	% 120,213,479	1.8%
ADDITION	Wales	2,006		% 218,362,624	3.2%
The company   Section	West Midlands			% 699,918,500	10.2%
Number					9 5 9 4
September   Sept	Yorkshire Other	0	8.3	% 446,237,030 % 0	6.5%
September   Sept	Yorkshire Other Total	0	8.3 0.0 100.00	% 446,237,030 % 0 % £ 6,851,622,233	6.5% 0.0% 100.00%
1.77    2.46   2.20,007,77   3.27   Market   1.77    1.78    2.46   2.20,007,77   3.27   Market   1.76    1.	Other Total	0 48,367	0.0 100.00	% £ 6,851,622,233	0.0% 100.00%
Seasoning	Other Total  Repayment type	0 0 48.367 Number	0.0 100.00 % of total number	% £ 6,851,622,233 Amount (GBP) % £ 6,035,532,707	0.0% 100.00% % of total amount 88.1%
Number   N	Other Total  Repayment type Capital repayment Part-and-part	0 0 48,3677 Number 50,011 Number	96 of total number 89.2 0.0 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1	% £ 6,851,622,233 Amount (GBP) % £ 6,035,532,707 % £ 6,422,278	0.0% 100.00% % of total amount 88.1% 0.1%
Number   N	Other Total  Repayment type Capital repayment Part-and-part Interest-only	0 48,967 Number 50,913 60 11,1278	0 0 100.0	% £ 6,851,622,233 Amount (GBP) % £ 6,035,532,707 % £ 6,035,532,707 6,422,278 % £ 220,980,578	0.0% 100.00% % of total amount 88.1% 0.1% 3.2%
1-12 months	Other Total  Repayment type Capital repayment Part-and-part Interest-only	0 0 48,3677 Number 50,911 1,378 4 4,400,40 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4,400,40 4 4 4 4	0 0 100.0	% £ 6,851,622,233 Amount (GBP) % £ 6,035,532,707 % £ 6,035,532,707 6,422,278 % £ 220,980,578	0.0% 100.00% % of total amount 88.1% 0.1% 3.2%
12-04 months	Other Total  Repayment type Capital engayment Partand-part Interest-only Offset Total	0 48,367 Number 50,911 1,378 4,4999 57,049 57,049	0.0 100.00 % of total number 89.2 0.1 2.4 8.2 100.0	% 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.0% 100.00% % of total amount 88.1% 0.1% 3.2% 8.6% 100.0%
8-48 morths	Other Total  Repayment type Copital repayment Partiand-part Interest-only Total  Seasoning	0 48,367 Number 50,013 100 100 100 100 100 100 100 100 100	\$ 0.0 100.00 100	% £ 6,851,622,233 Amount (GBP) % £ 6,055,532,707 % £ 6,055,532,707 % £ 220,990,578 % £ 228,886,669 % £ 6,851,622,233 Amount (GBP)	0.0% 100.00% % of total amount 88.1% 0.1% 3.2% 8.6% 100.0%
86 On norths	Other Total  Repayment type Copital repayment Partiand-part Interest-only Total  Seasoning	0 148,3677 Number 50,0113 1,378 1,378 1,378 1,377 1,37	\$ of total number \$ 0.00 \$ 0.0	% € 6,851,622,233 Mount (GBP) % £ 6,035,532,707 % £ 6,035,532,707 % £ 6,422,278 % £ 20,980,578 % £ 588,686,669 % £ 6,881,682,233 Mount (GBP) % £ 107,312,998	0.0% 100.00% % of total amount 88.1% 0.1% 3.2% 8.6% 100.0% % of total amount 1.6%
19-72 morths	Other Total  Repsyment type Capital repsyment Part-and-part Interest-only Other Total  Seasoning 0-12 months 1224 months	0 0 48,367 Number 50,913 1,378	\$ 0 0 1000 1000 1000 1000 1000 1000 100	% 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.0% 100.00% % of total amount 88.1% 0.1% 3.2% 8.6% 100.0% % of total amount 1.6%
12-64 morths	Other Total  Repsyment type Capital repsyment Part-and-part Interest-only Other Total  Seasoning 0-12 months 12-24 months 24-35 months 38-48 months	0 0 48,367 Number 50,913 1,378	\$ 0 0 1000 100000 100000 100000 100000 100000 1000000	% 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.0% 100.00% 5 of total amount 88.1% 0.1% 3.2% 8.6% 100.0% 5 of total amount 1.6% 13.1% 16.7%
34-96 months	Other Total  Repayment type Capital repayment Interest cnly Offset Total  Seasoning 0-12 months 10-12 months 10-12 months 35-48 months 48-60 months	0 48,367 Number 50,010 Number 50,010 1,177 4,698 57,040 Number 488 4,500 1,177	\$ 0 0 0 100.00 1	% E 6.851.622.233  Amount (GBP) % E 6.035.532.707 % E 6.022.788 % E 203.980.578 % E 203.980.578 % E 305.8866.609 % E 107.312.928 % E 900.312.994 % E 1217.084.278 % E 1.217.084.278 % E 1.217.084.278	0.0% 100.00% % of total amount 88.1% 0.1% 3.2% 8.6% 100.0% % of total amount 1.6% 13.1% 16.7% 17.8%
18-08 months   2,666   5,5%   2 306,180,30   4.5	Other Total  Repsyment type Capital repsyment Part-and-part Interest-only Other Total  Seasoning 0-12 months 12-24 months 24-35 months 38-48 months	Number 60,913 A8,367 A7	\$ 0 0 1000 100000 100000 100000 100000 100000 100000 100000 10000 10000 10000 10000 10000 100000 10000 10000 10000 10000 100000 10000 10000 10000 10000 10000 10000 10000 10000 10000 1000	%   0, 6,851,622,233   Amount (GBP) % E 6,035,532,707   % E 6,035,532,707   % E 6,222,78   % E 200,680,576   % E 200,680,576   % E 500,080,576   % E 107,312,028   % E 1,141,023,072   % E 1,141,023,072   % E 1,147,042,78   % E 646,572,944   % E 646,572,944   % E 646,572,944   % E 646,572,944	0.0% 100.00% % of total amount 0.1% 3.2% 8.6% 100.0% 1.1.5% 13.1% 16.7% 17.8% 9.4% 9.2% 9.2%
	Other Total  Repayment type Copial repayment Part-and-part Interest-only Offset Total  Seasoning 0-12 months 12-24 months 3-6-48 months 3-6-48 months 3-6-59 months 3-6-59 months 3-6-59 months 3-6-69 months	Number 50,913 Number 50,913 Number 50,913 Number 57,049 Number 4,920 N	\$ 00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	% 0 0, 6851,6822333  Manount (GBP) % E 6,055,632.707 % E 7,057,102,028 % E 7,057,102,028 % E 1,217,704,278 % E 1,217,704,278 % E 1,217,704,278 % E 5,127,704,278 % E 6,127,704,278	0.0% 100.09% % of total amount 8.11% 2.2% 8.6% 100.0% % of total amount 1.5% 16.7% 17.8% 9.4% 9.2% 9.2%
	Other Total  Repayment type Capital repayment Partamó-part Partamó-part Partamó-part Partamó-part Offied  Offied  Offied  Offied  Offied  Offied  Offied  Seasoning  0-12 months  12-24 months  24-36 months  39-48 months  80-72 months  12-28 months  80-72 months  80-72 months  80-72 months  80-72 months  80-72 months  80-72 months  80-80 months  80-80 months	Number 5.0.13 Number 5.0.13 Number 5.0.13 Number 5.0.13 Number 5.0.13 Number 5.7.049 S.7.049 S	\$ 0 0 0 10000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 1000000	% E 6.851.622.233  Amount (GBP)  ∴ E 6.036.532.077  ∴ E 6.036.532.001  Amount (GBP)  ∴ E 107.731.2028  ∴ E 107.731.2028  ∴ E 107.731.2028  ∴ E 1141.028.072  ∴ E 646.522.064  ∴ E 646.522.064  ∴ E 646.522.064  ∴ E 596.970.677	0.0% 100.00% % of total amount 8.1% 0.1% 3.2% 8.6% 100.0% 5 of total amount 1.5% 13.1% 16.7% 17.7% 9.2% 7.8% 8.3%
Mumber   M	Other Total  Repayment type Copial response Part and card Part and card Interest cony Offset  Seasoning 0-12 months 12-24 months 12-24 months 12-24 months 12-25 months 12-25 months 12-26 months 12-27 months 12-28 months 12-29	Number 5.0.13 Number 5.0.13 Number 5.0.13 Number 5.0.13 Number 5.0.13 Number 5.7.049 S.7.049 S	\$ 0 0 0 10000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 100000 1000000	% E 6.851.622.233  Amount (GBP)  ∴ E 6.036.532.077  ∴ E 6.036.532.001  Amount (GBP)  ∴ E 107.731.2028  ∴ E 107.731.2028  ∴ E 107.731.2028  ∴ E 1141.028.072  ∴ E 646.522.064  ∴ E 646.522.064  ∴ E 646.522.064  ∴ E 596.970.677	0.0% 100.09% % of total amount 88.1% 9.2% 8.6% 100.09% % of total amount 1.6% 13.1% 16.7% 17.3% 9.2% 9.3% 9.3% 9.3% 9.3% 9.3% 9.3% 9.3% 9.3
Number   N	Other Total  Repsyment type Copilar (repsyment Interest-only Offset Total  Seasoning 0-12 months 0-12 months 38-45 months 38-46 months 48-60 months 38-46 months 38-46 months 38-60 formits 38-16 months 38-60 formits 38-60 months 38-60 formits	Number 5.0.013 Number 5.0.013 Number 5.0.013 Number 4.000 Number 4.000 Number 4.000 S7,049 4.000 S,040	\$ of total number \$ 0.00 \$ 100	% E 6851.622.233  Amount (GBP) % E 6.851.622.233  Amount (GBP) % E 6.005.522.707 % E 6.005.622.703 % E 6.005.703.703 % E 6.005.703 % E 6.00	0.0% 100.09% % of total amount 88.1% 9.2% 8.6% 100.09% % of total amount 1.6% 13.1% 16.7% 17.3% 9.2% 9.3% 9.3% 9.3% 9.3% 9.3% 9.3% 9.3% 9.3
Second   S	Other Total  Repsyment type Capital repsyment Pertamorpart Interest-only Other Total  0-12 months 12-24 months 24-36 months 36-48 months 36-69 months 36-69 months 36-69 months 36-69 months 36-69 months 36-69 months 36-10 months	Number 50,013 Number 50,013 Number 50,013 Number 4,000 Number 488	\$ of total number  \$ of total number  \$ 0.92  \$ 0.93  \$ 0.93  \$ 0.93  \$ 0.93  \$ 0.93  \$ 0.93	% 0 0, 6851,6822333  Amount (GBP) % E 6,055,532.707 % E 6,055,632.708 % E 686,686,680 % E 686,680 % E 690,0312,994 % E 1,217,704,278 % E 1,217,704,278 % E 1,217,704,278 % E 5,334,570,178 % E 6,534,570,178 % E 5,534,570,178 % E	0.0% 100.00% 50 fotal amount 88.1% 0.1% 0.5% 100.00% 50 fotal amount 18.1% 0.5% 100.00% 50 fotal amount 1.6% 100.00% 50 fotal amount 1.6% 10.7%
Second   S	Other Total  Repsyment type Copilar (repsyment Interest-only Offset Total  Seasoning 0-12 months 0-12 months 38-45 months 38-46 months 48-60 months 38-46 months 38-46 months 38-60 formits 38-16 months 38-60 formits 38-60 months 38-60 formits	Number 50,013 Number 50,013 Number 50,013 Number 4,000 Number 488	\$ of total number  \$ of total number  \$ 0.92  \$ 0.93  \$ 0.93  \$ 0.93  \$ 0.93  \$ 0.93  \$ 0.93	% 0 0, 6851,6822333  Amount (GBP) % E 6,055,532.707 % E 6,055,632.708 % E 686,686,680 % E 686,680 % E 690,0312,994 % E 1,217,704,278 % E 1,217,704,278 % E 1,217,704,278 % E 5,334,570,178 % E 6,534,570,178 % E 5,534,570,178 % E	0.0% 100.00% 50 fotal amount 88.1% 0.1% 0.5% 100.00% 50 fotal amount 18.1% 0.5% 100.00% 50 fotal amount 1.6% 100.00% 50 fotal amount 1.6% 10.7%
Tracker   2,331   4,1%   243,242,540   3.8	Other Total  Repayment type Capital repayment Parkenti-part Parkenti-parkenti-	Number 50,011  Number 50,011  Number 50,011  1,020  1,030  1,030  Number 488  4,000  1,030  1	0 0 0 100000 100000 100000 100000 100000 100000 100000 10000 10000 10000 10000 10000 100000 10000 10000 10000 1000000	% E 6.851.622.233  Amount (GBP)  C 0.030.52.707  % E 0.030.52.707  Amount (GBP)  Amount (GBP)  Amount (GBP)  Amount (GBP)  Amount (GBP)  E 0.07.312.923  Amount (GBP)  E 0.07.312.923  Amount (GBP)	0.0% 100.00% 1
Other (please specify) Capped   O	Other Total  Repayment type Capital repayment Parkenti-part Parkenti-parkenti-	0 48.367  Number  Number  1.1,77  1.2,77  1.2,77  1.3,77  1.4,099  Number  Number  1.4,000  1.4,000  1.5,000  1	\$ of total number \$ \$2.00 \$ \$3	% 0 0, 6851,622,233  Amount (GBP) % E 6,695,522,797 % E 6,695,532,797 % E 6,695,532,797 % E 7,998,532,797 % E 7,998,532,797 % E 7,998,532,797 % E 7,998,732,797 % E 7,998,732	0.0% 50 f total amount 10.00% 100.00% 100.00% 10.00
Number   N	Other Total  Repayment type Capital repayment Interest Coly Interest Coly Offset Total  Seasoning 0-12 months 0-12 months 12-24 months 12-24 months 13-48 months 18-69 months 18-72 months 18-72 months 18-72 months 18-73 months 18-74 months 18-75 months	Number 50,013 Number 50,013 Number 50,013 Number 4,696 Number 4,696 Number 4,696 Number 4,291	\$ 0 0 0 1000 1000 1000 1000 1000 1000 1	%   0	0.0% 100.00% % of total amount 88.1% 9.3 % 8.6 % 8.6 % 100.00% % of total amount 1.6% 13.1% 10.7
Number   N	Other Total  Repayment type Capital repayment Interest Coly Interest Coly Offset Total  Seasoning 0-12 months 0-12 months 12-24 months 12-24 months 13-48 months 18-69 months 18-72 months 18-72 months 18-72 months 18-73 months 18-74 months 18-75 months	Number 5,0,013 A 4,000	\$ 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	% C 6851.622.233  Amount (GBP) % E 6.055.632.707 % E 6.056.632.707 % E 6.056.707 % E 900.012.904 % E 1,217.706.4276 % E 1,217.706.4276 % E 6.056.707 % E 7.056.707 % E 7.056.707 % E 8.056.707 %	0.0% 100.00% % of total amount 0.1% 0.1% 0.1% 0.6% 0.6% 0.6% 0.6% 0.7% 0.6% 0.6% 0.7% 0.7% 0.7% 0.7% 0.7% 0.7% 0.7% 0.7
Demonstrate   S7,043	Other Total  Repayment type Capital repayment Interest Coly Interest Coly Offset Total  Seasoning 0-12 months 0-12 months 12-24 months 12-24 months 13-48 months 18-69 months 18-72 months 18-72 months 18-72 months 18-73 months 18-74 months 18-75 months	Number 5,0,013 A 4,000	\$ 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	% C 6851.622.233  Amount (GBP) % E 6.055.632.707 % E 6.056.632.707 % E 6.056.707 % E 900.012.904 % E 1,217.706.4276 % E 1,217.706.4276 % E 6.056.707 % E 7.056.707 % E 7.056.707 % E 8.056.707 %	0.0% 100.00% % of total amount 88.1% 9.3 % 8.6 % 8.6 % 100.00% % of total amount 1.6% 13.1% 10.7
Bay-to-let   6   0,0%   701,691   0.0	Other Total  Reparament type Copiel response Parl and Span ( Span	Number  Number  Number  1.1378  1.2378  1.2488  Number  Number  Number  1.2588  Number  1.2588  1.2588  1.2588  1.2588  1.25888  1.25888  1.25888  1.25888  1.25888  1.25888  1.25888  1.2588888  1.25888888888888888888888888888888888888	\$ of total number \$ \$2.2 \$ \$3.	% 0 0, 6851,622,233  Amount (GBP) % E 6,055,532,707 % E 6,055,632,233  Amount (GBP) % E 6,050,532,532 % E 7,050,532,532 % E 7,050,532 % E 7	0.0% 100.00% % of total amount 0.1% 0.1% 0.1% 0.6% 0.6% 0.6% 0.0% 100.00% % of total amount 13.1% 12.7% 12.8% 0.4% 13.1% 0.2% 0.2% 0.2% 0.2% 0.2% 0.2% 0.2% 0.2
Second home	Other Total  Repayment type Capital repayment Interest Coly Interest Col	Number 50,015  Number 50,015  Number 50,015  1,07  4,099  Number 485  Number 485  1,07  Number 485  1,07  1,	\$ 0 0 0 100000 100000 100000 10000 10000 10000 10000 10000 10000 10000 10000 10000 10000 1	% E 6.851.622.233  Amount (GBP)	0.0% 100.00% % of total amount 88 1% 8 1% 3 2% 8 8 8% 100.00% % of total amount 1.6% 1.6% 1.6% 2.7% 2.7% 2.2% 1.9% 1.9% 1.9% 1.9% 1.00,0% % of total amount 9.3% 4.0% % of total amount 9.3% 1.0% % of total amount 9.3% 1.00,0%
Number   N	Other Total  Repayment type Capital repayment Partenti-part Partenti-partenti-	Number 50,015  Number 50,015  Number 50,015  1,07  4,099  Number 485  Number 485  1,07  Number 485  1,07  1,	\$ of total number \$ \$2.00 \$ \$3	% C 6851.622.233  Amount (GBP) % E 6.055.532.707 % E 6.055.632.233  Amount (GBP) % E 6.055.706.707 % E 6.055.707 % E 6.055.706.707 % E 6.055.707 % E	0.0% 100.00% % of total amount 0.1% 0.1% 0.1% 0.6% 0.6% 0.6% 0.0% 100.00% % of total amount 13.1% 12.7% 12.8% 0.4% 13.1% 0.2% 0.2% 0.2% 0.2% 0.2% 0.2% 0.2% 0.2
Universified   48,967	Other Total  Repayment type Capital repayment Partenti-part Partenti-partenti-	Number 50,011  Number 50,011  Number 50,011  1,177  4,098  Number 4,098  Number 4,008  Number 4,008  1,000	\$ of total number \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	% E	0,0% % of total amount. 10 000% % of total amoun
Universified   48,967	Other Total  Repayment type  Repayment type  Select repayment  Sel	Number 50,011  Number 50,011  Number 50,011  1,177  4,098  Number 4,098  Number 4,008  Number 4,008  1,000	\$ of total number \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	% E	0,0% % of total amount. 10 000% % of total amoun
Self-certified   0   0,0%   0	Other Total  Repayment type Capital repayment Interest city Offset Total  Seasoning 0-12 months 1-24 months 1-25 months 1-26 m	Number   So,015	\$ of total number \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	% 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0,0% of total amount. 10 000% of total amount.
Remaining term of foan         Number         % of total number         Amount (GBP)         % of total amount           3-00 months         2.297         4.7% E         5.0374,074         0.7	Other Total  Repsyment type Copidar repsyment Interest Cryy Offset Total  Seasoning 0-12 months 10-12 months 10-13 months 10-13 months 10-14 months 10-15 months	Number	\$ of total number \$ 0.00 \$ 0.0	% E	0,0% of total amount 10 to 000 of 10 total 10 to
Remaining term of foan         Number         % of total number         Amount (GBP)         % of total amount           3-00 months         2.297         4.7% E         5.0374,074         0.7	Other Total  Repsyment type Capital repsyment Interest-only Offset Total  Seasoning Se	Number	\$ of total number \$ \$2 \\ \$ % of total number \$ \$ \$2 \\ \$ 8 2 \\ \$ 2 4 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 2 2 \\ \$ 3 3 \\ \$ 1 3 7 \\ \$ 1 4 7 \\ \$ 2 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\ \$ 3 3 3 3 3 3 \\	% 0 0, 6851,622,233  Amount (GBP) % E 6,055,522,707 % E 6,055,622,233  Amount (GBP) % E 6,055,622,523 % E 6,055,622,533 % E 7,055,726,64 % E 7,055,726,64 % E 7,055,726,736 % E 7,055,726,736 % E 7,055,736 % E 7,056,736 % E 8,056,736 % E 8	0,00% % of total amount 1,00% % of total amount 1,10% 3,22% 8,86% % of total amount 1,10%
3-30 months   2,297	Other Total  Repsyment type Capital repsyment Interest-only Offset Total  Seasoning Se	Number	\$ of total number	% E	0,00% % of total amount.  8.6 1 total amount.  8.7 2 total amount.  9.7 2 total amount.  9.8 2 total amount.  9.9 2 total amount.  9.9 2 total amount.  9.9 2 total amount.  9.0 1 total amount.
3-30 months   2,297	Other Total  Repayment type Copial repayment Part-and-part Interest-only Offset  Seasoning O-12 months 12,24 months 14,26 months 14,26 months 14,26 months 14,26 months 14,26 months 14,26 months 14,27 months 14,27 months 14,28 months 14,28 months 14,29 months 14,29 months 16,20	Number	\$ of total number  \$ 0 of total number	\$\ \begin{array}{c} \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	0,0%% of total amount. 100,00% of total amount
90-120 months 9.9.15 9.9.15 20.3% [ 2 755.617.96 11.0 [ 20.20	Other Total  Repayment type Copilar (spyment Interest city) Offset Total  Seasoning 0-12 months 10-12 months 10-13 months 10-14 months 10-15 months	Number   So,015	\$ of total number \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	% 0	0.0% % of total amount in 1000 % % of total amount in 1000
180-240 months 8.832 1834 £ 1,570.447 100 229 140-340 months 6,772 140-4 £ 1,450-6,898.24 221	Other	Number  Number  Number  Number  Number  Number  A888  Number  Number  A888  Number	\$ of total number \$ \$2 \\ \$ \$ of total number \$ \$ \$2 \\ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	% E 6851.622.233  Amount (GBP) % E 6.055.532.707 % E 6.055.622.233  Amount (GBP) % E 6.056.72.064 % E 1217.7064.278 % E 6.056.72.064 % E 1217.7064.278 % E 6.056.72.064 % E 1217.7064.278 % E 6.056.72.064 % E 10.257.7064 % E 6.056.72.064 % E 706.70.067 % E 6.056.72.064 % E 6.056.72.064 % E 6.056.72.064 % E 6.056.72.064 % E 6.056.72.233 % E 6.056.72.233 % E 6.056.72.233 % E 6.056.72.233	0,09% % of total amount in 10000%
180-240 months 8.832 1834 £ 1,570.447 100 229 140-340 months 6,772 140-4 £ 1,450-6,898.24 221	Other Total  Repayment type Copidar repayment Interest Copy Offset Total  Seasoning 0-12 months 10-12 months 10-13 months 10-14 months 10-15 months	Number	\$ of total number \$ \$2.00 \$ \$3	% E 6.851.622.233  Amount (GBP)	0,0% 0,00% 0
440-300 months 6,792 14.0% £ 1,488,596,824 21.4 900-390 months 4,271 8,8% £ 1,012,572,964 14.8	Other Total  Repayment type Copial reporter Part-and part Interest only Offset Total  Sessoning O-12 months 12-24 months 12-24 months 12-24 months 12-25 months	Number 50,015  Number 50,015  Number 50,015  Number 4,000  Number 44,000  Number 4,000  Number 57,040  Number 57,040  Number 4,000  Number 4,000  Number 4,000  Number 5,000  Number 4,000  Number 5,000  Number 4,000  Number 5,000  Number 5,000  Number 5,000  Number 4,000  Number 5,000  Number 5,000  Number 5,000  Number 5,000  Number 4,000  Number 5,000  Number 5,000  Number 5,000  Number 5,000  Number 4,000  Number 5,000  Number 5,000  Number 4,000  Number 5,000  Number 4,000  Number 5,000	\$ of total number	% E	0,0%%  % of total amount  10,00%  % of total amount
500-500 moreins 4,2/1 8.8% £ 1,012,572,964 14.8	Other Total  Repsyment type Capital repsyment Interest cony Other Total  Sessoning 0-12 months 10-12 months 10-13 months 10-13 months 10-13 months 10-14 months 10-15 months 10-16 months	Number 50.011  Number 50.011  Number 57.040  Number 4.998  Number 4.909  Number 5.7.040  Number 5.7.040  Number 6.281	\$ of total number \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	% E	0.0% 100.00% % of total amount 101.00% % of total amount 102.00% % of total amount 113.1% 125.00% % of total amount 125.00% % of total amount 126.00% % of total amount 127.00% % of total amount 127.00% % of total amount 127.00% % of total amount 100.00%
	Other Total  Repayment type Copial repayment Part-and part Interest only Offset  Seasoning O-12 months 12,24 months 24-38 months 38-48 months 48-50 months 48-60 months 18-10 months	Number  Number  Number  Number  Number  Number  A888  Number  Number  Number  Number  Number  A888  A888  Number	\$ of total number  \$ 0 of total number	\$\( \) \$	0.0% 100.00% 5 of total amount 10.00% 5 of total amount 10.00% 5 of total amount 10.00% 10.00% 10.00% 5 of total amount 10.00% 10.00%

360+ months	2,277	4.7%	£ 545,409,625	8.0%
Total	48,367	100.0%	£ 6,851,622,233	100.0%
Employment status	Number	% of total number	Amount (GBP)	% of total amount
Employed	34,169	70.6%	£ 4,301,156,837	62.8%
Self-employed	13,020	26.9%	£ 2,406,743,117	35.1%
Unemployed	98	0.2%	£ 7,462,886	0.1%
Retired	490	1.0%	£ 22,812,810	0.3%
Guarantor	0	0.0%	£ -	0.0%
Other	590	1.2%	£ 113,446,582	1.7%
Total	48,367	100.0%	£ 6,851,622,233	100.0%

Covered Bonds Outstanding, Associated Derivatives (please d	isclose for all bonds outstanding)						
Series	2	10	11	12	13	14	15
Issue date	20/11/08	20/06/19	15/01/20	02/04/20	08/07/21	21/09/22	14/03/23
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
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
Denomination	GBP	EUR	GBP	GBP	EUR	EUR	GBP
Amount at issuance	500,000,000	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	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	1.000000000	0.860550000	0.868251516	1.000000000
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/11/24	20/06/26	15/01/25	02/04/26	07/07/28	07/12/26	14/03/28
Legal final maturity date	24/11/25	20/06/27	15/01/26	02/04/27	07/07/29	07/12/27	14/03/29
ISIN	XS0400750542	XS2015230365	XS2101343528	XS2149428109	XS2360599281	XS2534984716	XS2596604590
Stock exchange listing	LSE	LSE	LSE	LSE	LSE	LSE	LSE
Coupon payment frequency	Monthly	Annually	Quarterly	Quarterly	Annually	Annually	Quarterly
Coupon payment date	24/05/24	20/06/24	15/07/24	02/07/24	08/07/24	09/12/24	14/06/24
Coupon (rate if fixed, margin and reference rate if floating)	6.010%	0.125%	5.753%	5.732%	0.010%	2.625%	5.730%
Margin payable under extended maturity period (%)	0.800%	1.528%	0.520%	0.500%	1.020%	0.270%	0.500%
Swap counterparty/ies	N/A	HSBC Bank plc	N/A	N/A	Natixis	HSBC Bank plc	N/A
Swap notional denomination	N/A	EUR	N/A	N/A	EUR	EUR	N/A
Swap notional amount	N/A	300,000,000	N/A	N/A	750,000,000	500,000,000	N/A
Swap notional maturity	N/A	20/06/26	N/A	N/A	07/07/28	07/12/26	N/A
LLP receive rate/margin	N/A	0.125%	N/A	N/A	0.010%	2.625%	N/A
LLP pay rate/margin	N/A	1.5280%	N/A	N/A	1.0200%	4.4425%	N/A
Collateral posting amount*	00.03	£ -	£ -	£ -	£ -	£ -	£ -

Collateral posting amount\*

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

#### Programme triggers

Programme triggers			1	Consequence of a
Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	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	NIA / P-2 / F2 / NIA	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	N/A / Baa1 / BBB / N/A	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	NIA / NIA / NIA / NIA	No	If not remedied within three calculation dates, triggers Issuer Event of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	N/A / N/A / N/A / N/A	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Cash Manager (1)	Cash Manager's 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