## Overed Bond Programme

## Yorkshire Building Society €7.5bn Covered Bond Programme - Monthly Investor Report: June 2018

<u>Administration</u>

Name of issuer	Yorkshire Building Society
Name of RCB programme	Yorkshire Building Society €7.5 billion Global Covered Bond Programme
Name, job title and contact details of person validating this form	Richard Driver, Secured Funding Manager, rjdriver@ybs.co.uk
Date of form submission	21/07/2018
Start Date of reporting period	01/06/2018
End Date of reporting period	30/06/2018
Web links - prospectus, transaction documents, loan-level data	http://www.ybs.co.uk/your-society/treasury/wholesale_funding/covered bonds/reports.html

Counterparties, Ratings					
	Counterparty/ies	Counterparty/ies Fitch		Моо	dy's
		Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds		-	AAA	-	Aaa
Issuer	Yorkshire Building Society	-	A-/F1	-	A3/P-2
Seller(s)	Yorkshire Building Society	< BBB-, < F2	A-/F1	< Baa3, < P-2	A3/P-2
Cash Manager	Yorkshire Building Society	< BBB-	A-/F1	<baa1, <="" baa3<="" td=""><td>A3/P-2</td></baa1,>	A3/P-2
Back-up Cash Manager	n/a	-	-	-	-
Account Bank	Yorkshire Building Society	< F1	A-/F1	< P-1	A3/P-2
Stand-by Account Bank	HSBC Bank plc	< F1	AA-/F1+	< P-1	Aa2/P-1
Servicer(s)	Yorkshire Building Society	< BBB-	A-/F1	<baa1, <="" baa3<="" td=""><td>A3/P-2</td></baa1,>	A3/P-2
Back-up Servicer(s)	n/a	-	-	-	-
Interest Rate Swap Provider	Yorkshire Building Society	< F3/BBB-	A-/F1	< P-2/A3	A3/P-2
Swap notional amount(s) (GBP)	2,929,368,864	•			
Swap notional maturity/ies	Loan balance zero				
LLP receive rate/margin	1.96%				
LLP pay rate/margin	2.32%				
Collateral posting amount(s) (GBP)	0				

Accounts, Ledgers

Accounts, Leugers	Value as of End Date of reporting period	Value as of Start Date of reporting period	TARGETED VALUE
Revenue receipts / ledger			
Beg Balance	0	n/a	n/a
Third party payments	(100)	n/a	n/a
Interest on Mortgages	5,865,853	n/a	n/a
Interest on GIC	18,271		n/a
Interest on Sub Assets	0	n/a	n/a
Interest on Authorised Investments	0	n/a	n/a
Transfer from Coupon payment ledger	0	n/a	n/a
Other Revenue	0	n/a	
Amounts transferred from / (to) Reserve Fund	0	n/a	n/a
Cash Capital Contribution deemed to be revenue	0	n/a	
Net interest from / (to) Interest Rate Swap Provider	(877,331)		
Interest (to) Covered Bond Swap Providers	(1,799,826)		
Pre-funding of monthly swap payments / other payments	(1,1,1,0_0)	n/a	
Interest paid on Covered Bonds without Covered Bonds Swaps	0	n/a	
Deferred Consideration	(3,206,867)		
Closing Balance	(0,200,000)	n/a	
Principal receipts / ledger			
Beg Balance	0	n/a	n/a
Principal repayments under mortgages	47,756,141		
Proceeds from Term Advances	0	n/a	
Mortgages Purchased	0	n/a	
Cash Captial Contributions deemed to be principal	0	n/a	
Proceeds from Mortgage Sales	1,718,197		
Principal payments to Covered Bonds Swap Providers	1,718,177	n/a	
Principal paid on Covered Bonds without Covered Bonds Swaps	0	n/a	
Capital Distribution	(49,474,339)		
Closing Balance	(1,557)	n/a	
Reserve receipts / ledger		1176	
	( 640.264		
Beg Balance	6,519,251		
Transfers to GIC	0	n/a	
Interest on GIC	0	n/a	
Reserve Required Amount movement	0	n/a	
Transfers from GIC	0	n/a	
Closing Balance	6,519,251	n/a	6,070,408
Capital Account receipts / ledger			
Beg Balance	1,116,274,795		
Increase in loan balance due to Capitalised interest	0	n/a	
Increase in loan balance due to Further Advances	2,124,073		
Increase in loan balance due to insurance & fees	157,114		
Capital Contributions	0	n/a	
Capital Distribution	(49,474,339)		
Losses from Capital Contribution in Kind	0	n/a	n/a
Closing Balance	1,069,081,644	n/a	n/a



Asset Coverage Test

	Value	Description
٨		Adjusted current balance
A	2,592,000,012	
		Principal collections not yet
В	47,756,141	
C	0	Qualifying additional collateral
D	-	Substitute assets
E	n/a	Proceeds of sold mortgage loans
V	n/a	Set-off offset loans
W	n/a	Personal secured loans
X	n/a	Flexible draw capacity
Y	164,864,275	Set-off
Z	56,195,336	Negative carry
Total: A + B + C + D - (Y + Z)	2,419,376,542	
Method Used for Calculating "A" (note 1)	A (ii)	
Asset Percentage (%)	88.00%	
Maximum asset percentage from Fitch (%)	88.00%	
Maximum asset percentage from Moody's (%)	90.50%	
Maximum asset percentage from S&P (%)	n/a	1
Credit support as derived from ACT (GBP)	864,676,542	1
Credit support as derived from ACT (%)	55.6%	1

<u>Note 1</u> (i) Adjusted True Balance less deemed reductions. (ii) Arrears Adjusted True Balance less deemed Reductions multiplied by the Asset Percentage

## Programme-Level Characteristics

Programme Currency	EUR
Programme size	7,500,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series converted at	
swap FX rate)	1,554,700,000
Covered bonds principal amount outstanding (GBP, non-GBP series converted at	
current spot rate)	1,768,880,000
Cover pool balance (GBP)	2,947,573,349
GIC account balance (GBP)	60,159,517
Any additional collateral (please specify)	0
Any additional collateral (GBP)	0
Aggregate balance of off-set mortgages (GBP)	906,252,042
Aggregate deposits attaching to the cover pool (GBP)	164,864,275
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	162,114,886
Nominal level of overcollateralisation (GBP)	1,392,873,349
Nominal level of overcollateralisation (%)	189.6%
Total Outstanding Current Balance of Mortgages in the Portfolio	2,947,573,349
Number of Mortgages in Pool	27,068
Average loan balance (GBP)	108,895
Weighted average indexed LTV (%)	46.73
Weighted average non-indexed LTV (%)	55.07
Weighted average seasoning (months)	82.08
Weighted average remaining term (months)	210.44
Weighted average interest rate (%)	2.72
Standard Variable Rate(s) (%)	4.99
Constant Pre-Payment Rate (%, current month)	13.96
Constant Pre-Payment Rate (%, quarterly average)	17.12
Principal Payment Rate (%, current month)	19.13
Principal Payment Rate (%, quarterly average)	22.18
Constant Default Rate (%, current month)	0
Constant Default Rate (%, quarterly average)	0
Fitch Discontinuity Factor (%)	4 (moderate risk)
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%)	5.0 / 2.6

Mortgage Collections

Mortgage collections (scheduled - interest)	5,865,853
Mortgage collections (scheduled - principal)	12,773,520
Mortgage collections (unscheduled - interest)	0
Mortgage collections (unscheduled - principal)	34,982,622

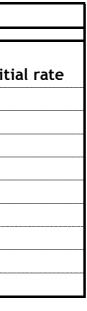
Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	240	81.08%	23,384,690	93.38%
Loans bought back by seller(s)	56	18.92%	1,656,786	6.62%
of which are non-performing loans	2	3.57%	92,310	5.57%
of which have breached R&Ws	0	0.00%	0	0.00%
Loans sold into the cover pool	0	n/a	0	n/a

roduct Rate Type and Reversionary Profiles				Weig	hted average			
					Remaining teaser period		Reversionary	
Number	% of total number	Amount (GBP)	% of total amount	Current rate	(month)	Current margin	margin	Initial
19,241	71.08%	2,399,121,625	81.39%	2.60%	19.6	0.00%	0.00%	į
0	0.00%	0	0.00%	0.00%	-	0.00%	0.00%	,
0	0.00%	0	0.00%	0.00%	-	0.00%	0.00%	,
0	0.00%	0	0.00%	0.00%	-	0.00%	0.00%	,
0	0.00%	0	0.00%	0.00%	-	0.00%	0.00%	,
0	0.00%	0	0.00%	0.00%	-	0.00%	0.00%	,
3,747	13.84%	276,792,405	9.39%	2.32%	-	1.74%	1.74%	į
4,080	15.07%	271,659,318	9.22%	4.21%	-	-0.71%	0.03%	,
0	0.00%	0	0.00%	0.00%	-	0.00%	0.00%	)
27,068	100.00%	£ 2,947,573,349	100.00%		-	•		
	19,241 0 0 0 0 0 0 3,747 4,080 0	19,241     71.08%       0     0.00%       0     0.00%       0     0.00%       0     0.00%       0     0.00%       0     0.00%       0     0.00%       13,747     13.84%       4,080     15.07%       0     0.00%	19,241     71.08%     2,399,121,625       0     0.00%     0       0     0.00%     0       0     0.00%     0       0     0.00%     0       0     0.00%     0       0     0.00%     0       0     0.00%     0       0     0.00%     0       0     0.00%     0       13.84%     276,792,405       4,080     15.07%     271,659,318       0     0.00%     0	19,241     71.08%     2,399,121,625     81.39%       0     0     0.00%     0     0.00%       0     0     0.00%     0     0.00%       0     0     0.00%     0     0.00%       0     0.00%     0     0.00%     0     0.00%       0     0.00%     0     0.00%     0     0.00%       0     0.00%     0     0.00%     0     0.00%       0     0.00%     0     0.00%     0     0.00%       13.84%     276,792,405     9.39%     9.39%     9.22%       4,080     15.07%     271,659,318     9.22%       0     0.00%     0     0.00%     0	Number     % of total number     Amount (GBP)     % of total amount     Current rate       19,241     71.08%     2,399,121,625     81.39%     2.60%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%       10000     0     0.00%     0     0.00%	Number     % of total number     Amount (GBP)     % of total amount     Current rate     Remaining teaser period (month)       19,241     71.08%     2,399,121,625     81.39%     2.60%     19.6       0     0.00%     0     0.00%     0.00%     0.00%     19.6       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     19.6       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%     19.6       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%     19.6       0     0.00%     0     0.00%	19,241     71.08%     2,399,121,625     81.39%     2.60%     19.6     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%       13.84%     276,792,405     9.39%     2.32%     -     1.74%       14.080     15.07%     271,659,318     9.22%     4.21%     -     -0.00%       0     0.00%     0     0.00%     0.00%     -     0.00%	Number     % of total number     Amount (GBP)     % of total amount     Current rate     Remaining teaser period (month)     Current margin     Reversionary margin       19,241     71.08%     2,399,121,625     81.39%     2.60%     19.6     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%       0     0.00%     0     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%     0.00%

**Stratifications** 

Arrears Breakdown	Number	% of Total Number	Amount	% of Total Amount
Current	26,855	99.21%	2,929,208,481	99.38%
0-1 month in arrears	122	0.45%	10,193,891	0.35%
1-2 months in arrears (greater than 1 month, includes 2 months)	44	0.16%	3,716,217	0.13%
2-3 months in arrears (greater than 2 months, includes 3 months)	22	0.08%	2,006,926	0.07%
3-6 months in arrears (greater than 3 month, includes 6 months)	23	0.08%	2,355,523	0.08%
6-12 months in arrears (greater than 6 months, includes 12 months)	2	0.01%	92,310	0.00%
12+ months in arrears (greater than 12 months)	0	0.00%	0	0.00%
Total	27,068	100.00%	£ 2,947,573,349	100.00%
Current LTV (Non-Indexed)	Number	% of Total Number	Amount	% of Total Amount
0-50% - Non Indexed	15,387	56.85%	1,086,647,071	36.87%
50-55%	1,876	6.93%	262,370,635	8.90%
55-60%	2,027	7.49%	321,875,229	10.92%
60-65%	1,897	7.01%	295,088,689	10.01%
65-70%	1,730	6.39%	301,230,967	10.22%
70-75%	1,151	4.25%	191,143,725	6.48%
75-80%	1,277	4.72%	203,688,732	6.91%
80-85%	989	3.65%	167,925,598	5.70%
85-90%	523	1.93%	84,802,609	2.88%
90-95%	156	0.58%	23,813,148	0.81%
95-100%	48	0.18%	7,911,805	0.27%
100-105%	6	0.02%	847,877	0.03%
105-110%	0	0.00%	0	0.00%
110-125%	0	0.00%	0	0.00%
125%+	1	0.00%	227,265	0.01%
Total	27,068	100.00%	£ 2,947,573,349	100.00%



553. ingested     16, 222     69, 573     16, 553, 57, 774     58, 57, 774       54.05     1, 1, 553     4, 115     20, 14, 143     20, 74, 714				A (	0/ ( <b>T</b> ) ] )
9.95     1,187     6.073     301,157,197     11.22       5 GG     1,186     5.053     226,46,171     307,000       6.455     1,186     5.053     226,46,171     307,000       5 455     1.060     3.03     109,000     309,000,00	Current LTV (Indexed as Defined in OC)	Number	% of Total Number	Amount	% of Total Amount
5-646     1,533     6,113     207,347,144     9.070       5-752     1,155     4.306     3.026     7.025,045,131     7.06       5-752     1,155     4.306     7.025,045,131     7.06     7.025					
3-68*     1,348     5.05%     2.24.66,373     7.375       5-76%     1,145     4.308     779,069,472     6.60       9-76%     6.897     2.288     179,079,06     4.73       9-76%     6.897     2.388     179,079,06     4.73       546     3.99     0.384     9.23,77,377     1.66       5476     3.90     0.003     3.4003     3.4003     0.003       5476     0.003     0.003     0.003     0.000     0.000     0.000       5476     0.003     0.003     0.000 <td></td> <td></td> <td></td> <td></td> <td></td>					
57.951.11611.4.351.93.07,95.076.7.0775.956.007.3.081.93.07,95.074.7.0775.8006.007.3.087.3.087.3.087.3.0875.9506.077.0.067.3.087.3.087.3.0875.9506.07.077.0.067.0.067.3.087.3.0875.9506.07.077.0.077.0.067.0.067.0.0775.0006.07.070.0.0557.0.00.0.0557.0.075.0007.0.007.0.007.0.007.0.007.0.0075.177.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.007.0.007.0.0075.007.0.007.0.007.0.007.0.007.0.007.0.007.0.007.0.007.0.007.0.007.0.007.0.007.0.007.0.00 <td></td> <td></td> <td></td> <td></td> <td></td>					
Physic1881.3.81.3.81.3.9.7.9.5.04.7.7550%3.6.9%3.0.93.0.4.57.0.6.8%.032.2.40550%3.0.93.0.4.63.2.8.03.0.9.03.0.6.03.0.6.03.0.0.00.0.0540%3.0.93.0.0.03.0.0.00.0.03.0.0.0					7.69%
9-905					6.47%
Bis Bis19991.45870.058,00070.4689 5030.06430.366,753,3670.0649 5030.01630.06330.868,3000.0169 50400.0160.01630.868,300.01050400.0100.01630.868,300.01050400.0100.0060.0060.00650400.0060.0060.0060.00610 7950.0060.0060.0060.00610 7950.0060.0060.0060.00610 7950.0060.0060.0060.00610 7950.0060.0060.0060.00610 7950.007,0000.0060.0060.00610 7050.007,0000.0060.0060.00610 7050.007,0000.0060.0060.00610 7050.007,0000.007,0000.007,0000.007,00010 7000.007,0000.007,0000.007,0000.007,00010 7000.007,0000.007,0000.007,0000.007,00010 7000.007,0000.007,0000.007,0000.007,00010 7000.007,0000.007,0000.007,0000.007,00010 7000.007,0000.007,0000.008,0000.008,00010 7000.007,0000.008,0000.008,0000.008,00010 7000.008,0000.008,0000.008,0000.008,00010 7000.008,0000.008,0000.008,0000.008,0000.008,00010 700 <td>70-75%</td> <td></td> <td></td> <td></td> <td>4.72%</td>	70-75%				4.72%
8.4%     (1)10     0.4%     20, 35, 37     0.64       9.5%     0.33     0.013     33, 400     0.003       5.10%     0     0.003     33, 400     0.003       51.10%     0     0.003     0.003     0.003     0.000     0.000       55.10%     0     0.000 <t< td=""><td>75-80%</td><td>640</td><td>2.36%</td><td>99,330,414</td><td>3.37%</td></t<>	75-80%	640	2.36%	99,330,414	3.37%
80-9%     0.16     5,772,367     0.27       84-105     0.074     0.074     0.34,00     0.000       00-105X     0.000     0.000     0.000     0.000       10-12X     0.000     0.000     0.000     0.000       0.000     2,247,973     0.000     2,247,973,347     0.000       0.000     2,247,973     0.000     2,247,973,347     0.000       0.000     2,047,973,347     0.000     2,447,973,347     0.000       0.000-12,000     2,493     5,000,76     5,252,01     0.001       0.000-2,000     2,493     5,007,80     5,252,01     0.001       0.000-2,000     2,493     5,007,80     1,428     243,390,008     8,22       0.000-2,000     2,563     9,474     40,756,001     1,428     243,390,008     8,22       0.000-2,000     2,563     9,474     40,756,007     1,493     3,22,41     1,493     3,22,41     1,493     3,22,41     1,493     3,22,41     1,493     3,23,41     1,493     3,23,41     1,493 <td>80-85%</td> <td>393</td> <td>1.45%</td> <td>70,696,003</td> <td>2.40%</td>	80-85%	393	1.45%	70,696,003	2.40%
9-103     0.01     33.4803     0.01       05 1055     0     0.005     0.005     0.005     0.005     0.005       10 1255     0     0.005	85-90%	109	0.40%	20,367,873	0.69%
09.45%     0     0.000     0	90-95%	38	0.14%	5,757,367	0.20%
105-106     0.003     0.003     0.003     0.003       101232     0.003     0.003     0.003     0.003       253:     0.0007     10.0035     0.0007     0	95-100%	3	0.01%	334,803	0.01%
100     100     0.003     0.003     0.003     0.003       Stasi     0.0007     100.007     2.247.573.349     100.007       Stati     Nontestanting balance of loan     Notestanting balance of loan     Notestant	100-105%	0	0.00%	0	0.00%
101 13%     0     0.001     0.001     0     0     0.000       Total     27,048     100.007     E     2,947,973,149     100.001       Carrent cutstanding balance of loam     Nomber     % of total number     Amount (GBP)     % of total number       Support 10,000     0.002,500     0.002,500     2,843     9,175     24,435,411     0.002,500       0.002,500     0.002,500     0.002,500     1,846     19,847,852     5,40       0.000,500     0.002,500     1,423     0.9,77     24,313,947,942     10,02       0.000,500     0.002,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500     0.000,500	105-110%	0	0.00%	0	0.00%
2534     0	110-125%	0			0.00%
Total     100.000     I     2,947,573,349     100.000       Curren constanding balance of lean     Number     % of tatal number     Amount (GP)     % of tatal number       5:000     0.000     0.001     0.001     0.000 <td></td> <td>0</td> <td></td> <td></td> <td>0.00%</td>		0			0.00%
Number     No     Sof tatal number     Ansamt (GBP)     Sof tatal number       0.000     0.001     0.003     2.263     0.005       0.000     2.463     9.77     4.939.431     1.46       0.000     2.463     9.77     4.939.431     1.46       0.000     2.463     9.77     4.939.431     1.46       0.000     3.473     1.28.81     100.24.21.28     100.22       0.000     3.473     4.12.88     100.24.21.32     10.22       0.000     0.001     3.473     410.78.01     14.93       0.000     0.002     2.643     9.472     440.78.017     14.95       0.0000     0.001     1.403     5.18     11.192.111     10.55     5.05     7.57     10.55     5.05     7.57     10.55     5.05     7.57     10.55     5.05     7.57     10.55     5.05     7.7     2.22     10.43     1.43     1.44     11.46     11.63     1.64     10.63     3.64     1.33     5.05     7.7     2.27		27.068			
>5.000     9.07     3.847     1.946,748     0.06       0.000 2,000     6.073     2.055     5.22.016     0.101       0.000 2,000     4.243     9.917     4.3935,411     1.94       0.000 7,000     4.243     1.914     1.943,752     1.943       0.000 7,000     3.902     1.14,423     2.93,390,063     8.22       0.000 7,000     3.902     1.14,423     2.93,390,063     8.22       0.000 7,000     0.5,63     9.947     4.407,800,71     1.493       0.000 7,000     1.1433     5.188     3.111,992,111     10.55       0.000 7,000     1.1433     1.192,207,954     5.18     3.11992,111     10.55       0.000 7,00,000     1.1433     1.192,107,954     5.18     3.11992,111     10.55     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.32     3.35				2 2,7 ,010,011	
>5.000     9.07     3.847     1.946,748     0.06       0.000 2,000     6.073     2.055     5.22.016     0.101       0.000 2,000     4.243     9.917     4.3935,411     1.94       0.000 7,000     4.243     1.914     1.943,752     1.943       0.000 7,000     3.902     1.14,423     2.93,390,063     8.22       0.000 7,000     3.902     1.14,423     2.93,390,063     8.22       0.000 7,000     0.5,63     9.947     4.407,800,71     1.493       0.000 7,000     1.1433     5.188     3.111,992,111     10.55       0.000 7,000     1.1433     1.192,207,954     5.18     3.11992,111     10.55       0.000 7,00,000     1.1433     1.192,107,954     5.18     3.11992,111     10.55     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.22     3.35     3.32     3.35	Current outstanding balance of loan	Number	% of total number	Amount (GRP)	% of total amount
500-10.000     93     2.545     5.226.316     0.181       5.000 1000     2.4283     9.172     4.325.431     1.44       5.000 5000     4.4288     1.5.464     1.99.871.892     5.4.0       5.000 5000     4.428     1.5.464     1.99.871.892     5.4.0       5.000 5000     1.4.03     1.2.333     3.00.61.1,302     1.0.2.2       5.000 5000     5.563     9.472     4.40.23     1.9.1.2     1.4.0.3       5000 500000     1.4.03     5.168     1.9.4.7     1.4.9.3     1.9.1.2     1.9.9.3       5000 500000     1.4.03     5.168     1.9.4.7     1.4.9.3     1.9.2.2.1.1     1.0.59       5000 500000     1.4.03     5.168     1.9.2.2.1.1     1.0.59     5.1.6.1     1.9.1.6.1     1.9.1.6.1     1.9.1.6.1     1.9.1.5.1     1.9.1.5.1     1.9.1.5.1     1.9.1.5.1     1.9.1.5.1     1.9.1.5.1.5.1     1.9.2.2.1.5.5.1     1.9.2.2.1.5.5.1     1.9.2.2.1.5.5.1     1.9.2.2.1.5.5.5.1     1.9.2.2.1.5.5.5.1     1.9.2.2.1.5.5.5.1     1.9.2.2.1.5.5.5.1     1.9.2.2.1.5.5.5.1     1.9.2.2.1.5.5.5.1     1.9.2.2.1.5.5.5.1 <td></td> <td></td> <td></td> <td>, , ,</td> <td></td>				, , ,	
0.000 25,000     43,935,431     9.176     43,935,431     9.14,423       0.000 75,000     43,848     151,846     159,871,852     243,900,08     8.25       0.000 75,000     3,902     114,423     223,390,008     8.25       0.000 75,000     23,947     12,835     302,421,342     100,22       000,000     23,503     9.477     440,696,071     14.99       000,000     14,003     5.188     311,92,111     10.39       00,000 250,000     1818     3.002     223,154,81     7.75       00,000 250,000     114     1.164     116,430,018     3.99       00,000 250,000     2131     0.868     98,335,66     3.39       00,000 260,000     114     1.164     116,430,018     3.99       00,000 260,000     213     0.868     0.253     43,339,218     1.47       00,000 260,000     232     0.23     1.47     0.93     1.47       00,000 260,000     232     0.23     1.47     0.93     1.47     0.93       00,000 260,000 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
5,000 50,000     4,288     15.844     199,871,882     5.9.4       5,000 100,000     14.428     243,9008     8.282       5,000 100,000     12.838     302,921,342     100.22       50,000 100,000     12.838     302,921,342     100.22       50,000 200,000     2.863     9.474     440,86,071     14.99       50,000 200,000     1.4743     5.188     311,192,111     10.58       50,000 200,000     6.818     3.023     223,154,851     7.757       50,000 200,000     6.470     11.455     116,540,018     3.99       50,000 200,000     6.470     1.465     116,540,018     3.99       50,000 200,000     6.433     6.65,527,274     133     3.06     6.65,546     2.29       50,000 200,000     6.023     4.5,57,542     1.40     0.000     8.00,001     0.000     1.440     0.03     0.02,57,020     1.44     0.03     0.02,57,020     1.44     0.03     0.02,57,020     1.44     0.03     0.00,50     0.00,50     0.00,50     0.00,50     0.00,50					
0.000-75,000     14.425     243,390,008     8.22       00.000-100,000     13,472     121,285     302,021,342     1022       00.000-150,000     2,563     9.473     440,786,017     14.95       00.000-150,000     2,563     9.473     440,786,017     14.95       00.000-150,000     1.1403     3.03     223,55,851     7.57       00.000-150,000     1.1443     1.156     11.922,111     10.55       00.000-150,000     1.1441     1.156     11.653,018     3.19     3.15       00.000-450,000     1.233     0.686     9.83,8168     3.34 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
5,000-100,000     12,838     302,621,342     10.22       0000-150,000     2,663     9,478     440,766,007     14.99       50,000 200,000     2,663     9,478     440,766,007     14.99       50,000 200,000     2,663     9,478     440,766,007     14.99       50,000 200,000     0,003     5,008     30,100     5,008     31,192,111     10.88       50,000 200,000     0,003     4070     1,.746     115,019,19,44     5,168       50,000-400,000     0,0314     1,166     116,630,018     3,94     5,28       50,000-400,000     0,033     0,666     99,383,616     3,34     3,34       50,000-400,000     0,033     0,678,044     0,23     0,044     0,23     0,044     0,23       50,000-400,000     0,033     6,678,044     0,23     0,044     0,23     0,049     0,039     0,0570     0,000     0,000     0,000     0,000     0,000     0,000     0,000     0,000     0,000     0,000     0,000     0,0000     0,000     0,000					
00.000-159,0000     15,000     15,940     15,940     15,940     15,940     15,940     15,940     16,947     14,947,954,017     14,969       00.000-150,0000     11,902     119,921,111     10,585     00,977     14,949     119,921,111     10,585       00.000-150,0000     11,940     1,146     115,201,9564     75,75     00,003,200     0,685     94,933,146     3,34     0,345     0,835,466     0,349     0,006,400,000     11,940     11,668     11,65,0018     3,34     0,006,400,000     0,001     0,001     0,000,01     0,000,01     0,000,01     0,000,01     0,000,01     0,000,01     0,000,01     0,000,01     0,000,01     0,000,000     0,000     0,000,000     0,000     0,000,000     0,000,000     0,000     0,000,000     0,					
95.005-200.000     9.478     440,786,07     14.93       95.005-2500.000     1.403     5.182     311.992,111     10.58       95.005-3500.000     818     3.033     222.154.851     7.57       950.005-3500.000     314     1.168     116.630,018     3.98       90.005-250.000     314     1.168     116.630,018     3.98       90.005-250.000     2.33     0.868     98.38,161     3.33       90.005-950.000     313     0.588     555.72,72     2.22       90.005-950.000     313     0.588     555.72,72     2.22       90.005-950.000     323     0.588     555.72,72     2.22       90.005-950.000     332     0.128     3.33,71,42     0.84       90.005-900.000     8     0.038     7.515,94     0.22       90.005-100.000     8     0.038     7.515,94     0.22       90.005-100.000     8     0.038     7.515,94     0.22       90.005-100.000     8     0.038     7.515,94     0.22       90.001     <					
00.002-550.000     1.103     5.183     311.92,111     10.55       00.000     818     3.023     223.154,851     7.55       00.000     470     1.74     152,019,564     5.16       50.000-300,000     314     1.165     16.30,018     3.99       50.005-300,000     233     0.685     98.381,616     3.34       50.005-000,000     139     0.515     55.57,74     2.22       00.005-050,000     139     0.515     55.57,74     2.22       00.005-050,000     22     0.128     55.65,566     2.91       00.005-050,000     22     0.128     55.65,566     2.91       00.005-050,000     22     0.128     56.65,566     2.91       00.005-050,000     22     0.128     6.678,044     0.22       00.005-00     8     0.033     7.515,940     0.23       00.000     20     0     0.000     0     0.000       00.000     8     0.032     7.515,940     0.232       00.000     2.947,973,					
95,000-300,000     188     3,02%     223,154,851     7,75       950,000-300,000     470     1.74%     152,019,564     5.16       930,000-300,000     314     1.165,31,018     3.36       900,000-350,000     233     0.85%     98,383,616     3.34       900,000-300,000     139     0.51%     65,527,274     2.22       900,000-300,000     68     0.25%     43,359,328     1.47       900,000-300,000     68     0.03%     6,678,044     0.233       900,000-300,000     8     0.03%     6,678,044     0.233       900,000-300,000     8     0.03%     7,515,544     0.233       900,000-300,000     8     0.03%     7,515,44     0.23       900,000-300,000     8     0.03%     7,515,44     0.23       900,000-300,000     8     0.03%     7,515,44     0.23       900,000-300,000     8     0.03%     7,515,44     0.23       900,000-300,000     8     0.03%     7,515,44     0.33       900,000					
00000-350.000     1.7.4%     1152,019,564     5.16       0000-450,000     314     1.1.6%     116,630,018     3.96       000,000     213     0.66%     96,331,616     3.34       50,005-450,000     139     0.51%     65,527,274     2.22       00,000-450,000     138     0.56%     65,527,274     2.22       00,000-450,000     32     0.75%     43,359,328     1.47       00,000-500,000     32     0.12%     23,374,27     0.81       00,000-500,000     8     0.03%     6,678,044     0.23       00,000-500,000     8     0.03%     7,515,54     0.25       00,000-500,000     8     0.03%     7,515,54     0.25       00,000-500,000     8     0.03%     7,515,54     0.25       00,000-500,000     8     0.03%     7,515,54     0.25       0,000-500,000     8     0.03%     7,515,54     0.25       0,000-500,000     8     0.03%     6     2,947,573,349     100.00       fata     7,0					10.58%
950.00-000     314     1.165     116.630.018     3.99       900.00-450.000     233     0.865     98,83.616     3.34       900.00-000     139     0.515     66,527.274     2.22       900.00-000     68     0.253     43.359.328     1.47       900.00-000     68     0.253     43.359.328     1.47       900.00-000     68     0.023     2.373.427     0.081       900.00-000     8     0.033     7.515.504     0.225       900.00-000     8     0.033     7.515.504     0.225       900.00-000     8     0.033     7.515.504     0.025       900.00-100,000     8     0.033     7.515.504     0.025       900.00-100,000     8     0.035     7.515.504     0.025       900.00-100,000     8     0.035     5.678.044     0.225       900.00-100     27.068     10.0008     2.997.573.349     106.00       200.00-100     2.813     88.017.837     2.99     3.31     12.2131     289.43     9.99.5<					7.57%
000,00450,000     233     0.86%     98,883.616     3.34       500,000     139     0.51%     65,527,274     2.22       000,000     158     0.58%     85,655,966     2.91       000,000     000     0.25%     43,359,28     1.47       000,000     0.22     0.12%     22,373,427     0.88       000,000     0.000     8     0.03%     6.678,044     0.22       000,000,000     8     0.03%     6.678,044     0.22       000,000,000     8     0.03%     7.515,504     0.25       000,000,000     0					5.16%
550,00-500,000     199     0.511     65,557,274     2.22       50,000-500,000     158     0.585     65,655,66     2.91       600,000-700,000     68     0.253     43,359,328     1.47       700,00-500,000     8     0.033     6,678,144     0.233       600,00-00,000     8     0.033     6,678,144     0.233       600,00-00,000     8     0.033     7,515,504     0.023       600,00-00,000     0     0     0.000     0     0.000       footal     0     0.000     0     0.000     0     0.000       footal     0     0.000     0     0.0000     0     0.0000       footal     0     0.000     0     0.0000     0     0.0000       footal     1315     4.0000     £     2,947,573,349     100.000     £     2,947,573,349     100.000     £     2,947,573,349     100.000     £     2,947,573,349     100.000     £     2,947,573,349     100.000     £     2,947,573,349     100					3.96%
900,000-000     158     0.588     85,665,966     2.99       900,000-000,000     68     0.251     43,359,328     1.47       900,000-000,000     32     0.125     23,731,427     0.618       900,000-000,000     8     0.038     6,678,044     0.023       1,000,000-000     8     0.033     6,758,044     0.23       1,000,000-000     8     0.033     7,515,504     0.23       1,000,000-000     0.008     0     0.008     0     0.000       foral     0     0.008     0     0.000     0.0	400,000-450,000	233	0.86%	98,383,616	3.34%
660     0.000     66     0.25%     43,359,328     1,47       000,000     32     0.12%     23,731,427     0.81       000,000     8     0.03%     6,678,044     0.22       000,000     0.000     8     0.03%     7,515,504     0.22       000,000-000     0.000     8     0.03%     7,515,504     0.22       000,000-000     0.000     0.000     0.000     0.000     0.000       foral     27,068     100.00%     £     2,947,573,349     100.000       response     760     2.81%     88,017,887     2.99       stat Malia     760     2.81%     88,017,887     2.99       stat Malia     7.60     1.315     4.86%     142,243,916     4.83       stat Malia     1.315     4.86%     142,243,916     4.83     1.23       stat Malia     1.315     4.86%     142,243,916     4.83     1.23       stat Maliands     1.315     4.86%     142,243,916     4.83     1.23     1.23	450,000-500,000	139	0.51%	65,527,274	2.22%
00,00.000     32     0.128     23,731,427     0.81       000,000,000,000     8     0.033     6,678,044     0.23       000,000,000,000     8     0.033     7,515,504     0.23       0,000,000 -     0     0.0003     0     0.000       rotal     0     0.0003     0     0.000       rotal     27,068     100,009     £     2,947,573,349     100,000       Regional Distribution     Number     % of Total Number     Monunt     % of Total Amount       Sast Anglia     7,60     2,813     88,017,887     2,999       Sast Anglia     1,315     4.868     142,243,916     4.883       Screater London     2,252     8.328     507,813,503     17.23       Sorth Head     1,559     5.766     122,850,606     4.17       Sorth West     4,379     16.188     377,11/492     12.77       Sorth Head     3,032     11.2318     289,696,923     9.83       Sorth West     3,032     11.2318     289,696,923     9.83 </td <td>500,000-600,000</td> <td>158</td> <td>0.58%</td> <td>85,665,966</td> <td>2.91%</td>	500,000-600,000	158	0.58%	85,665,966	2.91%
800,000 900,000     8     0.03%     6.678,044     0.23       000,000 1,000,000     0     0     0.03%     7,515,504     0.23       000,000 +     0     0     0.00%     0     0.000       Fotal     27,068     100,00%     £     2,947,573,349     100,000       Regional Distribution     Number     % of Total Number     Amount     % of Total Amount       Sast Midlands     7,615     4.86%     142,243,916     4.88     142,243,916     4.88     142,243,916     4.83     17,315     4.86%     144,243,916     4.83     17,313     17,23     507,613,350     17,23     507,61     122,806,66     4.17     15,345,157     0.52     3.324     507,813,503     17,23     507,64     122,806,66     4.17     16,818     327,7101,492     12,27     50,75%     122,806,66     4.17     16,818     327,7101,492     12,27     50,75%     122,806,66     4.17     16,818     327,7101,492     12,27     50,75%     122,806,66     4.17     16,818     327,7101,492     12,79	600,000-700,000	68	0.25%	43,359,328	1.47%
8     0.03     7,515,504     0.25       ,000,000 +     0     0.0000     0     0.0000       Creat     27,068     100.000%     £     2,947,573,349     100.000       Regional Distribution     Number     % of Total Number     Amount     % of Total Amount       Regional Distribution     Number     % of Total Number     Amount     % of Total Amount       Stat Anglia     0     0.23     8.32%     507,813,503     17.23       Screater London     2.252     8.32%     507,813,503     17.23       Northern Ireland     163     0.60%     15,355,157     0.52       North     1,559     5.76%     122,850,606     4.17       Sorth West     4,379     16.18%     377,101,492     12,850       South East     3,331     12,31%     289,666,923     9.83       South East     1,165     4.30%     95,517,629     3.24       West Midlands     1,172     4.56%     144,087,110     4.83       South Kest     6,01     23,65%     517,62	700,000-800,000	32	0.12%	23,731,427	0.81%
0,000,000 +     0     0,000     0     0,000       Total     27,068     100.00%     €     2,947,573,349     100.00       Total     Number     % of Total Number     Amount     % of Total	800,000-900,000	8	0.03%	6,678,044	0.23%
1,000,000 +     0     0.00%     0     0.00%       Total     27,068     100,00%     €     2,947,573,349     100,00       Regional Distribution       Xegional Distribution     % of Total Number     % of Total Number     % of Total Amount	900,000-1,000,000	8	0.03%	7,515,504	0.25%
Total     27,068     100,00%     £     2,947,573,349     100,00       Regional Distribution     Number     % of Total Number     Amount     % of Total Amount       Sast Midlands     760     2.81%     88,017,887     2.99       sast Midlands     1,315     4.86%     142,243,916     4.83       Greater London     2,252     8.32%     507,815,03     17.23       Vorthem Ireland     163     0.60%     15,365,157     0.52       Vorthem Ireland     4,379     16.88     377,104,92     12.79       Vorth Mest     3,331     12.31%     228,966,69,23     9.83       Vorth West     3,331     12.31%     289,669,69,23     9.83       Vorth West     1,234     4.56%     144,087,110     4.89       Vorth West     1,124     4.56%     144,087,110     4.89       Vorth Striand Humberside     6,401     23.65%     517,622,31     3.75       Vortshire and Humberside     6,401     23.65%     517,625,31     17.56       Vortshire and Humberside     2,947,5		0	0.00%		0.00%
Number     % of Total Number     Amount     % of Total Amount       Sast Anglia     760     2.81%     88,017,887     2.99       Sast Midlands     1,315     4.868     142,243,916     4.88       Greater London     2,252     8.328     507,813,503     17.23       Vorthern Techand     0.60%     15,365,157     0.52       Sorth     1,559     5.766     122,850,606     4.17       Vorth West     4,379     16.18%     377,101,492     12.79       Sorth West     3,331     12.31%     289,696,923     9.83       South East     3,032     11.20%     487,358,200     16.53       South West     1,224     4.465     144,087,110     4.88       Ales     1,165     4.30%     95,517,629     3.24       West Midlands     1,477     5.468     159,895,694     5.42       Orkshire and Humberside     6,401     23.655     517,625,231     17.75       Other     0     0.000%     2,947,573,349     100.00       Grekshire and Humbe	Total	27,068			100.00%
East Anglia     760     2.81%     88,017,887     2.99       Cast Midlands     1,315     4.86%     142,243,916     4.83       Gareater London     2,252     8.32%     507,813,503     17.23       Sorthern Ireland     163     0.60%     15,356,157     0.55       North     1,559     5.76%     122,850,606     4.17       Jorth West     4,379     16.18%     377,101,492     12.78       South East     3,331     12.31%     289,666,923     9.88       South East     3,331     12.31%     289,666,923     9.88       South East     3,032     11.20%     487,358,200     16.53       South East     3,032     11.20%     487,358,200     16.53       South West     1,234     4.56%     144,087,110     4.88       Vales     1,477     5.46%     59,895,564     5.44       forkshire and Humberside     6,401     23,65%     517,625,231     17.56       Other     0     0.000%     2,947,573,349     100.00     0.000 </th <th></th> <th></th> <th></th> <th></th> <th></th>					
East Anglia     760     2.81%     88,017,887     2.99       Cast Midlands     1,315     4.86%     142,243,916     4.83       Gareater London     2,252     8.32%     507,813,503     17.23       Sorthern Ireland     163     0.60%     15,356,157     0.55       North     1,559     5.76%     122,850,606     4.17       Jorth West     4,379     16.18%     377,101,492     12.78       South East     3,331     12.31%     289,666,923     9.88       South East     3,331     12.31%     289,666,923     9.88       South East     3,032     11.20%     487,358,200     16.53       South East     3,032     11.20%     487,358,200     16.53       South West     1,234     4.56%     144,087,110     4.88       Vales     1,477     5.46%     59,895,564     5.44       forkshire and Humberside     6,401     23,65%     517,625,231     17.56       Other     0     0.000%     2,947,573,349     100.00     0.000 </td <td>Regional Distribution</td> <td>Number</td> <td>% of Total Number</td> <td>Amount</td> <td>% of Total Amount</td>	Regional Distribution	Number	% of Total Number	Amount	% of Total Amount
East Midlands   1,315   4.86%   142,243,916   4.833     Greater London   2,252   8.32%   507,813,503   17.23     Jorthern Ireland   163   0.60%   15,365,157   0.52     Jorth   1,559   5.76%   122,850,606   4.17     Jorth West   4,379   16.18%   377,101,492   12.79     Gotthand   3,331   12.31%   289,696,923   9.83     Jouth West   3,032   11.20%   487,358,200   16.53     Jouth Kest   3,032   11.20%   487,358,200   16.53     Jouth West   1,615   4.30%   975,17,629   3.24     Jouth West   1,165   4.30%   975,17,629   3.24     Jouth West   1,165   4.30%   975,17,629   3.24     West Midlands   1,477   5.46%   159,895,694   5.42     Jother   0   0.00%   0   0.00%     Jother   0   0.00%   0   0.00%     Jother   0   0.00%   1.00.00%   €   2,947,573,349   100.00%					
Greater London     2,252     8.32%     507,813,503     17.23       Northern Ireland     163     0.60%     15,365,157     0.52       North     1,559     5.76%     122,850,606     4.17       North West     4,379     16.18%     377,101,492     12.79       Scotland     3,331     12.31%     289,696,923     9.83       South East     3,032     11.20%     487,388,200     16.53       South East     3,032     11.20%     487,388,200     16.53       South West     1,155     4.30%     95,517,629     3.24       West Midlands     1,477     5.46%     159,895,694     5.42       Yorkshire and Humberside     6,401     23,65%     517,625,231     17.56       Other     0     0.000%     0     0.000     0.000       Repayment type     Number     % of total number     Amount (GBP)     % of total amount       Lapital repayment     0     0.00%     0     0.00%       Part-and-part     0     0.00%     0     0.					
Northern Ireland     163     0.60%     15,365,157     0.52       North     1,559     5.76%     122,850,606     4.17       North West     4,379     16.18%     377,101,492     12.79       Scotland     3,331     12.31%     289,696,923     9.83       South East     3,032     11.20%     487,358,200     16.53       South West     1,234     4.56%     144,087,110     4.89       Vales     1,165     4.30%     95,517,629     3.24       Vest Midlands     1,477     5.46%     159,895,694     5.42       (orkshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.00%     0     0.000%     0     0.000       Repayment type     Number     % of total number     Monunt (GBP)     % of total amount     64.29       Part-and-part     0     0.00%     0     0.00%     0     0.00%       Capital repayment     % of total number     % of total amount     64.29     94.99     64.29 <td></td> <td></td> <td></td> <td></td> <td></td>					
North     1,559     5.76%     122,850,606     4.17       North West     4,379     16.18%     377,101,492     12.79       Scotland     3,331     12.31%     289,696,923     9.83       South East     3,032     11.20%     487,358,200     16.53       South West     1,234     4.56%     144,087,110     4.869       South West     1,234     4.56%     144,087,110     4.869       West Midlands     1,165     4.30%     95,517,629     3.24       Korshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.000%     0     0.000       Total     27,068     100.00%     €     2,947,573,349     100.00       Repayment type     Number     % of total number     Mount (GBP)     % of total amount       Capital repayment     0     0.000%     0     0.000       art-and-part     0     0.000%     0     0.000       Interest-only     1,287     4.75%     146,355,089     4.97					
North West     4,379     16.18%     377,101,492     12.79       scotland     3,331     12.31%     289,696,923     9.83       south East     3,032     11.20%     487,358,200     16.53       south West     1,234     4.56%     144,087,110     4.89       south West     1,234     4.56%     144,087,110     4.89       Wales     1,165     4.30%     95,517,629     3.24       Vorkshire and Humberside     6,401     23.65%     517,625,634     5.44       Orkshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.000%     0     0.000       Total     27,068     100.00%     £     2,947,573,349     100.00       Repayment type     Number     % of total number     Mount (GBP)     % of total amount       apital repayment     0     0.000%     0     0.000       art-and-part     0     0.000%     0     0.000       offset     1,287     4.75%     146,355,089     4.97 <td></td> <td></td> <td></td> <td></td> <td></td>					
Scotland     3,331     12.31%     289,696,923     9.83       South East     3,032     11.20%     487,358,200     16.53       South West     1,234     4.56%     144,087,110     4.89       Vales     1,165     4.30%     95,517,629     3.24       West Midlands     1,477     5.46%     159,895,694     5.42       Vorkshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.00%     0     0.000       Fotal     27,068     100.00%     €     2,947,573,349     100.000       Part-and-part     0     0.00%     0     0.000       Interest-only     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.000%     0     0.000       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75					
Number     % of total number     Amount (GBP)     % of total amount       Repayment type     16,796     62.05%     1,894,966,218     64.29       Orifset     0     0.00%     0     0.0					
Nales     1,234     4.56%     144,087,110     4.89       Nales     1,165     4.30%     95,517,629     3.24       Nest Midlands     1,477     5.46%     159,895,694     5.42       Yorkshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.000%     0     0.000       Fotal     27,068     100.00%     £ 2,947,573,349     100.00       Repayment type     Number     % of total number     Amount (GBP)     % of total amount       Capital repayment     0     0.000%     0     0.000       Part-and-part     0     0.000%     0     0.000       nterest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75					9.83%
Nales     1,165     4.30%     95,517,629     3.24       Nest Midlands     1,477     5.46%     159,895,694     5.42       Yorkshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.00%     0     0.000       Fotal     27,068     100.00%     £     2,947,573,349     100.00       Repayment type     Number     % of total number     Amount (GBP)     % of total amount       Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.000%     0     0.000       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75					16.53%
West Midlands     1,477     5.46%     159,895,694     5.42       Yorkshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.00%     0     0.000       Total     27,068     100.00%     £     2,947,573,349     100.00       Repayment type       % of total number     Amount (GBP)     % of total amount       Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.00%     0     0.00       nterest-only     11,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75	South West				4.89%
Yorkshire and Humberside     6,401     23.65%     517,625,231     17.56       Other     0     0.00%     0     0.000       Total     0     0.000%     f     2,947,573,349     100.000       Repayment type     Number     % of total number     Amount (GBP)     % of total amount       Capital repayment     0     0.00%     0     0.00%     0     0.00%       Part-and-part     0     0.000%     0     0     0.00%	Wales				3.24%
Other     0     0.00%     0     0.00       Total     0     27,068     100.00%     £     2,947,573,349     100.00       Repayment type     Number     % of total number     Amount (GBP)     % of total amount       Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.00%     0     0.00       Interest-only     11,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75	West Midlands				5.42%
Total     27,068     100.00%     £     2,947,573,349     100.00       Repayment type     Number     % of total number     Amount (GBP)     % of total amount       Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.00%     0     0.00%       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75	Yorkshire and Humberside	6,401	23.65%	517,625,231	17.56%
Number     % of total number     Amount (GBP)     % of total amount       Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.00%     0     0.000       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75	Other	0	0.00%	0	0.00%
Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.00%     0     0.000       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75	Total	27,068	100.00%	£ 2,947,573,349	100.00%
Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.00%     0     0.000       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75					
Capital repayment     16,796     62.05%     1,894,966,218     64.29       Part-and-part     0     0.00%     0     0.000       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75	Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Part-and-part     0     0.00%     0     0.00       Interest-only     1,287     4.75%     146,355,089     4.97       Offset     8,985     33.19%     906,252,042     30.75				, , ,	64.29%
nterest-only 1,287 4.75% 146,355,089 4.97 Offset 8,985 33.19% 906,252,042 30.75					0.00%
8,985     33.19%     906,252,042     30.75					4.97%
	ισται	27,068	100.00%	L 2,947,573,349	100.00%

Seasoning	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	14	0.05%	2,860,999	0.10%
12-24 months	1,220	4.51%	251,436,723	8.53%
24-36 months	1,220	4.51%	274,985,089	9.33%
36-48 months		13.23%	599,972,365	20.35%
48-60 months	3,582			
40-00 months 60-72 months	3,411	12.60%	550,604,764	18.68%
72-84 months	256 805	0.95%	31,165,309	1.06%
84-96 months		2.97% 3.72%	100,446,373	3.41% 3.89%
	1,007		114,601,436	
96-108 months	687	2.54%	68,269,315	2.32%
108-120 months	680 5 521	2.51%	63,643,175	2.16%
120-150 months	5,531	20.43%	458,126,249	15.54%
150-180 months	4,105	15.17%	243,658,456	8.27%
180+ months	4,308	15.92%	187,803,096	6.37%
Total	27,068	100.00%	£ 2,947,573,349	100.00%
	I	· · · · · · · · · · · · · · · · · · ·		0/
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	19,241	71.08%	2,399,121,625	81.39%
SVR	4,080	15.07%	271,659,318	9.22%
Tracker	3,747	13.84%	276,792,405	9.39%
Other (please specify)	0	0.00%	0.00	0.00%
Total	27,068	100.00%	£ 2,947,573,349	100.00%
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	27,068	100.00%	2,947,573,349	100.00%
Buy-to-let	0	0.00%	0	0.00%
Second home	0	0.00%	0	0.00%
Total	27,068	100.00%	£ 2,947,573,349	100.00%
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	27,068	100.00%	2,947,573,349	100.00%
Fast-track	0	0.00%	0	0.00%
Self-certified	0	0.00%	0	0 000/
Total				0.00%
	27,068	100.00%	£ 2,947,573,349	100.00%
	27,068	100.00%	£ 2,947,573,349	
Remaining term of loan	27,068 Number	100.00% % of total number	£ 2,947,573,349 Amount (GBP)	
Remaining term of loan 0-30 months				100.00%
0-30 months 30-60 months	Number 1,099 2,055	% of total number	Amount (GBP) 29,319,945 73,646,292	100.00% % of total amount 0.99% 2.50%
0-30 months 30-60 months 60-120 months	Number 1,099	% of total number 4.06%	Amount (GBP) 29,319,945 73,646,292 349,807,564	100.00% % of total amount 0.99% 2.50% 11.87%
0-30 months 30-60 months 60-120 months 120-180 months	Number 1,099 2,055 6,070 6,874	% of total number 4.06% 7.59% 22.43% 25.40%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793	100.00% % of total amount 0.99% 2.50% 11.87% 22.59%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months	Number 1,099 2,055 6,070	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months	Number       1,099       2,055       6,070       6,874       4,447       4,140	% of total number 4.06% 7.59% 22.43% 25.40%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months	Number       1,099       2,055       6,070       6,874       4,447       4,140       1,629	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months	Number       1,099       2,055       6,070       6,874       4,447       4,140       1,629       754	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months	Number       1,099       2,055       6,070       6,874       4,447       4,140       1,629	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months	Number       1,099       2,055       6,070       6,874       4,447       4,140       1,629       754	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months	Number       1,099       2,055       6,070       6,874       4,447       4,140       1,629       754	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total	Number       1,099       2,055       6,070       6,874       4,447       4,140       1,629       754       27,068	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%       100.00%	Amount (GBP)       29,319,945       73,646,292       349,807,564       666,000,793       629,778,833       743,955,145       315,690,045       139,374,733       £     2,947,573,349	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73% 100.00%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total Employment status	Number       1,099       2,055       6,070       6,874       4,447       4,447       1,629       754       27,068	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%       100.00%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733 £ 2,947,573,349 Amount (GBP)	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73% 100.00%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total Employment status Employed	Number     1,099     2,055     6,070     6,874     6,874     4,447     4,140     1,629     754     27,068     Number     19,385	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%       100.00%       % of total number       71.62%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733 £ 2,947,573,349 Amount (GBP) 2,480,505,117	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73% 100.00% % of total amount 84.15% 4.27%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total Employment status Employed Self-employed	Number       1,099       2,055       6,070       6,874       4,447       4,447       1,629       754       27,068       Number       19,385       807	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%       100.00%       % of total number       71.62%       2.98%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733 £ 2,947,573,349 Amount (GBP) 2,480,505,117 125,729,543	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73% 100.00% % of total amount 84.15%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total Employment status Employed Self-employed Unemployed	Number       1,099       2,055       6,070       6,874       4,447       4,447       1,629       754       27,068       Number       19,385       807       69	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%       100.00%       % of total number       71.62%       2.98%       0.25%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733 £ 2,947,573,349 Amount (GBP) 2,480,505,117 125,729,543 5,121,986	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73% 100.00% % of total amount 84.15% 4.27% 0.17%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total Employment status Employed Self-employed Unemployed Retired	Number       1,099       2,055       6,070       6,874       4,447       4,447       1,629       754       27,068       Number       19,385       807       69       295	% of total number       4.06%       7.59%       22.43%       25.40%       16.43%       15.29%       6.02%       2.79%       100.00%       % of total number       71.62%       2.98%       0.25%       1.09%	Amount (GBP) 29,319,945 73,646,292 349,807,564 666,000,793 629,778,833 743,955,145 315,690,045 139,374,733 £ 2,947,573,349 Amount (GBP) 2,480,505,117 125,729,543 5,121,986	100.00% % of total amount 0.99% 2.50% 11.87% 22.59% 21.37% 25.24% 10.71% 4.73% 100.00% % of total amount 84.15% 4.27% 0.17% 0.48%

<u>Covered Bonds Outstanding, Associated Derivatives</u> (please disclose for all bonds outstanding)

Covies	0	10	11	12
Series	9	10	11	12
Issue date	11/06/14		10/11/15	11/04/17
Original rating (Moody's/Fitch)	Aa1/AA+	Aaa/AAA	Aaa/AAA	Aaa/AAA
Current rating (Moody's/Fitch)	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA
Denomination	EUR	EUR	EUR	EUR
Amount at issuance	500,000,000	500,000,000	500,000,000	500,000,000
Amount outstanding	500,000,000	500,000,000	500,000,000	500,000,000
FX swap rate (rate:£1)	1.230	1.372	1.401	1.172
Maturity type (hard/soft-bullet/pass-through)	soft-bullet	soft-bullet	soft-bullet	soft-bullet
Scheduled final maturity date	11/06/21	19/06/20	10/11/22	11/04/23
Legal final maturity date	11/06/22	19/06/21	10/11/23	11/04/24
ISIN	XS1076256400	XS1248340587	XS1318364731	XS1594364033
Stock exchange listing	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual
Coupon payment date	11th	19th	10th	11th
Coupon (rate if fixed, margin and reference rate if floating)	1.250%	0.500%	0.750%	0.375%
Margin payable under extended maturity period (%)	0.220%	0.040%	0.250%	0.100%
Swap counterparty/ies	Natixis	HSBC Bank Plc	HSBC Bank Plc	Natixis
Swap notional denomination	EUR	EUR	EUR	EUR
Swap notional amount	500,000,000	500,000,000	500,000,000	500,000,000
Swap notional maturity	11/06/21	19/06/20	10/11/22	11/04/23
LLP receive rate/margin	1.250%	0.500%	0.750%	0.375%
LLP pay rate/margin	0.6% / 3m Libor	0.445% / 3m Libor	0.799% / 3m Libor	0.6325% / 3m Libor
Collateral posting amount	0	0	0	0

## Programme triggers

Counterparty / Events	Summary of Event
Issuer Event of Default	Issuer failure to pay, insolvency, etc
Seller / Transfer of Legal Title	Seller long term ratings fall below Trigger
Seller / CB Collection Account	Seller long term ratings fall below Trigger
Account Bank	Account Bank long and short term ratings fall below Trigger
Stand-by Account Bank	Standby Account Bank long and short term ratings fall below
Servicer (appointment of Back-up Servicer)	Servicer long term rating fall below Trigger
Servicer (transfer servicing obiligation)	Servicer long term rating fall below Trigger
Cash Manager (appointment of Back-up Cash Manager)	Cash Manager long term ratings fall below Trigger
Cash Manager (transfer cash management obiligation)	Cash Manager long term ratings fall below Trigger
Cash Manager Relevant Event	Cash Manager long term ratings fall below Trigger
Interest Rate Swap Provider	Interest Rate Swap provider ratings fall below Trigger
Covered Bond Swap Provider - CB9	Covered Bond Swap Provider ratings fall below Trigger
Covered Bond Swap Provider - CB10	Covered Bond Swap Provider ratings fall below Trigger
Covered Bond Swap Provider - CB11	Covered Bond Swap Provider ratings fall below Trigger
Covered Bond Swap Provider - CB12	Covered Bond Swap Provider ratings fall below Trigger
LLP Event of Default	LLP failure to pay, Amortisation Test failure, etc

Summary of Event	Trigger (Moody's, Fitch; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer failure to pay, insolvency, etc	Issuer failure to pay, insolvency, etc	No	Triggers a Notice to Pay on the LLP
Seller long term ratings fall below Trigger	Long term: Baa3 (Moody's), BBB- (Fitch)	No	Details of the Borrowers with Loans to be delivered to the LLP, the Security Trustee (upon request) and the Rating Agencies
Seller long term ratings fall below Trigger	Short term: P-2 (Moody's), F2 (Fitch)	No	Set up a separate CB Collection Account
Account Bank long and short term ratings fall below Trigger	Short term: P-1 (Moody's), F1 (Fitch)	Yes	GIC Account and Transaction account to be closed with the credit transferred to the Stand-by GIC Account and Stand-by Transaction Account
Standby Account Bank long and short term ratings fall below Trigger	Short term: P-1 (Moody's), F1 (Fitch)	No	Move to higher rated bank/guarantee required
Servicer long term rating fall below Trigger	Long term: Baa1 (Moody's), BBB- (Fitch)	No	Appointment of the Back-up Servicer
 Servicer long term rating fall below Trigger	Long term: Baa3 (Moody's)	No	Transfer servicing obligation to the Back-up Servicer
Cash Manager long term ratings fall below Trigger	Long term: Baa1 (Moody's)	No	Appointment of the Back-up Cash Manager
Cash Manager long term ratings fall below Trigger	Long term: Baa3 (Moody's), BBB- (Fitch)	No	Transfer cash management obligation to the Back-up Cash Manager. The Asset Monitor to report on arithmetic accuracy of the Asset Coverage Test.
Cash Manager long term ratings fall below Trigger	Long term: Baa1 (Moody's)	No	Seller to pre-fund the LLP with the coupon amount due in respect of the covered bonds
Interest Rate Swap provider ratings fall below Trigger	<u>Replacement Trigger</u> Short term: P-2 (Moody's), F3(Fitch) Long term: A3 (Moody's), BBB- (Fitch)	No	Replace Interest Rate Swap Provider or procure co-obilgor or guartantee from sufficiently rated courterparty
Covered Bond Swap Provider ratings fall below Trigger	<u>Replacement Trigger</u> Short term: P-2 (Moody's), F3 (Fitch) Long term: A3 (Moody's), BBB- (Fitch)	No	Replace Swap Provider with sufficiently rated counterparty
Covered Bond Swap Provider ratings fall below Trigger	Replacement Trigger Short term: N/A (Moody's), F3 (Fitch) Long term: BBB- (Fitch), Counterparty Risk Assessment: Baa1 (Moody's	) No	Replace Swap Provider with sufficiently rated counterparty
Covered Bond Swap Provider ratings fall below Trigger	Replacement Trigger Short term: N/A (Moody's), F3 (Fitch) Long term: BBB- (Fitch), Counterparty Risk Assessment: Baa1 (Moody's	) No	Replace Swap Provider with sufficiently rated counterparty
 Covered Bond Swap Provider ratings fall below Trigger	Replacement Trigger Short term: N/A (Moody's), F3 (Fitch) Long term: BBB- (Fitch), Counterparty Risk Assessment: Baa1 (Moody's	) No	Replace Swap Provider with sufficiently rated counterparty
LLP failure to pay, Amortisation Test failure, etc	LLP failure to pay, Amortisation Test failure, etc	No	Bonds becoming immediately due and payable

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