The document is being depended upon a proper of the company of the

resentation or warrantly, express or implied, is or will be made in inlation to, the accuracy or completeness of the information on this website or its contests.

Administration	
Name of issuer	HSBC UK Bank plc
Name of RCB programme	HSBC UK Bank plc EUR25bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Neelam Sahdev, Senior Manager, HSBC UK Secured Funding Email: neelam.sahdev@htsbc.com Phone: +44 124 4050506
Date of form submission	31/07/2023
Start Date of reporting period	11/06/2023
End Date of reporting period	10/07/2023
Web links - prospectus, transaction documents, loan-level data	https://www.about.hsbc.co.uk/hsbc-uk/regulated-covered-bond-programme

Counterparties, Ratings										
		Counterpartyles	F	tch	Mo	ody's	s	&P	DE	BRS
			Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds			N/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer		HSBC UK Bank plc	N/A	F1+ / AA-	N/A	P-1(cr) / Aa3(cr)	N/A	A-1 / A+	N/A	N/A
Seller(s)		HSBC UK Bank plc	BBB+	F1+/AA-	Baa3 (cr)	P-1(cr) / Aa3(cr)	N/A	A-1 / A+	N/A	N/A
Cash manager		HSBC Bank plc	BBB-	F1+/AA-	Baa3 (cr)	P-1(cr) / Aa3(cr)	N/A	A-1 / A+	N/A	N/A
Account bank		HSBC UK Bank plc	F1/A	F1+/AA-	P-1	P-1(cr) / Aa3(cr)	N/A	A-1 / 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)		HSBC UK Bank plc	BBB-	F1+ / AA-	Baa3 (cr)	P-1(cr) / Aa3(cr)	N/A	A-1 / 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		HSBC UK Bank plc	F1/A	F1+/AA-	- / A3 (cr)	P-1(cr) / Aa3(cr)	N/A	A-1 / 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)	£ 1,030,252,931									
Swap notional maturity/les	N/A									
LLP receive rate/margin	5.76%									
LLP pay rate/margin	2.23%									
Collateral posting amount(s) (GBP)	£									

		of End Date of		Start Date of	Targeted	Value
	reporting		reporting pe	riod		1000
Revenue receipts (please disclose all parts of waterfall)	£	5,197,844	£		£	
Interest Collections	£	2,371,530	£		£	
Other net income including bank interest	£	2,826,314	£		£	
Excess amount released from Reserve Account	£		£		£	
Available Revenue Receipts	£	5,197,844	£		£	
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	35,272	£		£	
Amounts due under Interest Rate Swap	£		£		£	
Amounts due under Covered Bond Swap	£		£		£	-
Amounts due under Intercompany Loan	£		£		£	
Amounts added to Interest Accumulation Account	£	2,194,934	£		£	
Amounts added to Pre-Maturity Liquidity Account	£		£		£	
Amounts added to Reserve Account	£		£		£	
Deferred Consideration	£	2,967,638	£		£	
Members' profit	£		£		£	
Total distributed	£	5,197,844	£		£	
Principal receipts (please disclose all parts of waterfall)	£	19,057,532	£		£	
Principal Collections	£	19.057.532	£		£	
Any other amount standing to credit Principal Collections Ledger	£		£		£	
Cash Capital Contribution from Members	£		£		£	
Available Principal Receipts	£	19,057,532	£		£	
Amounts added to Pre-Maturity Liquidity Account	£		£		£	
Amounts used to acquire New Mortgages and Additional Borrowings	£		£		£	
Capital Distribution	£	19.057.532	£		£	
Total distributed	£	19,057,532	£		£	-
Interest Collections Ledger	£	5.197.844	£	5.503.654	£	-
Principal Collections Ledger	£	19.057.532	£	32,575,489	£	
Interest Accumulation Account	£	2,216,285	£		£	4,411,219
Intercompany Loan Settlement	£		£		£	
Pre-Maturity Liquidity Account	£		£		£	
Reserve Account	2		£		¢	

Reserve Account	£		£ .	£ .	
Asset Coverage Test					
		Value		Description	
Α	£	1,022,012,854			djusted True Balance
В	£		Principal collections not yet app		
C	£		Cash Capital Contributions not	yet applied	
D	£		Substitution assets		
X	£		For set-off risk		
Y	£	1,124,927	For additional borrowing capac	ity	
Z	£		For potential negative carry		
Total	£	1,002,940,084			
Method used for calculating component 'A'	_	A(b)			
Asset percentage (%)		92.50%			
Maximum asset percentage from Fitch (%)	_	96.00%			
Maximum asset percentage from Moody's (%)		95.00%			
Maximum asset percentage from S&P (%)	_	N/A			
Maximum asset percentage from DBRS (%)		N/A			
Credit support as derived from ACT (GBP)	£	502,940,084			
Credit support as derived from ACT (%)	+-	100.59%			
Programme-Level Characteristics					
Programme currency		EUR			
Programme size Covered bonds principal amount outstanding (GBP, non-GBP series	-	25,000,000,000			
converted at swap FX rate)	£	500.000.000			
Covered bonds principal amount outstanding (GBP, non-GBP series	L	500,000,000			
converted at current spot rate)	£	500,000,000			
Cover pool balance (GBP)	£	1.104.878.761	1		
GIC account balance (GBP)	£	26,471,661			
Any additional collateral (please specify)	1	None			
Any additional collateral (GBP)	£				
Accregate balance of off-set mortgages (GBP)	£		1		
Aggregate deposits attaching to the cover pool (GBP)	£				
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£		i		
Nominal level of overcollateralisation (GBP)	£	604,878,761	i		
Nominal level of overcollateralisation (%)		120.98%	1		
Number of loans in cover pool	£	9,500	i		
Average loan balance (GBP)	£	116,303	i		
Weighted average non-indexed LTV (%)		45.40%			
Weighted average indexed LTV (%)		37.60%	1		
Weighted average seasoning (months)		59.5			
Weighted average remaining term (months)		217.4			
Weighted average interest rate (%)		2.56%			
Standard Variable Rate(s) (%)		6.99%			
Constant Pre-Payment Rate (%, current month)		1.23%			
Constant Pre-Payment Rate (%, quarterly average)		4.24%			
Principal Payment Rate (%, current month)		1.70%			
Principal Payment Rate (%, quarterly average)		5.63%			
Constant Default Rate (%, current month)		0.00%			
Constant Default Rate (%, quarterly average)		0.00%			
Fitch Discontinuity Cap		6.00%			
Moody's Timely Payment Indicator		Probable			
Moody's Collateral Score (%)		5.00%			
Mortgage collections					
Mortgage collections (scheduled - interest)	t	2.371.530			
Mortgage collections (scheduled - principal)	£	5.298.184			
Mortgage collections (unscheduled - interest)	£	3,230,104	1		
Mortgage collections (unscheduled - principal)	£	13.759.348	1		
managed - process	-1-	10,100,040	1		

Loan Redemptions & Replenishments Since Previous Reporting Date				
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	107	1.13%	£ 10,468,247	0.95%
Loans bought back by seller(s)	6	0.06%	£ 520,679	0.05%
of which are non-performing loans		0.00%	£ -	0.00%
of which have breached R&Ws	3	0.03%	£ 353,213	0.03%
Loans sold into the cover pool	22	0.23%	£ 2,628,709	0.24%

Product Rate Type and Reversionary Profiles							Weighted average		
						Remaining teaser period (months)	% Current margin	% Reversionary margin	% Initial rate
Fixed at origination, reverting to SVR	8,602	90.55%	£ 1,022,390,015	92.53%	2.26%	28.28	2.26%	0.00%	2.26%
Fixed at origination, reverting to Libor		0.00%	£ .	0.00%	0.00%	0.00	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker		0.00%	£ .	0.00%	0.00%	0.00	0.00%	0.00%	0.00%
Fixed for life		0.00%	£ .	0.00%	0.00%	0.00	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	258	2.72%	£ 38,449,484	3.48%	5.58%	19.16	0.58%	0.00%	5.58%
Tracker at origination, reverting to Libor		0.00%	£ .	0.00%	0.00%	0.00	0.00%	0.00%	0.00%
Tracker for life	240	2.53%	£ 18,931,800	1.71%	6.51%	0.00	1.51%	0.00%	6.51%
SVR, including discount to SVR	400	4.21%	£ 25,107,463	2.27%	6.99%	0.00	0.00%	0.00%	6.99%
Libor		0.00%	£ .	0.00%	0.00%	0.00	0.00%	0.00%	0.00%
Total	9,500	100.00%	£ 1,104,878,761	100.00%	2.56%		2.14%		2.56%

Stratifications				
Arrears breakdown Current	Number 9,491	% of total number 99.91%	Amount (GBP) £ 1,103,548,198	% of total amount 99.889
0-1 month in arrears 1-2 months in arrears	8	0.08%	£ 1,280,864 £ 49,700	0.129
2-3 months in arrears 3-6 months in arrears		0.00%	£ .	0.009
6-12 months in arrears 12+ months in arrears		0.00%	£ .	0.009
Total	9,500	100.00%	£ 1,104,878,761	100.009
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50% 50-55%	6,554 960	68.99% 10.11%	£ 630,670,353 £ 140,284,297	57.089
55-60% 60-65%	858 804	9.03%	£ 145,209,058 £ 133,337,560	13.149
65-70% 70-75%	311 13	3.27% 0.14%	£ 53,288,511 £ 2,088,982	4.829
75-80%	13	0.00%	£ .	0.009
80-85% 85-90%		0.00%	£ .	0.009
90-95% 95-100%		0.00%	£ .	0.009
100-105%		0.00%	£ .	0.009
105-110% 110-125%		0.00%	£ .	0.009
125%+ Total	9,500	0.00%	£ 1,104,878,761	0.009
0-50%	Number 8,487	% of total number 89.34%	Amount (GBP) £ 918,544,181	% of total amount 83.149
50-55% 55-60%	643 247	6.77% 2.60%	£ 119,290,601 £ 47,653,356	10.803
60-65% 65-70%	63 45	0.66% 0.47%	£ 9,947,119 £ 7,129,178	0.90
70-75%	15	0.16%	£ 2,314,326	0.211
75-80% 80-85%		0.00%	£ .	0.00
85-90% 90-95%		0.00%	£ .	0.00
95-100%		0.00%	£ .	0.00
100-105% 105-110%		0.00%	£ .	0.00
110-125% 125%+	-	0.00% 0.00%	£ .	0.00
Total	9,500	100.00%	£ 1,104,878,761	100.00
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000 5,000-10,000	178 310	1.87%	£ 536,821 £ 2,402,829	0.05
10,000-25,000 25,000-50,000	899 1.334	9.46%	£ 15,486,091 £ 50,263,600	1.40
50,000-75,000	1,262	13.28%	£ 79,039,705	7.15
75,000-100,000 100,000-150,000	1,201 1,748	12.64% 18.40%	£ 104,592,982 £ 214,529,703	9.47 19.42
150,000-200,000 200,000-250,000	1,075	11.32% 6.14%	£ 185,206,673 £ 129,666,001	16.76
250,000-300,000	347	3.65%	£ 94,982,257	8.60
300,000-350,000 350,000-400,000	221 118	2.33% 1.24%	£ 71,743,919 £ 43,817,833	6.49 3.97
400,000-450,000 450,000-500,000	84 60	0.88% 0.63%	£ 35,354,917 £ 28,437,516	3.20 2.57
500,000-600,000	44	0.46%	£ 23,904,219	2.16
600,000-700,000 700,000-800,000	20	0.21% 0.14%	£ 12,692,726 £ 9,732,511	1.15 0.88
800,000-900,000 900,000-1,000,000	3	0.03% 0.00%	£ 2,488,459 £ .	0.23
1,000,000 + Total	9,500	0.00%	£ 1,104,878,761	0.00
Total	9,500	100.00%	£ 1,104,676,761	100.00
Regional distribution East Anglia	Number 1,079		Amount (GBP) £ 133,840,354	% of total amount 12.11
East Midlands	857			
Longon	1,366	9.02%	£ 72,873,188 £ 258,743,969	6.60 23.42
London North	1,366 317	14.38%	£ 258,743,969 £ 22,462,250	23.42
North North West	1,366	14.38%	£ 258,743,969	23.42 2.03 7.62
North North West Northem Ireland Outer Metro	1,366 317 986	14.38% 3.34% 10.38% 0.00% 0.00%	£ 258,743,969 £ 22,462,250 £ 84,158,751 £ -	23.42 2.03 7.62 0.00 0.00
North West North West Northem Ireland Outer Metro South East South West	1,366 317	14.38% 3.34% 10.38% 0.00% 0.00% 18.38% 9.80%	£ 258,743,969 £ 22,462,250 £ 84,158,751 £ . £ . £ . £ 245,118,353 £ 94,656,978	23.42 2.03 7.62 0.00 0.00 22.19 8.57
North North West Norther Nested Norther Nested South East South West South Gast South West	1,366 317 986 1,746 931	14.38% 3.34% 10.38% 0.00% 18.38% 9.80% 0.00% 4.72%	£ 258,743,969 £ 22,462,250 £ 84,158,751 £ . £ 245,118,353 £ 94,656,978 £ .	23.42 2.03 7.62 0.00 0.00 22.19 8.57 0.00 3.15
North NorthWest Northem Island Outer Meto South East South West South West	1,366 317 986 1,746 931	14.38% 3.34% 10.38% 0.00% 0.00% 18.38% 9.80%	£ 258,743,969 £ 22,462,250 £ 84,158,751 £ - £ 245,118,353 £ 94,656,978 £ .	23.42 2.03 7.62 0.00 0.00 22.19 8.57 0.00 3.15 7.92 6.40
North North West Northern Indiand Octor Meteo Octor Me	1,366 317 986	14.38% 3.34% 10.38% 0.00% 18.38% 9.90% 4.72% 9.57%	£ 258,743,969 £ 22,462,250 £ 84,158,751 £ . £ 245,118,353 £ 94,656,978 £ . £ 34,811,117 £ 87,454,929	23.42 2.03 7.62 0.00 0.00 22.19 8.57 0.00 3.15 7.92 6.40
Noen Noen West N	1,366 317 386 1,746 931 448 909 861	14,38% 3,34% 10,38% 0,00% 18,38% 9,80% 0,00% 4,72% 9,57% 9,95%	£ 258,743,969 £ 22,462,250 £ 84,158,751 £	23.42 2.03 7.62 0.00 0.00 22.19 8.57 0.00 3.15 7.92 6.40
Noeth Noeth Noeth West	1,366 317 386 1,746 931 448 909 861	14.38% 3.34% 10.38% 0.00% 0.00% 18.38% 9.80% 4.72% 9.90% 100.00% 100.00%	E 259,743,969 E 22,462,260 E 84,158,751 E	23.42 2.03 7.62 0.00 0.00 2.2.19 8.575 0.00 3.15 7.922 6.40 0.00 100.00
Nooth Nooth West Nooth West Nooth West Nooth West Nooth San	1,886 317 996	14.38% 3.34% 10.38% 0.00% 0.00% 18.38% 9.80% 4.72% 9.90% 100.00% 100.00%	E 255,743,969 E 22,462,250 E 84,158,751 E	23.42 2.03 7.62 0.000 0.000 2.2.19 8.57 0.000 3.15 7.92 6.400 100.00
Noon Noon Month  Noon West Noon West Noon West Soon Essa Soon Essa Soon House Soon West Soon House Soon West Soon House Noon House Soon House S	1,886 317 986 1,746 931 448 909 861 - 9,500  Number 9,495 5	14.38% 3.3-4% 10.38% 0.00% 0.00% 18.38% 9.80% 4.72% 9.80% 10.00%	E 259.743,969 E 22,442,250 E 84,158,751 E	23.42 2.03 7.62 0.000 0.000 22.19 8.57 0.000 3.15 7.92 6.40 0.000 100.00 99.84 0.000 0.16 0.000
North North North West Northwest Nor	1,886 317, 996 1,746, 996 1,746, 991 448, 909 881 1,950 Number 9,495	14.38% 3.34% 10.38% 0.00% 0.00% 18.38% 9.80% 4.72% 9.90% 100.00% 100.00%	E 259.743,969 E 22462,250 E 84.158,751 E	23.42 2.03 7.62 0.000 0.000 22.19 8.57 0.000 3.15 7.92 6.40 0.000 100.00 99.84 0.000 0.16 0.000
Noon Noon West Noor Twent I Noo	1.366 317.7 986 1.746 987 1.746 999 999 999 999 9,000 Namber 1,000 Namber 2,005	14.395. 3.395. 1.305. 1	E 256.743.920 E 246.7143.751 E 44.156.751 E 44.156.751 E 44.156.751 E 44.156.751 E 44.156.751 E 14.156.751 E 17.104.878.761 E 1.104.878.761 E 1.104.878.761 E 1.104.878.761 E 1.104.878.761 E 1.104.878.761	23.42 2.03 7.62 0.00 0.00 2.219 8.57 0.00 3.15 3.15 7.92 6.40 0.00 10.00 % of total amount
Noon Noon Noon Noon Noon Noon Noon Noon	1 356 317. 956 457 1,746 951 911 1,446 446 446 446 1,746 97 97 9,500 Norter 9,500 Norter 1,746 1	14.395. 3.345. 3.345. 3.007. 0.007. 14.395. 3.007. 14.395. 3.007. 10.0	E 256/20369  E 226/205  E 246/205  E 246/205  E 246/105/207  E 246/105/207  E 246/105/207  E 11/04/878/201  E 11/04/878/201  E 11/04/878/201  E 11/04/878/201  E 11/04/878/201  E 11/04/878/201  E 14/04/878/201  E 14/04/878/201  E 14/04/878/201  E 14/04/878/201  E 14/04/878/201  E 246/50/507  E 24	23.42 2.03 7.62 2.03 7.62 0.02 0.02 0.03 8.55 0.05 3.15 4.04 0.05 100.00 56 of total smooth 0.00 100.0
Noon. Noon West Noon West Noon West Noon West Noon Seat South West South West South West South West South West South West Noon	1 356 5 317 317 317 317 317 317 317 317 317 317	14.395. 3.315. 3	E 256/10369  E 2246/226  E 246/1037  E 445/1037  E 445/1037  E 445/1037  E 145/1037  E 145/10377  E 145/10377  E 145/10377  E 145/10377  E 145/10377  E 15/104777	23.42 2.00 7.62 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2
Noon Noon West Noor Twent Inselied Codes Meen South Meen South Meen South Meen South Meen South Meen South Meet South Mee	1 366 36 36 36 36 36 36 36 36 36 36 36 36	14.395. 3.345. 3.345. 3.345. 3.357. 3	E 256/20390  E 226/20390  E 226/20390  E 346/207  E 446/207  E 446/207  E 446/207  E 476/207  E 777/208/207  E 1108/207  F 1108/207  E 110	2.4.42 (2.4.24
Noon Noon Noon Noon Noon Noon Noon Noon	1 356. 317. 366. 377. 1746. 399. 399. 399. 399. 399. 399. 399. 39	14.395 1.335	6 256,743,99 (c) 4	23.42 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
Noon Noon West Noon West Noon West Noon West Soon Stat Soon Stat Soon Stat Soon	1 366 36 36 36 36 36 36 36 36 36 36 36 36	14.395. 3.354. 3	E 256,703,90  E 226,703,90  E 226,703,90  E 34,003,70  E 34,003,70  E 34,003,70  E 74,003,70  E 100,003,70  E 100,	2.4.42 2.4.44 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.44 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.42 2.4.44 2.
Noen Noen Noen West Noen West Noen West Noen West Noen West South West Neet Mendos Wate Wate Wate Wate Wate Wate Wate Wate	1 356. 317. 366. 377. 1746. 399. 399. 399. 399. 399. 399. 399. 39	14.395. 3.345. 3.345. 3.345. 3.357. 3	\$\frac{1}{6}, \frac{1}{26}, \f	24.49.49.19.20.20.20.20.20.20.20.20.20.20.20.20.20.
Notes	1 356. 317. 366. 377. 1746. 399. 399. 399. 399. 399. 399. 399. 39	1 4.395. 3.345. 3.345. 3.357.	\$\begin{array}{c} \text{Sch240390} \\ \text{Cond} \text{Sch240390} \\ \text{Cond} \\ \text{Sch240390} \\ \text{Cond} \\ \text{Sch240390} \\ \text{Sch24039090} \\ \text{Sch240390} \\ \text{Sch2403900} \\ \text{Sch24039000} \\ \text{Sch24039000} \\ \text{Sch240390000} \\ Sch2403900000000000000000000000000000000000	24.49.49.69.69.69.69.69.69.69.69.69.69.69.69.69
Noon Noon Noon Noon Noon Noon Noon Noon	1 356. 317. 366. 377. 1746. 399. 399. 399. 399. 399. 399. 399. 39	14399. 14399.	6 256,743,99 C   6 22,462,290 C   7 5 451,295 C   6 24,612,295 C   7 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	24.49.49.69.69.69.69.69.69.69.69.69.69.69.69.69
Noon Noon Noon Noon Noon Noon Noon Noon	1 356 5 1 367 1 36	14.395. 3.385. 3.385. 3.385. 3.395. 3	\$\frac{1}{2.56,743,96}\$ \tag{2.76}\$ \tag{2.77}\$ \tag{2.76}\$ \tag{2.77}\$ 2	2.4.49 (2.4.49
Noem Noem to Noem West Noem West Noem West Noem West Noem West Soon Seat Soo	1 356. 317. 366. 377. 1746. 399. 399. 399. 399. 399. 399. 399. 39	14399. 14399.	6. 126,743,99. 6. 22,462,20. 6. 22,462,20. 6. 23,461,117. 6. 24,955,977. 6. 25,955,977. 6. 25,95	24.49.49.10.00.00.10.10.10.10.10.10.10.10.10.10.
North South North South North South North South North South North	1 356	14.395. 3.345. 3.345. 3.345. 3.357. 3	6. 126,743,99. 6. 22,462,20. 6. 22,462,20. 6. 23,461,117. 6. 24,955,977. 6. 25,955,977. 6. 25,95	2.4.54 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.0
Noem Noem in Noem West Noe	1 3566 3177 3167 3167 3177 3167 3177 3167 3177 3167 3177 317	14.395. 3.345. 3.345. 3.345. 3.357. 3	\$\frac{1}{2.56,740,969} \times \text{2}{6} \times \text{2}{2.56,740,969} \times \text{2}{6} \times \text{2}{2.56,740,969} \times \text{2}{6} \times \text{2}{6.56,751} \times \text{2}{6} \times \text{2}{6.56,751} \times \text{2}{6} \times \text{2}{6.56,751} \times \text{2}{6.56,	24.45 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
Noon Noon Noon Noon Noon Noon Noon Noon	1 356. 317. 366. 377. 366. 367. 378. 389. 389. 389. 389. 389. 389. 389. 38	14.395 1.335	6. 126,743,990 6. 22,464,290 6. 22,464,290 6. 44,669,774 6. 44,669,774 6. 44,669,774 6. 47,645,270 6	24.54 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
Noen Noen Noen Noen Noen Noen Noen Noen	1 356 5 357	14.395. 3.345. 3.345. 3.345. 3.357. 3	E 256/20390 E 226/20390 E 226/	2.4.49. 2.49
Noen Noen Noen Noen Noen Noen Noen Noen	1 356 5 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	14.395. 3.385. 3	\$\begin{array}{c} \text{Sch20496} \text{Sch20676} \text{Sch206766} \text{Sch20676} \text{Sch20676} \text{Sch20676} \text{Sch206766} \text{Sch20676} \text{Sch206766} \text{Sch2067666} S	2.4.49
Notes	1 356. 317. 366. 377. 366. 367. 378. 389. 389. 389. 389. 389. 389. 389. 38	14.395. 3.356. 3	\$\frac{1}{6} \frac{1}{256} \fr	2.4.49
Notes	1 356 5 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	14.395 1.335	E 256/10/390 E 2766/200 E 2766/200 E 2766/200 E 2766/200 E 3766/200 E 3766/20	2.4.45
Notes	1 356 317 365 317 365 317 365 367 367 368 361 361 367 368 361 368 368 368 368 368 368 368 368 368 368	1 1390 1 3390 1	6 256,743,990 6 22,266,2290 6 24,612,200 6 2	24.54 (2.14
Notes	1 356 317 365 317 365 317 365 367 367 368 361 361 367 368 361 368 368 368 368 368 368 368 368 368 368	1 1390 1 3390 1	E 256/20390 E 226/20390 E 226/	2.4.54
Notes	1 356 317 316 317 316 317 317 317 317 317 317 317 317 317 317	14.395 3.345 3.345 3.345 3.355	E 256,703,90  E 226,703,90  E 256,703,90  E 356,007,70  E 356,007,70  E 36,007,70  E 100,007,70  E 100,007	24.45 2 24.55
Noem Noem Noem Noem Noem Noem Noem Noem	1 356 317 316 317 317 317 317 317 317 317 317 317 317	14.395 1.335	6 256,743,969 6 2266,229 6 2266,229 6 246,207	24.54 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
Noem Noem See See See See See See See See See S	1 356 317. 316. 317. 318. 318. 318. 318. 318. 318. 318. 318	14.395 1.335	6 226,743,990 6 226,743,990 6 226,743,990 6 226,743,990 6 246,743,740 6 246,743,740 6	2.4.45
Noon Noon Noon Noon Noon Noon Noon Noon	1 306 317 317 318 317 318 318 317 318 318 318 318 318 318 318 318 318 318	1 4395 1 3395 1	E 256/20390  E 226/20390  E 226/20390  E 346/207  E 346	2.4.54 (1997) 2.50
Noon Noon Noon Noon Noon Noon Noon Noon	1 356 317 316 317 317 318 318 318 318 318 318 318 318 318 318	14399. 14	6. 126,743,990 6. 22,464,290 6. 22,464,290 6. 44,414,177 6	24.45
Notes	1 356 317.76 305 307.76 308 308 308 308 308 308 308 308 308 308	14.395. 3.345. 3.345. 3.345. 3.357. 3	E 256,743,99 (16	2.4.45 (2.4.55
Notes	1 306 317 307 308 317 317 308 317 317 318 448 448 458 5465 5466 5467 5467 5467 5467 5467 5467	14.395. 3.345. 3.345. 3.345. 3.345. 3.357. 3	E 256/20390  E 226/20390  E 226/20390  E 346/207  E 346	2.4.45 (2.4.55
Notes	1 356 317.7 606 317.7 606 607 1.746 446 909 907 807 807 807 807 807 807 807 807 807 8	14.395 3.335 3.345 3.355	6 126,743,960 6 22,466,220 6 22,466,220 6 24,461,200 6 24	24.45   24.55
Noem Noem Son Noem So	1 356 317.76 305 307.76 308 308 309.76 309.7	14.395 1.335	E 126,743,99  6 22,164,220  6 22,164,220  6 24,162,20  6	2.4.42
Noon Need Noon West Noon W	1 356 317 317 318 317 318 318 317 318 318 318 318 318 318 318 318 318 318	14.395 3.345	E 256/20309  E 226/20309  E 226/20309  E 346/207  E 346	2.4.45
Noem Neem Noem West Noem Neem Noem Noem Noem Noem Noem Noem	1 356 317 316 317 316 317 317 317 317 317 317 317 317 317 317	14.395 1.335	6. 126,743,969 6. 22,646,290 6. 22,646,290 6. 44,640,741 6	24.45 (2.45

Covered Bonds Outstanding, Associated Derivatives (please of Series	2022-1
Series Issue date	14/09/2022
Original rating (Moody's/S&P/Fitch/DBRS)	Ana/AA
Current rating (Moody's/S&P/Fitch/DBRS)	Ana/AA
Denomination	GRI
Amount at issuance	500 000 00
Amount outstanding	500,000,00
FX swap rate (rate:£1)	1,00
Maturity type (hard/soft-bullet/pass-through)	Soft Bulls
Scheduled final maturity date	25/08/202
Legal final maturity date	25/08/202 25/08/202
ISIN	X\$253238135
Stock exchange listing	Londo
Coupon payment frequency	Quarter
Coupon payment date	25th Feb. May. Aug. No
Coupon (rate if fixed, margin and reference rate if floating)	Compounded Daily SONI + 0.621
Margin payable under extended maturity period (%)	Compounded Daily SONI + 0.623
Swap counterparty/les	N/
Swap notional denomination	N/
Swap notional amount	N/A
Swap notional maturity	N/A
LLP receive rate/margin	N/
LLP pay rate/margin	N/A
Collateral posting amount	N/

LLP receive rate/margin LLP pay rate/margin	N/A N/A			
Collateral posting amount	N/A	y .		
Programme triggers  Event (please list all triggers)	Summary of event	Trigger (S&P, Moody's, Fitch,	Trigger breached (yes/no)	Consequence of a trigger breach
Account Bank rating trigger	Loss of required rating by	Short-term: -/P-1/F1/- Long-term: -/-/A/-	no	Within 60 days, replace with a counterparty which has such required ratings, or guarantee the obligations of the Account Bank.
	the Account Bank	Long-term: -/-/A/-		obligations of the Account Bank.
Swap Collateral Account Bank rating trigger	Loss of required rating by	Short-term: -/P-1/F1/-	no	Replace or quarantee the obligations of the Swan Collateral Account Bank within 60 days, or move
Omp Community and a state of the state of th	the Account Bank	Long-term: -/-/A/-	1.0	Replace or guarantee the obligations of the Swap Collateral Account Bank within 60 days, or move to the Account Bank Remedial Ratings.
Servicer rating trigger	Loss of required rating by the Servicer	Long-term: - / Baa3(cr) / BBB- /-	no	The Servicer shall make all reasonable efforts to enter into a back-up master servicing agreement with a third party as required by LLP and the LLP security Trustee within 60 days. All Servicer calculations will be subject to the relevant tests by the Asset Monitor following each
				Al Servicer calculations will be subject to the relevant tests by the Asset Monitor following each Calculation Date for a period of six months.
Cash Manager rating trigger	Loss of required rating by the Cash Manager	Long-term: - / Baa3(cr) / BBB-	no	The Servicer shall make all reasonable endeavours to enter into a back-up cash management agreement with a suitably experienced third parry acceptable to the LLP and the Security Trustee within 60 days.
	the Cash Manager	,-		within 60 days.
Perfection	Loss of required rating by	Long-term: - / Baa3(cr) / BBB-	no	Transfer of legal title of LLP Mortgages to the LLP within 20 London business days.
	the Servicer	/-		
		1		
	1			
Swap Counterparty Trigger	Loss of required rating by the Swap Provider	Short-term: - / - / F1 / - Long-term: - / A3(cr) / A / -	no	Take measures under Relevant Swap Agreement or any other actions agreed with the Rating Agency including transfer of collateral, replacement of swap counterparty or finding suitably rated co-obligor.
				co-obliger.
Asset Coverage Test Set-Off Risk Protection	Loss of required rating by the Seller	Short-term: -/-/F1/- Long-term: -/A3(cr)/A/-	no	The set-off risk protection in the Asset Coverage Test shall be sized as per the Programme documentation.
	and Guiter	Luigianic - 7 AU(u) 7 A 7 -		SACCULT RAIL RAILED C.
Reserve Fund	Loss of required rating by	Short-term: - / P-1(cr) / F1+ / -	no	Reserve Fund will be credited with the required amount calculated as per the Programme
	the Issuer			documentation.
Pre-Maturity Test (Hard Bullet Covered Bonds only)	Loss of required rating by the Issuer if the Final	at 6 months: Short-term: - / P-1(cr) / - / -	no	Requirement to fund the Pre-Maturity Liquidity Account to the Required Redemption Amount and, if necessary, the sale of Selected Mortgages.
	Maturity Date of any Series of Hard Bullet Counted	at 12 months:		
	Bonds occurs within 6 (Moody's) or 12 (Fitch)	Short-term: -/-/F1+/-		
	months			
	1	1		
Non-Rating Triggers  Event (please list all triggers)	Descrip	tion of Trigger	Trigger breached (yes/no)	Consequence of a trigger breach
Asset Coverage Test	The Aggregate Adjusted Co Sterling equivalent of the ag	ver Amount is less than the gregate Principal Amount	no	If breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage Test Breach Notice and if not rectified by the 3rd calculation date
	Outstanding of all Covered I relevant Calculation Date, a	Bonds as calculated on the nd remains below the aggregate		after the issuance of the breach notice an issuer Event of Default will occur. If not cured, an issuer Acceleration Notice may be served, which means that each Series of Covered Bonds shall
	next Calculation Date.	nd remains below the aggregate ag of all Covered Bonds at the		Acceleration Notice may be served, which means that each Series of Covered Bonds shall become due and repayable as against the Issuer and following which, a Notice to Pay will be served on the LLP, meaning that the LLP shall be required to make payments of Guaranteed Amounts on the Covered Bonds in accordance with the Guarantee Priority of Payments. Whilst an
				Asset Coverage Test Breach Notice remains outstanding, no Cash Capital Contributions may be distributed to HSBC UK Bank pic as a Capital Distribution.
Interest Rate Shortfall Test	The amount of income that I	the LLP expects to receive in the	no	Servicer to notify the LLP and if required by LLP, Seller to make all reasonable endeavours to offer to sell new mortgages to the LLP on or before the next Calculation Date. New mortgages will have MSEC Variable Rates and/or other discretionary rates or margine, and be self-licient to ensure
	to it is insufficient to cover to each Term Advance and to	gether with other funds available he would be amounts due under the Covered Rond Swan		hSBC Variable Rates and/or other discretionary rates or margins, and be sufficient to ensure there would not be an interest Rate Shortfall on future Calculation Dates.
	Provider(s) and other senio thereto.	r expenses ranking in priority		
Issuer Event of Default	Any of the conditions, event	s or acts provided in Condition	no	If not cured, an Issuer Acceleration Notice may be served, which means that each Series of
	9(a) (Issuer Events of Defa occur.	ult) of the Programme Conditions		Covered Bonds shall become due and repayable as against the Issuer and following which, a Notice to Pay will be served on the LLP, meaning that the LLP shall be required to make payments
				of Guaranteed Amounts on the Covered Bonds in accordance with the Guarantee Priority of Payments.
Amortisation Test	Following a Notice to Pay (b Acceleration Notice and/or	ut prior to the service of an LLP wind-up proceedings), the	no	Constitutes an LLP Event of Default which if not cured, means that a LLP Acceleration Notice may be served, which means that each Series of Covered Bonds shall become due and repayable as
1	Sterling Equivalent of the ag	wind-up proceedings), the e Asset Amount is less than the gregate Principal Amount Bonds as calculated on the		be served, which means that each Series of Covered Bonds shall become due and repayable as against the Issuer (if not alroady due and repayable against it following an Issuer Event of Default) and as against the LLP, and the Security shall become enforceable.
			1	
	relevant Calculation Date.	Bonds as calculated on the		
	relevant Calculation Date.	Bonus as calcuated on the		
Yield Shortfall Test	relevant Calculation Date.	Default which remains	no	LLP variable rate and other discretionary rates and/or margins may be increased.
Vield Shorfall Test	relevant Calculation Date.	Default which remains (once accounting for the Interest rural yield of less than SONIA +	no	LLP variable rate and other discretionary rates and/or margins may be increased.
Vield Shortfull Test	Following an Issuer Event of outstanding, the mortgages Rate Swap) must give an ar	Default which remains	no	LLP variable rate and other discretionary rates and/or mangine may be increased.
Weld Shorfall Test	Following an Issuer Event of outstanding, the mortgages Rate Swap) must give an ar	Default which remains	no	LLP variable rate and other discretionary rates and/or margins may be increased.
Vedt Shorfal Text  LLP Event of Delaus	relevant Calculation Date.  Following an Issuer Event o outstanding, the mortgages Rate Swap) must give an ar 0.40%.  Any of the conditions, event	I Default which remains (once accounting for the Interest rural yield of less than SONIA +	no	LLP variable rate and other discretionary rates and/or margins may be increased.  LLP variable rate and other discretionary rates and/or margins may be increased.
Visid Shortfall Test  LLP Event of Debauk	relevant Calculation Date.  Following an Issuer Event o outstanding, the mortgages Rate Swap) must give an ar 0.40%.  Any of the conditions, event	I Default which remains (once accounting for the Interest rual yield of less than SONIA +	no no	LLP variable rate and other discretionary rates and/or margins may be increased.  LLP variable rate and other discretionary rates and/or margins may be increased.  Find cored, an LLP Acceleration Notice may be served, which means that each Series of recovery and the server of the s
Wast Shortfall Test  LLP Event of Default	relevant Calculation Date.  Following an Issuer Event o outstanding, the mortgages Rate Swap) must give an ar 0.40%.  Any of the conditions, event	I Default which remains (once accounting for the Interest rural yield of less than SONIA +	no no	LLP variable rate and other discretionary rates and/or margins may be increased.  LLP variable rate and other discretionary rates and/or margins may be increased.  First cured, an LLP Acceleration Notice may be served, which means that each Safes of Covered Bonds should become due and repsyche as against the boson (if not already, due and repsyche against if bolomy an boson if event of Otheral) and as against the LLP, and the Security test become continuous.
Vaid Shortish Test  LLP Event of Debasit	relevant Calculation Date.  Following an Issuer Event o outstanding, the mortgages Rate Swap) must give an ar 0.40%.  Any of the conditions, event	I Default which remains (once accounting for the Interest rural yield of less than SONIA +	no	LLP variable rate and other discretionary rates and/or margins may be increased.  LLP variable rate and other discretionary rates and/or margins may be increased.  Find count, an LLP Acceleration felder, may be served, which return the early deficie of Covered Books shall become all sold reposite as against the fear of the call grade, and an arrange of the county
	relevant Calculation Date.  Following an Issuer Evert of outstanding, the mortgages Rate Swap) must give an an 0.40%.  Any of the conditions, event 8(b) (LLP Events of Default occur.	Default which remains (once accounting for the Interest rural yield of less than SONIA + so or acts provided in Condition of the Programme Conditions		Covered Bonds shall become due and repopable as against the Issuer (if not already due and repopuble against leading an Issuer Evert of Default) and as against the LLP, and the Security shall become enforceable.
Vest Shortfall Test  LLP Ever of Chilaut  Perfection	relevant Calculation Date.  Following an Issuer Evert or oststinding, the mortgages of the Calculation of the Assignment of the Calculation of the Assignment of the As	T Default which remains (once accounting for the Interest remail yield of less than SONEA + s or acts provided in Condition of the Programme Conditions	100	LLP variable rate and other decretionary rates and/or margins may be increased.  LLP variable rate and other decretionary rates and/or margins may be increased.  Find cured, an LLP Acceleration Notice may be served, which means that each Series of Covered Blonds shall become did not increased as and repossible as against the Security rates of the Covered Blonds shall become efficiency and become find the server of Default, and as against the LLP, and he Security rates become efficiencially.  Figgers he requirement to prepare perfection of title documents but not the single necessary to profested logist title.
	relevant Calculation Date.  Following an Issuer Event of octationing, the mortgages Rate Swap) must give an an 0.40%.  Any of the conditions, event of Default occur.  Any of the conditions, event of Default occur.	T Default which remains (once accounting for the Interest remail yield of less than SONEA + s or acts provided in Condition of the Programme Conditions		Covered Books shall become due and repsyable as against the Issuer (if not already due and repsyable against Indexing an Issuer Event of Default) and as against the LLP, and the Security shall become enforceable.  Triggers the requirement to pregiate perfection of life documents but not the steps recessary to
	relevant Calculation Date.  Following an Issuer Evert or oststinding, the mortgages of the Calculation of the Assignment of the Calculation of the Assignment of the As	T Default which remains (once accounting for the Interest remail yield of less than SONEA + s or acts provided in Condition of the Programme Conditions		Covered Books shall become due and repsyable as against the Issuer (if not already due and repsyable against Indexing an Issuer Event of Default) and as against the LLP, and the Security shall become enforceable.  Triggers the requirement to pregiate perfection of life documents but not the steps recessary to
	relevant Calculation Date.  Following an Issuer Event or oststinding, the mortgages of the Calculation of the Assignment of the Calculation of the Assignment of the As	T Default which remains (once accounting for the Interest remail yield of less than SONEA + s or acts provided in Condition of the Programme Conditions		Covered Books shall become due and repsyable as against the Issuer (if not already due and repsyable against Indexing an Issuer Event of Default) and as against the LLP, and the Security shall become enforceable.  Triggers the requirement to pregiate perfection of life documents but not the steps recessary to

Glossary	
Ref	Description
Reporting period	Reporting period runs from and including, the eleventh day of a calendar month to, and including, the tenth day of the following calendar month.
REDOLUTE DELICA	Nector title dention unto monitarion incomination, in elevant date of determination, the agreement of the following: The Balance means, for any Mortzage on any relevant date of determination, the agreement of the following:
	(a) the aggregate of all principal amounts advanced to the relevant Borrower; and
	(b) Capitalized Expenses; and
	(c) Capitalised Interest; and
True Balance	(d) (to the extent not covered by paragraphs (b) and (c) above) Capitalised Arrears; and
	(e) any other amount (including, for the avoidance of doubt, accrued interest and Arrears of Interest) which is due or accrued (whether or not due) and which has not been paid by the relevant Borrower and has not been capitalised in accordance with the relevant Mortgage Conditions or with the relevant
	Borrower's consent but which is secured or intended to be secured by that Mortgage,
	less any repayment or payment of any of the foregoing made on or before the end of the Business Day immediately preceding the date of determination and excluding any retentions made but not released and any Additional Borrowings committed to be made but not made by the end of the Business Day
	immediately preceding the date of determination.
Current non-indexed LTV	Current non-indexed LTV is the aggregate true balance of all loans within a mortgage account, divided by the value of the property securing the loans in that mortgage account at the date of the latest lending.
Carrent non-indexed E14	Current non-indexed LTV is reported as zero where a customer borrower paid more than the outstanding balance of a mortgage.
	Current indexed LTV is the aggregate true balance of all loans within a mortgage account, divided by the indexed value of the property securing the loans in that mortgage account at the reporting date. Indexation is applied on a regional basis to property valuations on a quarterly basis in January, April, July and
Current indexed LTV	October of each year using the Halifax House Price Index published by Markit Group Limited.
	Indexed LTV is reported as zero where a customer borrower paid more than the outstanding balance of a mortgage.
Monthly Constant Pre-Payment Rate (CPR)	Monthly Constant Pre-Payment Rate (CPR) is calculated as the total unscheduled principal receipts received over the last Calculation Period, divided by the total principal amount outstanding of the loans comprised in the portfolio at the beginning of the last Calculation Period. Unscheduled principal receipts does
monthly constant rie-rayment rate (crit)	not comprise payments from HSBC UK Bank plc for the repurchase of loans from the portfolio. These are annualised using the formula: 1-{(1-M}-12) where M is the monthly CPR expressed as a percentage.
Monthly Principal Payment Rate (PPR)	Monthly Principal Payment Rate (PPR) is defined as the total scheduled and unscheduled principal receipts received over the last Calculation Period, divided by the total principal amount outstanding of the loans comprised in the portfolio at the beginning of the last Calculation Period. These are annualised using
	the formula: 1-((1-M)*12) where M is the monthly PPR expressed as a percentage.
Quarterly Average CPR/PPR	Quarterly Average CPR/PPR is the average of the three most recent monthly CPR / PPR expressed as a percentage. These are annualised using the formula: 1-(11-M)^12) where M is the Quarterly Average CPR/PPR expressed as a percentage.
	Number of Months in Arrears means, as at the date of determination in respect of a Mortgage, the result of the calculation (A-B) / C, where:
Arrears	(a) A' equals the sum of all Monthly Payments in respect of advances under that Mortgage that were due and payable by the relevant Borrower on any due date up to that date of determination;
	(b) 'B' equals the sum of all payments actually made by that Borrower in respect of that Mortgage up to that date of determination (the difference between 'A' and 'B' being the "arrears balance"); and
	[c] C equats the then Monthly Payment in respect of all advances under that Mortraze.  Mortraze Collections include all cash receipts on a mortraze within the control los extudine monies paid by HSRC UK Bank ols in respect of mortrazes repurchased from the portfolio.
Mortzage collections Seasoning	Mortrage Collections include all cash receipts on a mortrage within the portfolio excluding monies paid by HSBC UK Bank oic in respect of mortrages repurchased from the portfolio.  Seasoning refers to the number of months since the date of origination of the loan.
Remaining Term	Sessioning refers to the number of minutes since the case of the man.  Remaining frem refers to the number of remaining minutes of the man.  Remaining frem refers to the number of remaining months to maturity of each loan.
Weighted Average (WA)	Nemaning term reters to the funding term reters
Weighted Average (WA)	an weighted average (wa) calculations are weighted by 11de balance.
Supplementary notes	
Ref	Description
THE I	
Counterparties, Ratings table	The swap provider(s) rating trigger disclosed is the next trigger point. There may be subsequent triggers, as detailed in the relevant awap agreement.
	The way provident's intelligent disclosed in the next triage point. There may be subsequent triagen, as detailed in the reflevant way agreement.  There are no minimum rating for the facus reflexability strategies are reflected to creating programmers registers used to register agreement registers are the Principles.
	The swap provider(s) rating trigger disclosed is the next trigger point. There may be subsequent triggers, as detailed in the relevant awap agreement.
	The swap provider(i) rating trigger disclosed is the next trigger point. There may be subsequent triggers, as detailed in the relevant awap agreement.  There are no ininimum ratings for the Issuer, although its rating are linked to certain programme triggers: see the Programme Triggers section.  Samp details relate in interest rate wap and ended covered bodd working. SEEU (EA Bask) externel rate wapp to help deaparents come or all possible variances between interest payable on cover pool and compounded daily SONA rate.
Counterparties, Ratings table	The warp productify intent traper dictioned is the next traper point. There may be subsequent tripers, as detailed in the reflored was personent.  There are no minimum trapes for the towar, a thingwalph its rating as well asked to craft an operation traper's a person tripers.  There are no minimum trapes for the towar, a thingwalph its rating as well asked to craft an operation trapers.  The production of the production trapers are the production trapers and the production trapers.  The production of the production trapers are the production trapers are the production trapers.  The warried foreout for includes intercensors can be determined to a set trapers the trapers are the next records are controlled to the production trapers.  The warried foreout for includes intercensors can be extremed in a set when the production trapers are the production trapers are the production trapers.  The warried foreout controlled controlled trapers are the production trapers are the production trapers.  The production trapers are the production trapers are the production trapers are the production trapers.  The production trapers are the production trapers are the production trapers are the production trapers.  The production trapers are the production trapers are the production trapers are the production trapers.  The production trapers are the production trapers are the production trapers are the production trapers are the production trapers.  The production trapers are the production trapers ar
Counterparties, Ratings table	The swap provider(is rating trigger disclosed is the next trigger point. There may be subsequent triggers, as detailed in the relevant swap agreement.  There are no minimum ratings for the Issuer, although its rating are linked to certain programme triggers - see the Programme Triggers section.  Samp details instit to interest rate away and excident covered bond swaps, ISSQ UE All saw (perfect into a single interest rate away to hold be interest as a swap to the interest are away to hold seed and the interest into a swap and excident covered bond swaps, ISSQ UE All saw (perfect into a swap interest into a swap and excident covered bond swaps, ISSQ UE and as a foreign a swap and the swaps and the programme and the swaps and the programme establishment for its swap to hold one as way, on the UE appeared date, which is an environment fall since.  Members' profit is gain done a way, on the UE appeared date, which is an environment fall since.
Counterparties, Ratings table	The wasp prodefeld intent traper dictioned is the next traper point. There may be subsequent tripers, as detailed in the relivent was agreement.  There are no molimorum trapis for the towar in though this trains are uniform trapers. see the Programme Trigers are not involved.  Sava details relate to interest rate was and recluid converted bond wasp. ISSE U.E. Bask of centered into a fixed interest rate wasp and possible variances between interest payable on cover pool and compounded daily SONIA rate.  The waterfull recorded includes interestoration, and settlement is that which will be made in the next recent tree was to hedge against some or all possible variances between interest payable on cover pool and compounded daily SONIA rate.  The waterfull recorded includes interescoration and settlements it has which will be made in the next recent tree was a consistent of the programme and the settlement of the programme and the programme establishment falls into.  Getter and forcoon that the programme of the programme and pro
Counterparties, Ratings table	The wasp producted intent trainer disclosed in the next trainer and the product of the many training profit to such a related in the relivent was parement.  There are no minimum rating for the such a relating bit set in a part training in the such a relating training to the such a relating training in the such as a relating training in the such a relating training in the such a relating in the such as a relating in the such a relating in the such as a relating in the such a relating in the such as a relating in th
Counterparties, Ratings table Accounts, Ledgers table	The wasp producted intent traper dictored is the next traper point. There may be subsequent tripers, set the Project There are no minimum ratings for the sure, minings that the sure in though the strain as reliable or their necessary trapers as certain.  Seary distal relate to interest star was and enclude convent bonds wasp. HSE U.S. Bask jid: entered into a fixed interest rate wasp to hedge against some or all possible variances between interest payable on cover pool and compounded daily SONIA rate.  The waterfull recorded in cludder interestments and settlements in that which will be made in the next records are considered.  Members profit is gaid once a year, on the LIP apprent date, which the anniversary of the programme establishment falls into.  Englands and Accords between interest payable on cover pool and compounded daily SONIA rate.  The waterfull records considered in the sure interests and the sure interests and the profit is gain of a set of the profit is gain of
Counterparties, Ratings table	The wasp producted intent trager dictioned is the next trager point. There may be obsequent trigers, see the Prince are non-instructing for the towns or rating for the towns or taking this strain part of the prince of the prin
Counterparties, Ratings table Accounts, Ledgers table	The wasp producted intent traper dictored is the next traper point. There may be subsequent tripers, set the Project There are no minimum ratings for the sure, minings that the sure in though the strain as reliable or their necessary trapers as certain.  Seary distal relate to interest star was and enclude convent bonds wasp. HSE U.S. Bask jid: entered into a fixed interest rate wasp to hedge against some or all possible variances between interest payable on cover pool and compounded daily SONIA rate.  The waterfull recorded in cludder interestments and settlements in that which will be made in the next records are considered.  Members profit is gaid once a year, on the LIP apprent date, which the anniversary of the programme establishment falls into.  Englands and Accords between interest payable on cover pool and compounded daily SONIA rate.  The waterfull records considered in the sure interests and the sure interests and the profit is gain of a set of the profit is gain of
Counterparties, Ratings table Accounts, Ledgers table	The wage producted intent traper dictioned is the next traper point. There may be abbequent trigens, see the Project There are no minimum rating for the tauser, and taughough its straig, are intended to critial programme trigens; see the Project Swap details rights to interest save past decided covered bond wages. ISSE USE all see interest rate wage to hinder against some or all possible variances between interest payable on cover pool and compounded skilly SONA rate.  The waterfull reported in Coulder interest control in the County of the
Counterparties, Ratings table Accounts, Ledgers table	The value providency in white principle of the bissues of the most trager point. There may be obsequent triggers, see the Project Proj
Counterparties, Ratings table Accounts, Ledgers table	The verse providenced in the transport design distinged in the most free providence of the first provi
Counterparties, Ratings table Accounts, Ledgers table	The was producted intent trapes divided in the most trapes point. There may be obsequent tripers, as it defined in the relivent was parement.  There are no minimum rating for this basis or this production is stated as in the relivent was parement.  There are no minimum rating for this basis or this production is the production of the
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table	The versus providencial rations from transport and contract production in the most of the most transport production in the most of the most transport production in the most of the most o
Counterparties, Ratings table Accounts, Ledgers table	The was producted intent trapes disclosed in the next trapes point. There may be obsequent tripers, see the Project Prize are no minimum rating for the taxous, and thoughout has rating as inflated in the relivent was a personnel.  However, and the prize are no minimum rating for the taxous, relating that the case and equidate convert pool and compounded daily SDMA rate.  The waterful records in clinical transcriptions can be desired to convert pool and compounded daily SDMA rate.  The waterful records in clinical transcriptions can estimate that has which will be made in the next records are seen.  Members' york is paid once a year, on the LIP payment date, which the anniverant of the programme establishment falls who.  Leaf and decords that the programme is the seen of the programme is the programme is the seen of the programme is the programme is the programme is the seen of the programme is the programme is the programme is the seen of the programme is the programme is the programme in the programme is the programme in the programme is the programme is the programme in the programme in the programme is the programme in the programme in the programme in the programme is the programme in the programme is the programme in the programme in the programme in the programme is the programme in the programme in the programme in the programme is the programme in the programme in the programme is the programme
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Yest ("ACT") table	The verse providency in this prince disclosed in the most trigger point. There may be observed trigger, see the Prince are no minimum ratings for the Issues, relating his strate, as particularly as strategies and the Indian Strategies and Indian St
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table	The verse providenced instructioning education in the most trape price for the most page production and the most trape providence of the most page. The page providence of the most page page page page page page page page
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table	The was providently artists (tagger disclosed in the most tagger point. There may be obsequent triggers, see the Project Proje
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table	The verse providenced instructioning education in the most free price. There may be observed triggers, see the Providence of Terms are non-instructioning. On the States of the States o
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table	The was providently artists (tagger disclosed in the most tagger point. There may be obsequent triggers, see the Project Proje
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table  Loan Redemptions & Regienshments Since Previous Reporting	The verse providenced instructioning education in the most free price. There may be observed triggers, see the Providence of Terms are non-instructioning. On the States of the States o
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table	The verse providency intrinct trapes (divided in the most trapes and interest part (divided in the most part of the season and the part of the season are season and the season are season are season are season and the season are season and the season are season and the season are season are season and the season are s
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table  Loan Redemptions & Replenishments Since Previous Reporting  table table	The reap production into future displaced in the most format production of the first graph of the most part of the second production of the first graph of the first
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table  Loan Redemptions & Regienshments Since Previous Reporting	The vas promiserior intensing for the lasses, entaining in the lasses and things his strain, as midled in the relivent was agreement.  There are no minimum rating for the lasses, enhanced is strained in the lasses of the lasses and entailed in the relivent was agreement.  There are no minimum rating for the lasses, example of the contract regions and the lasses of
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table  Loan Redemptions & Replenishments Since Previous Reporting Date table  Product Rate Type and Reversionary Profiles table	The verse providenced information deviced in this retained reductions of this contract reduction of the contract reduction
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table  Loan Redemptions & Replenishments Since Previous Reporting Onte table  Product Rate Type and Reversionary Profiles table  Regional distributions table	The verse providenced institutioning enditioned in the most training providence of which the first providence of the first pro
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table  Loan Redemptions & Replenishments Since Previous Reporting  Date table  Product Rate Type and Reversionary Profiles table	The was providently intensing for the issues, relationally in strains, and included in the relevant was agreement.  There are no minimum rating for the issues, relationally in strains, as included in contract programmer (Egges) and the Provided (Egges) and the relevant was agreement.  There are no minimum rating for the issues, relationally included in the contract programmer (Egges) and the Provided (Egges) and the contract provided (Egges) an
Counterparties, Ratings table  Accounts, Ledgers table  Asset Coverage Test ("ACT") table  Programme-Level Characteristics table  Mortgage collections table  Loan Redemptions & Replenishments Since Previous Reporting Onte table  Product Rate Type and Reversionary Profiles table  Regional distributions table	The verse providenced institutioning enditioned in the most training providence of which the first providence of the first pro