National Transparency Template March 2024





Counterparties, Ratings													
					Counterparty/ies	F	itch	Mod	dy's		S&P		DBRS
						Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigg	qe Current ratio
Covered bonds	•				0	N/A	Aaa / NR / AAA	N/A	Aaa / NR / AAA	N/A	N/A	N/A	N/A
Issuer					Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)					Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A	N/A	N/A
Cash manager					Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Account bank					HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)					Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool					Coventry Building Society	A-	A-	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool					N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£5,319,581,982	£444,550,000	£645,412,500	£434,125,758									
Swap notional maturity/ies	04/07/2065	20/06/2026	07/07/2028	07/12/2026									
LLP receive rate/margin	6.39341%	1.52800%	1.02000%	4.44250%	· ·								
LLP receive rate/margin LLP pay rate/margin	3.12336%	3.12336%	3.12336%	3.12336%									
Collateral posting amount(s) (GBP)					£418,069,867.09								

	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
evenue receipts (please disclose all parts of waterfall)		AVAILABLE REVENUE RECEIPTS	
	AVAILABLE REVENUE RECEIPTS	(a) Revenue Receipts - Interest received from Borrowers: £16.570.615	
	(a) Revenue Receipts - Interest received from Borrowers: £16,705,543	(a) Revenue Receipts - Fees charged to Borrowers: £222,935	
	(a) Revenue Receipts - Fees charged to Borrowers: £306.719	(b) Interest received: £780,233	
	(b) Interest received: + 755 901	(c) Excess Reserve Fund: £0	
	(c) Excess Reserve Fund: £0	(d) Other Revenue Receipts : £6.818.528	
	(d) Other Revenue Receipts: £6.636.472	(e) Excess Required Coupon Amount: £0	
	(e) Excess Required Coupon Amount: £0	(f) Reserve Ledger credit amounts following Notice to Pay: £0	
	(e) excess required coupon Aniouni. 20 (f) Reserve Ledger credit amounts following Notice to Pay. £0	(g) Amounts Belonging to Third Parties: -£222,935	
	(i) Reserve Leager creati amounts following Notice to Pay: ±0 (a) Amounts Belonain to Third Parties: -£306.719	(g) Amounts Belonging to Third Parties: -£222,935 (h) Required Coupon Amount: £0	
	(h) Required Coupon Amount: £0	(i) Interest Accumulation Ledger: £0	
	(i) Interest Accumulation Ledger: £0	Total Available Revenue Receipts: £24,169,376	
	Total Available Revenue Receipts: £24,097,917		
		PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	(a) Fees due to Bond Trustee and Security Trustee: £0	
	(a) Fees due to Bond Trustee and Security Trustee: £0	(b) Fees due to Agent: £0	
	(b) Fees due to Agent: £0	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: -£12,483,872	(d) Amounts due to the Interest Rate Swap Provider: -£11,703,801	
	(e) (i) Amounts due to//from) the Covered Bond Swap Providers: £0	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £22,383,374	(ii) Amounts due on the Term Advance: £9.430.600	
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(i) Transfer to Standby GIC Account following Servicer Event of Default: 20	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	
		(b) Transfer to Reserve Ledger: £7.143.707	
	(h) Transfer to Reserve Ledger: £6,671,199 (i) Excluded Swap Termination Amounts: £0	(n) I ranster to Reserve Leager: £7,143,707 (i) Excluded Swap Termination Amounts: £0	
	(j) Indemnity amounts due to the Members: £0	(j) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions: £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £7,527,217	(I) Deferred Consideration: £19,298,870	
	(m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £0	(n) Members profit amount: £0	
ncipal receipts (please disclose all parts of waterfall)			
icipai receipio (piease disclose all parts di Wateriali)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £33,797,372	(a) Scheduled amounts received from Borrowers: £35,854,644	
	Unscheduled amounts received from Borrowers: £37,152,219	Unscheduled amounts received from Borrowers: £36,076,223	
	Less Further Advances made: -£2.368.690	Less Further Advances made: -£2.478.822	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(iii) Sale of Selected Loans: £0	(iii) Sale of Selected Loans: £0	
	(iii) Cale of Gelected Loans. 10 Total Available Principal Receipts: £68.580.901	Total Available Principal Receipts: £69.452.045	
	Total Available Filhicipal Necelplas. 200,000,901	Total Available Fillicipal Necelpts. 209,402,043	
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	1
	PRE-ACCELERATION PRINCIPAL PROMOTHY OF PAYMENTS (a) Purchase of New Loans or Substitution Assets: £0	(a) Purchase of New Loans or Substitution Assets: £0	
	(b) Transfer to Principal Ledger: £0	(b) Transfer to Principal Ledger: £0	
	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	(c) (i) Amounts due to the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £0	(ii) Amounts due on the Term Advance: £0	
	(d) Capital Distribution to Members: £68,580,901	(d) Capital Distribution to Members: £69,452,045	
serve ledger	£ 42,072	468 £ 34.928.762	£ 42
venue ledger		356 £ 18.580.976	
ncipal ledger		901 £ 69.452.045	
e-maturity liquidity ledger	N/A 00,300	N/A	N/A

Asset Coverage Test*	Value	Description (please edit if different)	٦
Δ	Value 6.012.018.650	A: Arrears Adjusted True Balance	-
В	£ -	B: Principal Receipts Retained in Cash	1
С	£ -	C: Retained Cash Contributions	1
			1
D	69 500 001	D: Substitution Assets - Principal Receipts* & D: Substitution Assets - Capital Contributions	
F	F 00,300,301	0	al de la companya de
V	£ -	0	and the second s
W	£	0	<u> </u>
X	£ 236,080,592	X: Savings set off balance	
Y	<u>E</u> -	Y : Flexible draw deduction	
Z Total	£ 45,578,052 £ 5,799,840,915	Z: Negative carry adjustment	
Total	5,799,840,915	1	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance		
Asset percentage (%)	88.0%	1	
Maximum asset percentage from Fitch (%)	88.0%		
Maximum asset percentage from Moody's (%)	99.5% N/A		
Maximum asset percentage from S&P (%)	N/A		
Maximum asset percentage from DBRS (%)	N/A		
Credit support as derived from ACT (GBP)	£ 1,925,752,657	1	
Credit support as derived from ACT (%) *Asset Coverage Test does not include series 14 as it was issue		1	
Programme-Level Characteristics	Tarior are demonstration		
Programme currency	EUR		
Programme size Covered bonds principal amount outstanding (GBP, non-GBP	7bn		
Covered bonds principal amount outstanding (GBP, non-GBP	1-		
series converted at swap FX rate) Covered bonds principal amount outstanding (GBP, non-GBP	£ 3,874,088,258.00	4	
covered ponds principal amount outstanding (GBP, non-GBP	£ 3.846,005,000		
series converted at current spot rate) Cover pool balance (GBP)	E 3,540,000,000	1	
GIC account balance (GBP)	E 0,033,72,470 £ 129,438,725	1	
Any additional collateral (please specify)	E		
Any additional collateral (GBP)	£ -	i	
Aggregate balance of off-set mortgages (GBP)	£ 596,916,436 £ 236,080,592		
Aggregate deposits attaching to the cover pool (GBP)	£ 236,080,592		
Aggregate deposits attaching specifically to the off-set	400 000 000		
mortgages (GBP)	£ 188,069,880 3,088,306,707		
Nominal level of overcollateralisation (GBP) Nominal level of overcollateralisation (%)	3,083,306,707 79,7%	•	
Number of loans in cover pool	19.70 48.389		
Average loan balance (GBP)	£ 141,217	1	
Weighted average non-Indexed LTV (%) Weighted average Indexed LTV (%)	48.8%		
Weighted average Indexed LTV (%)	43.9%		
Weighted average seasoning (months)	60.7 224.5		
Weighted average remaining term (months)	223.4	1	
Weighted average interest rate (%) Standard Variable Rate(s) (%)	3.12% 7.49%	-	
Constant Pre-Payment Rate (%, current month)	0.50%		
Constant Pre-Payment Rate (%, quarterly average)	0.92%		
Principal Payment Rate (%, current month)	0.99%		
Principal Payment Rate (%, quarterly average)	1.47%		
Constant Default Rate (%, current month)	0.00%		
Constant Default Rate (%, quarterly average)	0.00%	4	
Fitch Discontinuity Factor (%)	n/a Probable	1	
Moody's Timely Payment Indicator		1	
Moody's Collateral Score (%, including/excluding systemic risk)	4.0% / 2.4%		
		1	
Mortgage collections			
Mortgage collections (scheduled - interest)	£ 16,705,543		
Mortgage collections (scheduled - principal)	£ 33,797,372	-	
Mortgage collections (unscheduled - interest)	-	-	
Mortgage collections (unscheduled - principal)	£ 34,783,529	1	
Loan Redemptions & Replenishments Since Previous Report	ting Date		
2 Similand Since i revious Repor	Number	% of total number	Amount (GBP) % of total amount
Loan redemptions since previous reporting date	352	0.7%	6 29,808,110 0.4%
Loans bought back by seller(s)	755	1.6%	6 34,808,156 0.5%
of which are non-performing loans	47	0.1%	6 7,363,021 0.1%
of which have breached R&Ws	44	0.1% 0.5%	6 528,766 0.0%
Loans sold into the cover pool	247	0.5%)	6 42,230,852 0.6%
Product Rate Type and Reversionary Profiles			Weighted average
.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			Remaining teaser
	Number	% of total number	Amount (GBP) % of total amount Current rate period (months) Current margin Reversionary margin Initial rate
Fixed at origination, reverting to SVR	47,316	83.0%	6 6,051,716,708 88.6% 2.74% 29.8 1.01% -0.07% 2.669
Fixed at origination, reverting to Libor		0.0%	6 0 0.0% 0.00% 0 0.00% 0
Fixed at origination, reverting to tracker	761		
Fixed for life Tracker at origination, reverting to SVR	3 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	0.0% 1.5%	6 0 0.0% 0.00% 0 0.00% 0
	000	0.0%	
Tracker at origination, reverting to Libor Tracker for life	779	1.4%	6 39,243,737 0.6% 5.96% 0 0.71% 0.71% 5.479
Tracker at origination, reverting to Libor Tracker for life SVR, including discount to SVR	779 7,299	1.4%	6 39,243,737 0.6% 5.96% 0 0.71% 0.71% 5.479 6 535,236,091 7.8% 6.13% 0 -1.36% -1.36% 6.139
Tracker at origination, reverting to Libor Tracker for life	7.299 0	1.4% 12.8% 0.0%	6 39.243,737 0.6% 5.96% 0 0.71% 0.71% 5.47% (4.535,236,091 7.8% 6.13% 0 -1.36% 1.36% 6.13% 0 0.00% 0.00% 0.00% 0.00%
Tracker at origination, reverting to Libor Tracker for life SVR, including discount to SVR		1.4% 12.8% 0.0%	6 535,236,091 7.8% 6.13% 0 -1.36% -1.36% 6.139 6 0 0.0% 0.00% 0 0.00% 0.00% 0.00%

atifications ears breakdown	Number	% of total number	Amount (GBP)	% of total a
rrent	48,200	99.6%	£ 6.808.525.906	70 Or total i
month in arrears	133		£ 17,288,773	
months in arrears	54	0.1%	£ 7,556,657	
nonths in arrears		2 0.0%	£ 1,135	
nonths in arrears		0.0%	£ -	
2 months in arrears		0.0%	£ -	
months in arrears		0.0% 9 100.0%	£ -	
al	48,386	9 100.0%	£ 6,833,372,470	
rent non-Indexed LTV	Number 32,901	% of total number 1 68.0%	Amount (GBP) £ 3,338,579,862	% of total a
196 1596	3.240 3.250	9 6.7%	£ 5,330,579,602 £ 640,044,277	
10%	3,249 3,164	6.5% 4 6.5%	£ 678,465,955	
5%	3, to	7 5.7%	£ 628,317,845	
0%		2 5.3%	£ 613,226,749	
5%			£ 563,623,000	
0%		4 2.7%	£ 563,623,000 £ 320,347,027	
5%	215	0.4%	£ 48 429 606	
1%		5 0.4% 0 0.0%	£ 48,429,606 £ 2,338,149	
5%				
00%		0.0%	ę .	
105%	i	0.0%	£ -	
110%		0.0%	£ -	
125%			£ -	
6+ I		0.0% 9 100.00%	£ -	
	48,389	9 100.00%	£ 6,833,372,470	
ent Indexed LTV	Number	% of total number	Amount (GBP)	% of total
%	36,843	76.1%	£ 4,033,517,110	
5%	2,637	7 5.4%	£ 582,188,925	
9%	2,685	5.5%	£ 615,640,118	
5%	2,548	B 5.3%	£ 631,675,575	1
0%	2,086	6 4.3%	£ 530,782,608	-
5% 0%	1,433		£ 391,693,378 £ 38,789,505	-
		0.3%	£ 38,789,505	
5% 0%		6 0.0% 0 0.0%	£ 6,349,240 £ 2,545,172	
5%		1 0.0%	£ 2,545,172 £ 190,838	
00%		0.0%	£ 190,838	-
105%		0.0%	<u>-</u>	
110%		0.0%	<u>r</u>	
125%			2	
12370 %+			£ .	
) 	48,38		£ 6,833,372,470	
rent outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total
,000 00-10,000	902 977	2 1.9%	2,073,012 7,281,373	
100-25,000	3.30s	9 6.8%	58,297,025	-
00-50,000	3,040 5,744	B 12.1% B 11.9%	219,294,310	
00-75,000 00-100,000	5.74 5.36	11 196	359,029,723 468,736,888	_
000-150,000	8,807	7 18.2%	1,089,407,369	
000-200,000	6,301	1 13.0%	1,094,140,537	
000-250,000	3,99	2 8.2%	891,261,100	
000-300,000		5.1%	676,483,477	
000-350,000				
000-400,000	2,48, 1,58(3.3%	511,227,142	
300-400,000	2,480 1,580 1,090	3.3% 4 2.1%	511,227,142 386,169,600	
000-450,000	645	1.3%	511,227,142 386,169,600 273,594,634	
000-450,000 000-500,000		5 1.3% 2 1.0%	511,227,142 386,169,600 273,594,634 218,366,656	
000-450,000 000-500,000 000-600,000	64 466 491	5 1.3% 2 1.0% 1 1.0%	511,227,142 386,169,600 273,594,634 218,366,656	
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000-450,000 000-500,000 000-600,000 000-700,000 000-800,000	94 465 495	5 13% 1.3% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0	511,227,142 386,169,600 273,594,634 218,366,656 265,990,062 180,056,862 73,724,220	
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000-450,000 000-59	64 64 64 64 64 64 64 64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,169,600 273,594,634 218,396,656 265,990,062 73,724,220 39,632,928 18,605,551 0 £ 6,833,372,470 Amount (GBP) 288,533,146 490,099,832 1,040,186,375 159,666,243	
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00-450,000 00-500,000	64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,163,045 281,610,613 213,504,634 213,604,634 213,604,634 213,604,634 213,604,634 213,742,270 213,742,270 213,73,742,270 214,613,742,270 214,613,613,613,613,613,613,613,613,613,613	
00-450,000 00-500,000	64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,163,045 281,610,613 213,504,634 213,604,634 213,604,634 213,604,634 213,604,634 213,742,270 213,742,270 213,73,742,270 214,613,742,270 214,613,613,614 226,533,142,614 226,534	
00-450,000 00-500,000	646	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,160,200 273,394,653,200 273,394,653,200 273,394,653,200 285,390,662 180,055,862 180,055,862 180,055,862 180,055,862 180,055,862 180,055,862 180,055,862 180,055,862 180,055,862 180,055,862 180,056,862 180,05	
00-450,000 00-500,000	64 64 64 64 64 64 64 64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,160,4634 386,160,4634 218,360,4634 128,360,4634 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 190,068,375 190,662 190,068,375 190,662 190,068,375 190,662 190,068,375 190,662 190,068,375 190,662 190,068,375 190,662 190,068,375 190,662 190,068,375 190,662 190,068,375 190,068,37	
00-450,000 00-500,000	64 64 64 64 64 64 64 64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 381,619,634 381,619,634 273,594,634 273,594,634 285,939,632 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,862 180,056,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,667,988 180,056,243 180,056,245 180,056,245 180,056,245 180,056,245 180,056,245 180,056,245 18	
100-450,000	64 64 64 64 64 64 64 64	5 13% 13% 10	511,227,142 386,160,243 386,160,243 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286 480,099,832 287,180,286 480,099,832 1,001,083,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180 287,	% of total
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100-450,000	64 64 64 64 64 64 64 64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,160,243 386,160,243 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286,180 287,180,286 480,099,832 287,180,286 480,099,832 1,001,083,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180,180,180 287,180 287,	% of total
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100-450 000	64 64 64 64 64 64 64 64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,160,262 386,160,262 273,394,635,262 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 190,166,875 199,856,243 180,166,875 199,856,875 19	% of total
100-450,000	64 64 64 64 64 64 64 64	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,160,262 386,160,262 273,394,635,262 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 180,056,802 190,166,875 199,856,243 180,166,875 199,856,875 19	% of total
100-450,000	64 64 65 65 65 65 65 65	5 13% 13% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	511,227,142 386,1634 386,1634 273,364,634 273,364,634 285,360,634 285,360,634 386,362,638 486,363,372,470 486,	% of total
100-450,000	64 64 64 64 64 64 64 64	5 13% 13% 13% 13% 13% 13% 13% 13% 13% 13%	511,227,142 386,160,20 281,306,160 281,306,160 281,306,160 281,306,160 281,306,160 281,306,160 281,306,160 281,306,160 281,306,160 281,307,470 281,337	% of total

ning	Number	% of total number	Amount (GBP)	% of total amount
	440	0.9%		1 4%
	4491	9.3%	£ 923,462,475	13.5%
i	6.735	13.9%	£ 1,165,636,036	17.1%
hs	6.844	14.1%		17.1%
iths	4,073	8.4%		9.79
onths	4,246	8.8%		9.19
onths	4.264	8.8%		8.29
nonths	4,621	9.5%		7.89
onths	2,742	5.7%		4.6%
months	1,823	3.8%		2.7%
months	3,905	8.1%	£ 323,976,975	4.7%
0 months	2.211	4.6%		2.3%
nonths	1 994	4.1%		1 9%
	48,389	100.0%	£ 6,833,372,470	100.0%
		<u> </u>		
ayment type	Number	% of total number	Amount (GBP)	% of total amount
	46,274	81.1%	5.963.039.643	87.3%
	8.404	14.7%	625,925,990	9.2%
	2,360	4.1%	244,406,838	3.6%
lease specify) Capped	0	0.0%	0	0.0%
,	57,038	100.00%	£ 6,833,372,470	
urpose type	Number	% of total number	Amount (GBP)	% of total amount
occupied	57.034	100.0%	6,833,093,364	100.0%
et	4	0.0%	279,106	0.0%
home	ň			0.0%
none	57,038	0.0% 100.0%	£ 6,833,372,470	100.0%
verification type	Number	% of total number	Amount (GBP)	% of total amount
erified	48,389	100.0%	6,833,372,470	100.0%
ck	0	0.0%	0	0.0%
rtified	ő	0.0%	0	0.0%
	48,389	100.0%	6,833,372,470	100.0%
·	<u> </u>	·	•	
aining term of loan	Number	% of total number	Amount (GBP)	% of total amount
nonths	2,266	4.7%	£ 49,887,989	0.7%
months	3,913	8.1%		2.4%
months	9,860	20.4%		11.1%
0 months	10,213	21.1%		18.8%
0 months	8,862	18.3%		23.0%
0 months	6,764			21.3%
		14.0%	£ 1,458,565,679	
	0,704 4,248	8.8%	£ 1 009 648 233	14.8%
	4,248 2,263	8.8% 4.7%	£ 1 009 648 233	14.8%
	4,248	8.8%	£ 1,009,648,233 £ 538,239,883	14.8%
nths	4.248 2.203 48.389	8.8% 4.7% 100.0%	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470	14.8% 7.9% 100.0%
nonths yment status	4 248 2 253 3 45,369 Number	8.8% 4.7% 100.0%	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP)	14.8% 7.9% 100.0% % of total amount
onths /ment status ed	4,248 2,203 48,389 Number 34,224	8 8 8 5 4 7 7 8 7 9 100 0 8 1 100 0 7 1 100 0	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168	14.8% 7.9% 100.0% % of total amount 62.8%
onths yment status eed sployed	4,248 2,263 48,889 Number \$4,248 1,263 48,889 1,264 1,279 1,279 1,279	8 8 9% 4 7% 100 0% % of total number 70 7% 28 8 8%	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051	14.89 7.99 100.09 % of total amount 62.89 35.19
onths /ment status ed ployed loyed	4 448 2 203 4 389 Number 3 424 9 1999 9 8	8 85% 4 7% 100 0% % of total number 70 7% 26 8%	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051 £ 7,514,975	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1%
yment status eed imployed lolojeed	4,248 2,263 48,389 Number 1,279 1,279 98 4586	8 8 9% 4 7% 100 0% % of total number 70 7% 28 8% 0 2%	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051 £ 7,514,975 £ 23,040,928	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.3%
poment status ved ved d d d d d d d d d d d d	4 448 2 203 4 389 Number 3 424 9 1999 9 8	8 85% 4 7% 100 0% % of total number 70 7% 26 8% 1 10%	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051 £ 7,514,975 £ 23,040,928 £	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.03%
880 months months loyment status loymed gred mentoloyed mentoloyed ded and of	4 4,48 2 2033 48,389 Number 34,224 12,979 9,99 9,99 9,99 9,99 9,99 9,99 9,99	8 8 8% 47% 100 0% 100 100 100 100 100 100 100 100	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051 £ 7,514,975 £ 23,040,928 £ 114,043,349	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.3% 0.0%
yment status eed imployed lolojeed	4,248 2,263 48,389 Number 1,279 1,279 98 4586	8 85% 4 7% 100 0% % of total number 70 7% 26 8% 1 10%	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051 £ 7,514,975 £ 23,040,928 £ 114,043,349	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.3% 1.7%
ment status of d of or or or	4 4,48 2 2033 48,389 Number 34,224 12,979 9,99 9,99 9,99 9,99 9,99 9,99 9,99	8 8 8% 47% 100 0% 100 100 100 100 100 100 100 100	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051 £ 7,514,975 £ 23,040,928 £ 114,043,349	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.3% 1.7%
nent status d d d doloved	4 4,48 2 2033 48,389 Number 34,224 12,979 9,99 9,99 9,99 9,99 9,99 9,99 9,99	8 8 8% 47% 100 0% 100 100 100 100 100 100 100 100	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4,293,166,168 £ 2,395,607,051 £ 7,514,975 £ 23,040,928 £ 114,043,349	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.3% 1.7%
yment status yment status de de de de de de de de de d	4,248 2,263 48,389	8 8 8% 47% 100 0% 100 100 100 100 100 100 100 100	£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 Amount (GBP) £ 4293,166,168 £ 2,396,507,051 £ 7,514,975 £ 23,040,928 £ 114,043,349 £ 6,833,372,470	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.1% 1.7% 100.0%
ment status ed ploipted oved tor d Bonds Outstanding, Associated Derivatives (please tel	4,248 2,263 2,263 4,389	8 8 8% (47% 1000%) 4 7% (1000%) % of total number 7.0 7% (2.2%) 9.2 8 % (9.0%) 1.0 0.0% (1000%) 1.0 0.0% (1000%)	E 1.009.648.233 £ 538.239.883 £ 6.833.372.470 Amount (GBP) £ 4.293.166.168 £ 2.395.607.051 £ 7.514.975 £ 23.040.928 £ 114.043.349 £ 6.833.372.470	14.89 7.99 100.09 % of total amounts 62.89 35.19 0.39 0.09 1.179 100.09
ment status d d d d d d d d d d d d d d d d d d d	4,248 2,263 2,263 48,389	8 8 9% (£ 1.009.648.233 £ 538.239.883 £ 6.833.372,470 Amount (GBP) £ 4.293.166.168 £ 2.396.607.051 £ 7.514.975 £ 23.040.928 £ 114.043.349 £ 6.833.372,470	14.8% 7.99% 100.0% 5 of total amount 62.8% 35.1% 0.1% 0.3% 1.7% 100.0%
nent status d d d doved ov IB Bonds Outstanding, Associated Derivatives (please stating (Moody/sSAP/Fitch/DBRS) alting (Moody/sSAP/Fitch/DBRS)	4,248 2,263 2,263 4,389	8 8 8% (47% 1000%) 4 7% (1000%) % of total number 7.0 7% (2.2%) 9.2 8 % (9.0%) 1.0 0.0% (1000%) 1.0 0.0% (1000%)	E 1.009.648.233 £ 538.239.883 £ 6.833.372.470 Amount (GBP) £ 4.293.166.168 £ 2.395.607.051 £ 7.514.975 £ 23.040.928 £ 114.043.349 £ 6.833.372.470	14.8% 7.9% 100.0% % of total amount 62.8% 35.1% 0.1% 0.3% 100.0% 177% 100.0%
ment status Id Id Id Id Id Id Id Id Id I	4,248 4,248 2,263 4,389 4,38	8 8 8% (£ 1,009,648,233 £ 538,239,883 £ 6,833,372,470 £ 4,293,166,168 £ 2,395,607,051 £ 23,040,928 £ 114,043,3- £ 114,043,3- £ 115,01220 1,501220 Asa/NR/AAA Asa/NR/AAA	14.8% 7.9% 100.0% % of total amount 62.0% 35.1% 0.1% 10.0% 10.0% 10.0% 10.0% 10.0% 4
ment status d d d d d d d d d d d d d d d d d d	4,248 2,263 2,263 48,389 Number 34,224 12,019 12,0	8 8 8% 47% 100 05% 100	£ 1,009,548,233 £ 538,239,883 £ 6.833,372,470 Amount (GBP) Amount (GBP) £ 4,293,661,68 £ 2,395,607,081 £ 7,514,975 £ 23,040,928 £ 111,043,349 £ 6.833,372,470 111,1501,220 Ama / NR / AAA Ama / NR / AAA	14.8% 100.0% 100
ment status d d d doved ved IBonds Outstanding, Associated Derivatives (please is intending (Moodys/SAP/Fitch/DBRS) alling (Moodys/SAP/Fitch/DBRS) alling intending (Moodys/SAP/Fitch/DBRS) alling intending (Moodys/SAP/Fitch/DBRS) all itsuance utstanding	4,248 4,248 2,263 4,389 4,38	8 8 9% (100 %) 6 100 % (100 %)	£ 1,009,648,238 £ 538,239,883 £ 6833,372,470 Amount (GBP) £ 4,293,66,168 £ 2,396,607,631 £ 7,514,975 £ 23,040,928 £ 114,043,349 £ 6833,372,470 115,012,000 115,012,000 116,000 116,000	14.8% 7.9% 100.0% % of total amount of 62.9% 36.1% 0.1% 0.0% 1.7% 100.0% 100.0% 2020/202 Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA Asa / NR / AAA Second of 62.000, 000 850.000,000
nont status d d d d d d d d d d d d d d d d d d	4,248 4,248 2,263 48,389	8 8 8% / 100	£ 1009.648.238 £ 588.23.888 £ 6883.372.470 Amount (GBP) £ 4.285.106,188 £ 7.516.975 £ 7.516.975 £ 7.516.975 £ 114.043.440 £ 6.833.372.470 111 1511.25 GBP 500.000.000000 500.000.000000000000	14.8% 7.9% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.000.000 100.000.000.000 100.000.000
mment status et el et el et el ployed tor d Bonds Outstanding, Associated Derivatives (please place or rating (Moody's/SAPFitch/DBRS) rating (Moody's/SAPFitch/DBRS) rating (Attoody's/SAPFitch/DBRS) rating (Attoody's/SAPFitch/DBRS) ration	4,248 2,263 4,389 Number 1,297 2,324 1,297 2,207 3,224 3,224 3,298 4,2	8 8 9% (100 %) 6 100 % (100 %)	E 1009.648.238 E 582.29.883 E 6833.372.470 E 6833.372.470 E 6833.372.470 E 6833.372.470 E 7.514.975	14.8% 7.7% 100.000.000 100.000.000 100.000.000 100.000.0
onths ment status ad del	4,248 2,263 2,263 4,389 Number 3,224 2,263 2,263 2,263 2,263 2,263 2,264 2,297 2,244 2,297 2,245 2,255 2,245 2,245 2,255 2,2	8 8 8% (£ 1,009,648,233 £ 538,239,883 £ 6833,372,470 2 4283,166,168 £ 2,345,66,168 £ 2,346,572 £ 14,043,340 £ 16,833,372,470 11,150,120 43,172,470 11,150,120	14 8% 7 79% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 000 0
yment status red red red red red red red re	4,248 2,263 4,389 Number 1,297 2,324 1,297 2,207 3,224 3,224 3,298 4,2	8 8 8% (100 %) 6 100 100 100 100 100 100 100 100 100 1	£ 1,009,648,233 £ 538,239,883 £ 6833,372,470 2 4283,166,168 £ 2,345,66,168 £ 2,346,572 £ 14,043,340 £ 16,833,372,470 11,150,120 43,172,470 11,150,120	14 8% 7 9% 100 00 00 00 100 00 00 00 00 00 00 00 0
poyment status overed problem graded problem	4,248 2,263 2,263 4,389 Number 3,224 2,263 2,263 2,263 2,263 2,263 2,264 2,297 2,244 2,297 2,245 2,255 2,245 2,245 2,255 2,2	8 8 8% (E 1009.648.238 E 582.29.883 E 6833.372.470 E 6833.372.470 E 6833.372.470 E 6833.372.470 E 7.514.975	14 8% 7 79% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 0% 100 000 0
months (loyment status Gred Gred menlowed phipicad and and and de de de de de de de	4,248 4,248 2,263 48,389	8 8 8% / 100	E 1009,648,233 E 6883,372,470 Amount (52P) E 4,293,166,186 E 2,396,670 E 1,203,670 E 1,304,770 E 6,833,372,470 E 114,043,349 E 114,043,349 E 1,501,203 Aga f NR / AAA Aga / NR / AAA	14 8% 7 9% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 000 0
oryment status overed model motived description of the status of the status over description of the status of the	4,248 4,248 2,263 4,389 4,389 1,274 1,27	8 8 8% (100%) 47% (100%) 500,000,000 (100%) 500,000 (100%) 5	£ 1,009,648,233 £ 538,239,883 £ 6833,372,470 2 4283,166,168 £ 2,345,66,168 £ 2,346,572 £ 14,043,340 £ 16,833,372,470 11,150,120 43,172,470 11,150,120	14 8% 7 9% 100.0
ownernt status overd monotod monotod d d d d d d d d d d d d	4,248 4,248 2,263 48,389	8 8 8% (100 %) 6 100 % (100 %) 6 100 % (100 %) 6 100 % (100 %) 6 1	E 1009.648.233 E 6833.372.470 S 6833	14 8% 7 9% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 00% 100 000 0
ownent status over a control of the	4,248 4,24	8 8 9% 4 7% 4 7% 10,00%	£ 1009,648,233 £ 683,372,470 Amount (583,372,470 £ 4,233,169,188 £ 2,396,607,091 £ 7,514,075 £ 2,304,075 £ 114,043,340 £ 6,833,372,470 1191,000 191,000 191,000 1	14 8% 7 9% 100.0
yment status your own of the status your own	4,248 4,248 2,263 4,389	8 8 8% 4 7% 1000% % of total number 7.0 7% 9 2 5% 10	E 1009.648.238 E 588.23.883 E 6883.372.470 Amount (5883.372.470 E 2.305.167.676 E 7.514.975 E 2.305.967.676 E 114.043.346 E 6.833.372.470 11 11 1501.20 Asa / NR / AAA S / NR	14,8% of 100 J/M. 7,9% of 100 J/M. 100
ment status de	4,248	8 8 8% (E 1009,648,233 E 6833,372,470 E 6833,372,470 E 6833,372,470 E 6833,372,470 E 7,514,975 E	14,8% of total amount. % of total mount. (2,8% of total mount. (3,1% of total mount. (4,1% of total mount. (4,1% of total mount. (5,1% of total mount. (6,1% of total mount. (6
went status oved end ded Bonds Outstanding, Associated Derivatives (please or status (Meodys/S&P/Fitch/DBRS) fiting (Meodys/S&P/Fitch/DBRS) it issuance utstanding ate (rate £1) pe (hard/Soft-bullet/pass-through) it fram family to fish and with the maturity date maturity des summent false summent false sub if flood, margin and reference rate if floating) syble under extended maturity period (%) onal denomination onal amount	4,248 4,24	8 8 8% (E 1009,648,233 E 6.883,372,470 E 6.883,372,470 E 6.883,372,470 E 6.883,372,470 E 7.514,975	14,8% of total amount of the total of the to
ment status d d d d d d d d d d d d d d d d d d d	4,248	8 8 8% (E 1009,648,233 E 6833,372,470 E 6833,372,470 E 6833,372,470 E 6833,372,470 E 7,514,975 E	14.8% of total amount. % of total amount. 35.0 ft total amount. 35.1 ft total amount. 36.1 ft total amount. 36.2 ft total amount. 3

Swap notional maturity

LIP receiver relativistic in the folial against all of the swaps with this counterparty

The collateral posting amount*

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

On the 102/102/2025 denies 12 maturity date has been amended to 02/04/2026 with margin of 0.5% and this will be reflected in next month's reporting.

Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (ves/no)	Consequence of a trigger breach
Issuer Event of Default	lissuer failure to pay on Covered Bonds or issuer insolvency	N/A / N/A / N/A / N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Sen/cer's ratings fall below required levels	NA/P-2/F2/NIA	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Senticer's ratings fall below required levels	N/A / Baa1 / BBB / N/A	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	NIA / NIA / NIA / NIA	No	If not remedied within three calculation dates, triggers Issuer Event of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	N/A / N/A / N/A / N/A	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	N/A / A2 / P-1 / A- / F1 / N/A	No	Collateral posting
Cash Manager (1)	Cash Managen's ratings fall below required levels	N/A / Baa1 / BBB / N/A	No	Enter into Back up Cash Manager Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	N/A / Baa3 / BBB- / N/A	No	Appoint Back up Cash Manager
Stand-by Account Bank	Account Bank's ratings fall below required levels	N/A / P-1 / F1 / N/A	No	Appoint Stand-by Account Bank