# National Transparency Template June 2013

Administration	

- Additional Control of the Control		
Name of issuer	Coventry Building Society	
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society Covered Bonds	
	Andrew Turvey (Head of Liquidity Planning)	
	Telephone: +44 (0)24 7643 5107	
	E-mail: Andrew.Turvey@thecoventry.co.uk	
	Mailing Address: Oak Tree Court, Binley Business Park, Harry Weston Road,	
Name, job title and contact details of person validating this form	Coventry, CV3 2UN	
Date of form submission		31/07/13
Start Date of reporting period		01/06/13
End Date of reporting period		30/06/13
Web links - prospectus, transaction documents, loan-level data	https://live.irooms.net/CoventryBuildingSociety/	
** 60 iiika - prospectus, transaction documents, toan-level data	https://live.irooma.ner/CoveritryDulking30Clety/	

	Counterparty/ies		Fitch	Moody's	;	S&P		D	DBRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	urrent ratio	Rating trigger	Current rating
Covered bonds		N/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer	Coventry Building Society	N/A	A	N/A	A3	N/A	N/A	N/A	N/A
Seller(s)	Coventry Building Society	N/A	A	N/A	A3	N/A	N/A	N/A	N/A
Cash manager	Coventry Building Society	BBB	A	Baa1	A3	N/A	N/A	N/A	N/A
Account bank	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Stand-by account bank	HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Servicer(s)	Coventry Building Society	BBB	A	Baa1	A3	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	A3	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)	4,375,532,441								
Swap notional maturity/ies	19/04/2018								
LLP receive rate/margin	1.68188%								
LLP pay rate/margin Collateral posting amount(s) (GBP)	3.51182%								
Collateral posting amount(s) (GBP)	2,200,000								

### Accounts, Ledgers

Accounts, Ledgers	Value as of End Date of reporting period		Value as of Start Date of reporting period		Fargeted Value
	- and an				
	Interest Received on mortgages: £11.777.010		Interest Received on mortgages: £12.634.558		
	Fees Received on mortgages due to CBS: £602,241		Fees Received on mortgages due to CBS: £300,766		
	Interest Received on GIC Account: \$827		Interest Received on GIC Account: £850		
	Interest Received on Substitution Assets: £18.685		Interest Received on Substitution Assets: £57.148		
	Interest received on oubstitution Assets. 210,005		interest received on oddstitution Assets. 237,140		
	Any other receipts not covered above : £59,181		Any other receipts not covered above : £63,490		
	Available Revenue Receipts as at month end: £12,457,945		Available Revenue Receipts as at month end: £13,056,812		
	·		·		
	Fees paid to third parties: £634,340		Fees paid to third parties: £374,839		
	Interest on Interest Rate Swap - Series 1-5: £6,515,996		Interest on Interest Rate Swap - Series 1-5: £6,698,811		
	Interest on Covered Bond Swap - Series 3: £1,354,551		Interest on Covered Bond Swap - Series 3: £1,311,245		
	Interest on Covered Bond Swap - Series 4: £1,294,621		Interest on Covered Bond Swap - Series 4: £1,337,170		
	Interest on Covered Bond Swap - Series 5: £975,259		Interest on Covered Bond Swap - Series 5: £1,007,237		
	Interest on Term Advance - Series 1&2: £1,142,680		Interest on Term Advance - Series 1&2: £1,179,360		
	Any other payments not covered above : £679		Any other payments not covered above : £662		
	Transfer to/(from) Reserve Ledger: £6.538		Transfer to/(from) Reserve Ledger: -£1,485		
	Payments made (incl repatriation to CBS): £533,281		Payments made (incl repatriation to CBS): £1,148,973		
Revenue receipts (please disclose all parts of waterfall)					
	Scheduled Principal Receipts: £13,601,120		Scheduled Principal Receipts: £17,197,551		
	Unscheduled Principal Receipts: £44,880,687		Unscheduled Principal Receipts: £59,404,519		
	Available Principal Receipts as at month end: £58.481.808		Available Principal Receipts as at month end: £76.602.070		
	Available Fillicipal necelpts as at month end. 236,461,606		Available Frincipal neceipts as at month end. £70,002,070		
	Remainder to Members: £58,481,808		Remainder to Members: £76,602,070		
Principal receipts (please disclose all parts of waterfall)					
Reserve ledger	2	14,965,823			£ 14,965,823
Revenue ledger	2	13,457,945		14,056,813	
Principal ledger	2	58,481,808		76,602,070	
Pre-maturity liquidity ledger	N/A		N/A		WA.

set	Cover	age 1	est

Asset Coverage Test		
		Description (please edit if different)
A	£ 3,462,223,439	A: Arrears Adjusted True Balance
В	£	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£ 58,481,808	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E		
V		
W		
X	£ 57,970,668	X: Savings set off balance
Υ	€ -	Y : Flexible draw deduction
Z	£ 151,630,468	Z: Negative carry adjustment
Total	£ 3,311,104,111	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	
Asset percentage (%)	78.4%	

Asset percentage (%)
Maximum asset percentage from Fitch (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from SBP (%)
Maximum asset percentage from SBPS (%)
Maximum asset percentage from DBRS (%)
Credit support as derived from ACT (GBP)
Credit support as derived from ACT (%)

Programme-Level Characteristics	
Programme currency	EUR
Programme size	7bn
Covered bonds principal amount outstanding (GBP, non-GBP	
series converted at swap FX rate)	£ 3,220,050,000
Covered bonds principal amount outstanding (GBP, non-GBP	
series converted at current spot rate)	£ 3,205,906,000
Cover pool balance (GBP)	£ 4,417,428,709
GIC account balance (GBP)	£ 86,905,576
Any additional collateral (please specify)	
Any additional collateral (GBP)	€ .
Aggregate balance of off-set mortgages (GBP)	£ 535,669,082
Aggregate deposits attaching to the cover pool (GBP)	£ 57,970,668
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 37,748,942
Nominal level of overcollateralisation (GBP)	1,283,920,019
Nominal level of overcollateralisation (%)	39.9%
Number of loans in cover pool	41,344
Average loan balance (GBP)	£ 106,846
Weighted average non-Indexed LTV (%)	54.9%
Weighted average Indexed LTV (%)	53.4%
Weighted average seasoning (months)	39.7
Weighted average remaining term (months)	205.6
Weighted average interest rate (%)	3.5%
Standard Variable Rate(s) (%)	4.7%
Constant Pre-Payment Rate (%, current month)	1.0%
Constant Pre-Payment Rate (%, quarterly average)	1.7%
Principal Payment Rate (%, current month)	1.3%
Principal Payment Rate (%, quarterly average)	2.0%
Constant Default Rate (%, current month)	0.0%
Constant Default Rate (%, quarterly average)	0.0%
Fitch Discontinuity Factor (%)	15.7%
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 3.7%

#### Mortgage collections

Mortgage collections (scheduled - interest)	£	11,777,010
Mortgage collections (scheduled - principal)	£	13,601,120
Mortgage collections (unscheduled - interest)		
Mortgage collections (unscheduled - principal)	£	44,880,687

#### Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Previous Reporting Date							
	Number	% of total number	Amount (GBP)	% of total amount			
Loan redemptions since previous reporting date	336	0.8%	40,650,726	0.9%			
Loans bought back by seller(s)	2,684	6.5%	286,409,306	6.5%			
of which are non-performing loans	94	0.2%	6,434,864	0.1%			
of which have breached R&Ws	6	0.0%	615,578	0.0%			
Loans sold into the cover pool	2,511	6.1%	358,593,388	8.1%			

Product Rate Type and Reversionary Profiles Weighted average Remaining teaser period Number % of total number Amount (GBP) % of total amount Current margin Reversionary margin Initial rate
2.98% 4.22% 3.95% Current rate (months) Fixed at origination, reverting to SVR Fixed at origination, reverting to SVR Fixed at origination, reverting to Libor Fixed at origination, reverting to tracker Fixed for life Tracker at origination, reverting to SVR Tracker at origination, reverting to Libor Tracker for life SVR, including discount to SVR Libor Total 0.00% 0.00% 0.79% 5.32% 0.29% 0.00% 4.14% 3.23% 6.3% 0.0% 9.2% 0.0% 6.3% 24.3% 0.0% 1.29% 0.00% 3.44% 0.00% 1.30% 3.38% 0.00% 3.45% 0.79% 0.29% 2.94% 0.00% 0.80% 2.87% 0.00% 2.67% 3,380 278,715,199 61 3,475 2,734 407,190,826 7.2% 0.0% 7.1% 30.1% 3,444 14,624 0.0% 0 100.0% £ 4,417,428,709 48,505

Stratifications				
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	41,179	99.6%	6 £ 4,401,422,679	99.69
0-1 month in arrears	99	0.2%	6 £ 9,613,089	0.29
1-2 months in arrears	66	0.2%	6 £ 6.392.942	0.19
2-3 months in arrears	0		6 8 -	0.0
3-6 months in arrears	0		6 8 -	0.0
6-12 months in arrears	0		6 8 -	0.09
12+ months in arrears	0		6 8 -	0.09
Total	41,344	100.0%	6 £ 4,417,428,709	100.09
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	22,780	55.1%	6 £ 1,615,595,864	36.69
50-55%	2,678	6.5%	6 £ 355,025,556	8.09
55-60%	2,849	6.9%	6 £ 391,252,594	8.99
60-65%	3,088	7.5%	6 £ 472,163,777	10.79
65-70%	2,890	7.0%	6 £ 421,932,647	9.69
70-75%	3,089	7.5%	6 £ 500,694,388	11.39
75-80%	3,192	7.7%	6 £ 541,120,858	12.29
80-85%	520	1.3%	6 £ 76,994,983	1.79
85-90%	192	0.5%	6 £ 31,125,963	0.79
90-95%	44			0.29
95-100%	22	0.1%	6 £ 3,813,175	0.19
100-105%	0	0.0%	6 £ -	0.09
105-110%				
110-125%				
125%+				
Total	41,344	100.00%	6 £ 4,417,428,709	100.009
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	23,103	55.9%	6 £ 1,700,336,187	38.59
50-55%	2,789	6.7%	6 £ 361,497,738	8.29
55-60%	2,922	7.1%	6 £ 423,771,393	9.69
60-65%	3,056	7.4%	6 £ 470,183,514	10.69
65-70%	3,168	7.7%	6 £ 480,139,954	10.99
70-75%	3,826	9.3% 5.8%	6 £ 603,268,687 6 £ 363,765,757	13.7%
75-80%	2,380			13.7% 8.2% 0.3%
80-85%	89	0.2%	6 £ 13,170,056	0.39
85-90%	10	0.0%	6 £ 1,200,632	0.09
90-95%	1		6 £ 94,790	0.09
95-100%	0	0.0%	6 £ -	0.09
100-105%				
105-110%				
110-125%				
125%+				
Total	41,344	100.0%	6 £ 4,417,428,709	100.0%
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5 000	552		4 1 317 105	0.0%
0-5,000	552	1.3%	6 1,317,105	0.09
0-5,000 5,000-10,000 10,000-25,000	552 660 3.025		6 1,317,105 6 4,991,464 6 54,238,977	0.09
0-5,000 5,000-10,000	552 660 3,025	1.3% 1.6%	6 1,317,105 6 4,991,464 6 54,238,977	0.09 0.19 1.29
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000	552 660	1.3% 1.6% 7.3%	6 1,317,105 6 4,991,464	0.09 0.19 1.29 5.49
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000	552 6800 3.025 6.335 6,766	1.3% 1.6% 7.3% 15.3%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258	0.09 0.19 1.29 5.49 9.69
0-5.000 5.000-10.000 10.000-25.000 25.000-56.000 50.000-75.000 75.000-100.000 100.000-150.000	552 6800 3.025 6,786 6,786 6,380 8,589	1.3% 1.6% 7.3% 15.3% 16.4% 15.4% 20.8%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 555,276,536 6 1,049,694,971	0.09 0.19 1.29 5.49 9.69 12.69
0-5.000 5.000-10.000 10.000-25.000 25.000-56.000 50.000-75.000 75.000-100.000 100.000-150.000	552 660 3,025 6,335 6,786 6,360	1.3% 1.6% 7.3% 15.3% 16.4% 15.4% 20.8%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 555,276,536 6 1,049,694,971	0.09 0.19 1.29 5.49 9.69 12.69
0-5,000 10,000 - 5,000 10,000 - 25,000 25,000 - 50,000 50,000 - 75,000 75,000 - 100,000	552 6800 3.025 6,786 6,786 6,380 8,589	1.3% 1.6% 7.3% 15.3% 15.3% 16.4% 15.4% 20.0% 10.9%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 555,276,55 6 1,049,694,971 6 776,801,202	0.09 0.19 1.29 5.49 9.69 12.69 23.89 17.69
0-5.000 5.000-10.000 10.000-25.000 25.000-50.000 50.000-75.000 50.000-75.000 75.000-100.000 150.000-200.000 150.000-200.000 200.000-250.000	552 6800 3,025 6,335 6,766 6,360 6,360 4,517 4,517	1.3% 1.6% 7.3% 15.3% 15.3% 16.4% 15.4% 20.0% 10.9%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 555,276,536 6 1,049,694,971	0.09 0.19 1.29 5.49 9.69 12.69 23.89 17.69 10.39
0-5.000 5.000-10.000 10.000-25.000 25.000-50.000 50.000-75.000 50.000-75.000 75.000-100.000 150.000-200.000 150.000-200.000 250.000-300.000 250.000-300.000 250.000-300.000	552 660 660 6.3352 6.3353 6.766 6.360 8.598 4.517 2.047 1.089	1.3% 1.6% 7.3% 1.53% 16.4% 16.4% 10.4% 10.4% 10.4% 10.9% 10.9% 10.9% 10.9% 10.9% 10.9% 10.9% 10.9% 10.9%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 1,049,694,971 6 776,801,202 6 453,869,284 6 296,323,872 6 173,455,965	0.09 0.19 1.29 5.49 9.69 23.89 17.69 10.39 6.79 3.99
0-5.000 5.000-10.000 10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 150.000-250.000 150.000-200.000 200.000-200.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000	552 6800 3.025 6,766 6,360 8,599 4,517 2,047 1,099 538	1.3% 1.6% 7.3% 1.5% 1.5% 1.6.4% 1.5.4% 2.0.8% 2.0.8% 2.0.9% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 555,276,536 6 10,49,694,971 6 776,801,202 6 453,869,284 6 296,323,872 6 173,455,965 6 121,603,243	0.09 0.19 1.29 5.49 9.69 12.69 23.89 17.69 10.39 6.79 3.99
0-5.000 5.0001-10.000 10.000-25.000 25.000-50.000 50.000-75.000 50.000-75.000 75.000-100.000 150.000-200.000 150.000-200.000 250.000-300.000 250.000-300.000 350.000-400.000 350.000-400.000	552 680 680 6.335 6.335 6.766 6.360 8.598 4.517 2.047 1.099 538 327	1.3% 1.6% 7.3% 1.5% 1.5% 1.6.4% 1.6.4% 1.5.4% 1.0.4% 1.0.9	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 555,276,536 6 1,049,694,971 6 776,801,202 6 296,323,872 6 121,603,243 6 77,845,769	0.09 0.19 1.29 5.49 9.66 12.69 17.69 10.39 6.79 3.99 2.89
0-5.000 10.000 10.000-25.000 10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 150.000-200.000 150.000-200.000 250.000-250.000 250.000-300.000 250.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000	5525 6600 3 0255 6 3355 6 3355 6 3555 6 3505 6 3505 6 3505 6 3505 6 3505 6 3505 6 3505 6 3505 6 3505 6 3505 7 3505	1.39% 1.66% 1.58% 1.58% 1.58% 1.58% 1.58% 1.58% 1.58% 1.58% 1.58% 1.58% 1.08%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 555,276,536 6 1,049,694,971 6 776,801,202 6 296,323,872 6 121,603,243 6 77,845,769	0.09 0.19 1.29 5.49 9.69 12.69 23.89 17.69 10.39 6.79 3.99 2.89 1.89
0-5.000 10.000 25.000 10.000 25.000 25.000-10.000 50.000-75.000 50.000-75.000 100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000 100.000-100.000	552 660 660 660 670 670 670 670 670 670 670	1.3% 1.6% 7.3% 1.58% 1.58% 1.54% 1.54% 2.0.6% 2.0.6% 2.0.6% 2.0.6% 4.0.3% 0.0.8% 0.0.4% 0.4% 0.4%	6 1,317,105 6 4,991,464 6 54,238,977 6 238,244,556 6 421,999,258 6 555,276,536 6 1,049,694,971 6 776,801,202 6 453,889,387 6 173,455,965 6 121,603,243 6 77,845,769 71,848,061 6 58,475,146 6 58,475,146	0.090 0.119 1.229 5.449 9.65 23.859 17.65 10.39 6.779 3.99 2.859 1.899 1.199
0-5.000 15.000-15.000 15.000-25.000 25.000-50.000 50,000-75.000 75.000-100.000 150,000-200.000 150,000-200.000 250,000-300.000 250,000-300.000 250,000-300.000 350,000-450.000 350,000-450.000 350,000-450.000 350,000-600.000	552 6600 3.025 6,766 6,360 8,598 1,108 1,089 538 227 1,089 1,108 1	1.3% 1.6% 7.3% 15.3% 16.47 16.49 10.48 10.9% 10.	6 1.317,105 6 4.991,464 6 54,238,977 6 238,244,556 6 421,909,258 6 555,276,536 6 1,049,694,971 6 776,801,202 6 453,889,264 6 123,455,965 6 173,455,965 6 77,645,769 6 77,645,769 6 7845,765 6 18,475,146 6 58,475,146	0.09 0.119 1.23 5.49 9.66 12.69 10.39 1.79 3.99 2.89 1.69 1.69
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0-5.000 15.000-15.000 15.000-15.000 15.000-25.000 25.000-50.000 55.000-75.000 75.000-100.000 150.000-200.000 150.000-200.000 250.000-300.000 250.000-300.000 350.000-300.000 350.000-400.000 450.000-400.000 450.000-600.000	552 6800 6800 6.335 6.365 6.360 8.598 4.517 2.047 1.089 538 538 538 152 152 152 152 163 164 174 185 185 185 185 185 185 185 185 185 185	1.3% 1.6% 7.3% 1.5% 1.5% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.0.5	6 1.317,105 6 4.991,464 6 5.4239,977 6 238,244,555 6 421,909,258 6 55,276,536 6 776,801,202 6 453,869,276 6 776,801,202 6 173,455,666 6 121,602,433 6 77,454,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768 6 77,845,768	0.09 0.19 1.29 9.69 12.69 2.388 17.69 6.79 2.89 1.89 1.89 1.69 1.99 1.99 1.99 1.99 1.99 1.99 1.9
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0-5.000 1-5.0001-1.0000 1-0.000-25.000 25.000-5.0000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000 150.000-050.000 150.000-150.0000 150.0000-150.0000 150.0000000 150.000000000000000	552 6630 6600 6600 6.3005 6.766 6.766 8.5999 8.5999 1.0999 2.047 1.0999 327 1.0999 1.0	1.3% 1.6% 7.3% 1.58% 1.58% 1.58% 1.54% 1.54% 1.54% 1.54% 1.58% 1.59% 1.59% 1.59% 1.3% 1.3% 1.3% 1.4% 1.4% 1.4% 1.4% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5	1,317,105	0.09 0.11 1.22 5.44 9.66 1.2.6
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0-5.000	\$552 \$680 \$680 \$680 \$6.330,025 \$6.3766 \$6.380 \$6.38	1.3% 7.3% 7.3% 1.54% 1.54% 1.54% 1.54% 1.54% 1.55% 1.5	6 1.317,108 6 4.991,408 6 4.991,408 6 54,238,977 6 238,345,408 6 121,909,258 6 121,909,258 6 121,909,258 6 121,049,894,971 6 776,801,202 6 123,823,872 6 121,003,243 6 177,457,508 6 120,433 6 177,457,508 6 177,457,508 6 177,457,508 6 177,457,508 6 177,457,508 6 177,458,078 6 155,407 6 155,407 6 155,607,778 6 1	0.01 0.11 1.22 5.44 9.67 1.26 9.67 1.26 1.26 1.26 1.26 1.26 1.26 1.26 1.26
0-5.000 1-5.0001-1.0000 1-0.000-25.000 25.000-5.0000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-150.000 250.000-000 250.0000 250.0000-000 250.0000-000 250.0000-0000 250.00000 250.00000 250.00000000000	\$552 \$605 \$605 \$605 \$605 \$605 \$605 \$605 \$605	1.3% 1.6% 7.73% 1.58% 1.58% 1.58% 1.54% 1.54% 1.54% 1.55% 1.59% 1.59% 1.59% 1.3% 1.3% 1.3% 1.4% 1.4% 1.4% 1.4% 1.4% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5% 1.5	6 1.317,106 6 4.991,406 6 4.991,406 6 4.991,406 6 54,238,977 6 421,909,286 6 421,909,286 6 421,909,286 6 1,408,964,971 6 77,8601,202 6 173,455,966 6 173,455,966 6 173,455,457 6 15,409,407 6 15,409,407 6 17,408,709	0.01 0.11 1.22 5.44 9.67 1.26 9.67 1.26 1.26 1.26 1.26 1.26 1.26 1.26 1.26
0-5.000	\$552 \$680 \$680 \$680 \$6.330.25 \$6.330.25 \$6.3766 \$6.380.36 \$8.5986 \$8.5986 \$4.517 \$1.099 \$327 \$1.099 \$327 \$1.109 \$4	1.3% 1.6% 7.2% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.5% 1.5.9% 1	6 1.317,106 6 4.991,406 6 4.991,406 6 4.991,406 6 4.991,407 6 54,238,977 6 421,909,286 6 421,909,286 6 1,049,694,971 6 776,801,202 6 126,808,284 6 296,323,872 6 17,445,968 6 77,484,061 7 7,485,784 6 6 6,745,467 6 8,511,373 6 0 0 6 £ 4,417,428,709  Amount (GBP) 177,466,174 177,466,1	0.01 0.11 1.22 5.44 9.67 1.26 9.67 1.26 1.28 1.28 1.28 1.28 1.28 1.28 1.28 1.28
0-5.000 1-5.0001-1.0000 1-0.000-25.000 25.000-5.0000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-150.000 250.000-000 250.0000 250.0000-000 250.0000-000 250.0000-0000 250.00000 250.00000 250.00000000000	\$552 \$680 \$680 \$680 \$6.330,025 \$6.3766 \$6.380 \$6.38	1.3% 1.6% 7.2% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.5% 1.5.9% 1	6 1.317,108 6 4.991,408 6 4.991,408 6 54,238,977 6 238,345,408 6 121,909,258 6 121,909,258 6 121,909,258 6 121,049,894,971 6 776,801,202 6 123,823,872 6 121,003,243 6 177,457,508 6 120,433 6 177,457,508 6 177,457,508 6 177,457,508 6 177,457,508 6 177,457,508 6 177,458,078 6 155,407 6 155,407 6 155,607,778 6 1	0.09 0.11 1.22 5.44 9.67 1.26 9.67 1.26 1.28 1.28 1.28 1.28 1.28 1.28 1.28 1.28
0-5.000	\$552 \$680 \$680 \$680 \$6.330.25 \$6.330.25 \$6.3766 \$6.380.36 \$8.5986 \$8.5986 \$4.517 \$1.099 \$327 \$1.099 \$327 \$1.109 \$4	1.3% 1.6% 7.2% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.4% 1.5.5% 1.5.9% 1	6 1.317,106 6 4.991,406 6 4.991,406 6 4.991,406 6 4.991,407 6 54,238,977 6 421,909,286 6 421,909,286 6 1,049,694,971 6 776,801,202 6 126,808,284 6 296,323,872 6 17,445,968 6 77,484,061 7 7,485,784 6 6 6,745,467 6 8,511,373 6 0 0 6 £ 4,417,428,709  Amount (GBP) 177,466,174 177,466,1	0.09 0.19 1.29 5.49 9.69 1.26 1.26 1.26 1.27 1.27 1.27 1.27 1.27 1.27 1.27 1.27
0-5.000	\$552 \$630 \$650 \$650 \$650 \$650 \$650 \$650 \$650 \$65	1.3% 1.6% 7.3% 1.64% 1.55% 1.6.4% 1.6	6 1.317,105 6 4.991,464 6 5.4,239,977 6 4239,977 6 421,909,258 6 421,909,258 6 421,909,258 6 1,049,964,971 6 25,257,258 6 1,049,964,971 778,601,774 6 25,257,275 6 1,049,964,971 778,601,774 6 35,263,77 78,450,965 6 77,845,965 6 77,845,965 6 77,845,965 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,550,977 6 11,500,977 6 11,500,977 6 11,500,977 6	0.09 0.19 1.29 5.49 9.69 1.26 1.26 1.26 1.27 1.28 1.28 1.28 1.28 1.28 1.28 1.28 1.28
0-5.000	\$52 \$630 \$630 \$6305 \$6.33025 \$6.766 \$6.366 \$	1.3% 1.6% 7.3% 1.5% 1.53% 1.64% 1.54% 1.54% 1.08	1,317,105	0.09 0.19 1.29 5.49 9.69 12.69 12.69 12.69 13.89 10.39 10.39 1.89 1.89 1.89 1.89 1.89 1.89 1.89 1.8
0-5.000	\$552 \$680 \$680 \$680 \$6.3025 \$6.766 \$6.3025 \$6.766 \$6.3026 \$6.3	1.3% 1.6% 7.3% 1.64% 1.55% 1.6.4% 1.6	6 1.317,105 6 4.991,464 6 5.4,239,977 6 4239,977 6 421,909,258 6 421,909,258 6 421,909,258 6 1,049,964,971 6 25,257,258 6 1,049,964,971 778,601,774 6 25,257,275 6 1,049,964,971 778,601,774 6 35,263,77 78,450,965 6 77,845,965 6 77,845,965 6 77,845,965 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,540,967 6 11,550,977 6 11,500,977 6 11,500,977 6 11,500,977 6	0.09 0.19 1.29 5.49 9.69 1.26 1.26 1.26 1.27 1.28 1.28 1.28 1.28 1.28 1.28 1.28 1.28
0-5.000	\$552 \$630 \$650 \$650 \$650 \$650 \$650 \$650 \$650 \$65	1.3% 1.6% 7.3% 1.58% 1.58% 1.58% 1.59% 1.59% 1.0	1,317,105	0.0% 0.1% 0.1% 0.1% 1.2% 1.2% 1.2% 1.2% 1.2% 1.2% 1.2% 1
0-5.000	\$552 \$680 \$680 \$680 \$6.3025 \$6.766 \$6.3025 \$6.766 \$6.3026 \$6.3	1.3% 1.6% 7.3% 1.58% 1.58% 1.58% 1.59% 1.59% 1.0	1,317,105	0.0% 0.1% 0.1% 0.1% 1.2% 1.2% 1.2% 1.2% 1.2% 1.2% 1.2% 1

		CBS Covered Bonds			
Seasoning	Number	% of total number	Amount (GBP)	% of total amount	
0-12 months	4.027	9.7	% £ 558,640,101	12.6%	
2-24 months	8,525	20.6	% £ 1,026,222,789	23.2%	
1-36 months	7,270		% £ 795,379,595	18.0%	
6-48 months	5,796	14.0	% £ 609,903,229		
8-60 months	3,297	8.0		7.3%	
0-72 months	4,224	10.2	% £ 386,281,821	8.7%	
2-84 months	3,394	8.2		7.0%	
34-96 months	3,422	8.3	% £ 299,333,551	6.8%	
96-108 months	1,389	3.4	% £ 108,063,839	2.4%	
08-120 months	0	0.0		0.0%	
20-150 months	0	0.0		0.0%	
50-180 months	0		% £ -	0.0%	
80+ months	0	0.0		0.0%	
otal	41,344	100.0	% £ 4,417,428,709	100.0%	
				1	
nterest payment type	Number	% of total number	Amount (GBP)	% of total amount	
xed	20,295	41.8			
VR	19,417	40.0'		32.7%	
acker	8,085	16.7			
ther (please specify)_Capped	708 48.505	1.5	6 92,155,089 6 £ 4.417.428.709	2.1% 100.00%	
otai	48,505	100.00	% £ 4,417,428,709	100.00%	
oan nurnosa tuna	Number	% of total number	Amount (CDD)	% of total amount	
pan purpose type wner-occupied	Number 48.494	% of total number			
wher-occupied uy-to-let	40,494	0.0		0.0%	
cond home	0	0.0		0.0%	
tal	48,505		% £ 4,417,428,709		
	40,500	100.0	.,, , , , , , , , , , , , , , ,	100.076	
come verification type	Number	% of total number	Amount (GBP)	% of total amount	
ully verified	41,344	100.0		100.0%	
ast-track	41,344	0.0		0.0%	
elf-certified	0	0.0		0.0%	
otal	41,344	100.0		100.0%	
			-1,,1,		
emaining term of loan	Number	% of total number	Amount (GBP)	% of total amount	
30 months	1.318		% £ 51,254,194	1.2%	
0-60 months	2.554		% £ 130,179,759	2.9%	
0-120 months	7,491		% £ 517,236,634		
20-180 months	9,211	22.3	% £ 883,722,508	20.0%	
80-240 months	10,701		% £ 1,322,761,546		
40-300 months	7.666	18.5	% £ 1,137,796,483	25.8%	
00-360 months	1,673		6 £ 266,659,114		
60+ months	730		% £ 107,818,470		
otal	41,344	100.0	% £ 4,417,428,709	100.0%	
mployment status	Number	% of total number	Amount (GBP)		
mployed	32,686		% £ 3,429,972,272	77.6%	
elf-employed	6,286		% £ 846,754,598	19.2%	
		0.3	% £ 7,974,973	0.2%	
nemployed	108				
nemployed etired	1,992		% £ 104,715,128	2.4%	
nemployed etired uarantor	1,992 0	0.0	% € -	2.4% 0.0%	
nemployed etired uarantor ther	1,992 0 272	0.0° 0.7°	% £	2.4% 0.0% 0.6%	
nemployed etired uarantor	1,992 0	0.0° 0.7°	% € -	2.4% 0.0% 0.6%	
nemployed etired uarantor ther	1,992 0 272 41,344	0.0° 0.7°	% £	2.4% 0.0% 0.6%	
nemployed diffired uarantor her tali displays Outstanding, Associated Derivatives (please diss	1,992 0 272 41,344	0.0° 0.7°	% £	2.4% 0.0% 0.6% 100.0%	
employed titized parantor her kal  bovered Bonds Outstanding, Associated Derivatives (please dis- trics	1,992 0.02 272 41,344 cclose for all bonds outstanding)	0.0° 0.7° 100.0°	6 £ 6 £ 28,011,738 6 £ 4,417,428,709	2.4% 0.0% 0.6% 100.0%	1000
employed diffied uarantor her tal  veered Bonds Outstanding, Associated Derivatives (please dis- ries use date	1,992 0 272 41,344 sclose for all bonds outstanding) 1 22/07/08	0.00 0.77 100.09	6 £ 28,011,738 6 £ 4,417,428,709 2 3 8 19/04/1	2.4% 0.0% 0.6% 100.0%	10/02 Aaa / NR / /
employed tiftred aarantor her tatal  veered Bonds Outstanding, Associated Derivatives (please dis- ries use date  jignal rating (Moody's/S&P/Fitch/DBRS)	1,992 0 0 272 213 41,344 close for all bonds outstanding) 1 22/07/08 Aaa / N.R. / A.A.A.A.A.R.R. / A.A.A.A.A.R.R. / A.A.A.A.A.A.A.A.A.A.A.A.A.A.A.A.A.A.	0.0° 0.7° 100.0° 2011/1. Aaa/NF/AA	6 £ 6 £ 28,011,738 6 £ 4,417,428,709  2 (38 19/04/11 A Aaa / NR / AAA	2.4% 0.0% 0.6% 100.0%	Aaa / NR / A
employed stirred Jarantor her stal  severed Bonds Outstanding, Associated Derivatives (please dis- ries use date signal rating (Moody's/S&P/Fitch/DBRS) grent rating (Moody's/S&P/Fitch/DBRS)	1,992 0 272 41,344  sclose for all bonds outstanding) 1 2207/08 Aaa/NR/AAA Aaa/NR/AAA	0.00 0.77 100.09 20/11/C Asa/NF/AA Asa/NF/AA	6 Σ 28,011,738 6 Σ 28,011,738 6 Σ 4,417,428,709 2 3 8 19/04/1 A Aaa / NR / AAA A Aaa / NR / AAA	2.4% 0.0% 0.6% 100.0% 3 4 24/10/11 Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / / Aaa / NR / /
nemployed ditried  parantor ther tatal  povered Bonds Outstanding, Associated Derivatives (please dispries series sue date tiginal rating (Moody's/S&P/Fitch/DBRS) arrent rating (Moody's/S&P/Fitch/DBRS) anonimation	1,992 0 0 272 272 41,344 close for all bonds outstanding) 1 1 2/2/07/08 Aaa / NR / AAA Aaa / NR / AAA	0.0° 0.0° 100.0° 20/11/C Aaa / NR / AA Aaa / NR / AA	% £ 28,011,738 % £ 4,417,428,709 2 2 3 3 4 4,417,428,709 2 4 4 4,417,428,709 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	2.4% 0.0% 0.6% 100.0% 3 4 24/10/11 A Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / / Aaa / NR / /
employed  interest of the second of the seco	1,992 0 0 272 41,344 sclose for all bonds outstanding) 1 22,07,08 Aaa / NR / AAA GGP 1,500,000,000	0.00 0.77 100.09 20/11/C Aaa / NR / AA Aaa / NR / AA 60,000,00	6 £ 28,011,738 6 £ 28,011,738 6 £ 4,417,428,709  2	2.4% 0.0% 0.6% 100.0% 14 24/10/11 A Aaa / NR / AAA A Aaa / NR / AAA EUR 0650,000,000	Aaa / NR / / Aaa / NR / / ( 500,000
employed  ditried  uarantor  her  tal   powered Bonds Outstanding, Associated Derivatives (please discribed  use at  powered Bonds Outstanding, Associated Derivatives (please discribed  property of the Control  property o	1,992 0 0 272 272 41,344 close for all bonds outstanding) 1 1 2/2/07/08 Aaa / NR / AAA Aaa / NR / AAA	0.0° 0.7' 100.0° 20/1/1/ Aaa / NR / AA a ( NR / AA a ( SO,000.0° 500,000.0°	6 £ 28,011,738 6 £ 28,011,738 6 £ 4,417,428,709 2	2.4% 0.0% 0.6% 100.0% 3 4 24/10/11 A Aaa / NR / AAA EUR 650,000,000 650,000,000	Aaa / NR / J Aaa / NR / J ( 500,000 500,000
employed  printed  parantor  her  tal   overed Bonds Outstanding, Associated Derivatives (please dis- ries  pue date  giphal rating (Moody's/S&P/Fitch/DBRS)  rent rating (Moody's/S&P/Fitch/DBRS)  promination  nount at issuance  nount outstanding  (swap rate (rate:£'))	1,992 0 0 272 41,344  cclose for all bonds outstanding) 1 22/07/08 Ana / NR / AAA GSP 1,500,000,000 90,000,000	0.07 0.77 100.09 20/11/C Aaa / NR / AA Aas / NR / AA As 0.00.00 50,000.00 50,000.00	6 £ 28,011,738 (\$\frac{\cappa}{c}\$ £ 4,417,428,709 (\$\cappa \cappa \	2.4% 0.0% 0.6% 100.0% 3 4 24/10/11 Aaa/NR / AAA Aaa/NR / AAA 650,000,000 650,000,000 0.877	Aaa / NR / / Aaa / NR / / 500,000 500,000
employed elitried  arrantor her  fal  severed Bonds Outstanding, Associated Derivatives (please dis- ries sue date giplal rating (Moody's'S&P/Fitch/DBRS) arrent rating (Moody	1,992 0 272 272 41,344 sclose for all bonds outstanding) 1 22/07/08 Ana / NR / AAA Ana / NR / AAA P / NR / AAA Ana / NR / AAAA Ana / NR / AAA	0.0° 0.7° 100.0° 20/11/C Aaa_/NR / AA G G 500,000,00 500,000,00 S Soft bull	6 £ 2.011.738 6 £ 28.011.738 6 £ 4.417.428,709  2	2.4% 0.0% 0.6% 100.0% 3 4 24/10/11 A Aaa / NR / AAA P EUR EUR 650,000,000 650,000,000 0.877 4 Soft bullet	Aaa / NR / J Aaa / NR / J 500,000 500,000 1.
employed  printed  parantor  her  tal   veveral Bonds Outstanding, Associated Derivatives (please dis- printed	1,992 0 0 272 41,344  cclose for all bonds outstanding) 1 22(77,084 Aaa. / NR / AAA GGP 1,500,000,000 90,000,000	0.07 100.09 100.09 2011/K Aaa / NR / AA Aa / NR / AA Aa 500.00.00 500.00.00 500.00.00 Soft build 24/11/1	6 E	2.4%; 0.0%; 0.6%; 100.0%; 3 4 24/10/11 A Aaa / NR / AAA A Aaa / NR / AAA C EUR 650,000,000 0.877; t Soft bullet 2.4/10/14	Aaa / NR / . Aaa / NR / . 500,000 500,000 1 Soft to
employed iffired arrantor her tal  overed Bonds Outstanding, Associated Derivatives (please dis- ries use date ginal rating (Moody's/S&P/Fitch/DBRS) arrent rating (Moody's/S&P/Fitch/DBRS) arrent rating (Moody's/S&P/Fitch/DBRS) around at issuance around outstanding swap rate (rate:\$1) tuttivity type (hardisoft-bullet/pass-through) heduled final maturity date ag final maturity date	1,992 0 0 272 41,344 close for all bonds outstanding)  1 22/07/08 Ana / NR / AnA Ana / NR / AnA Graph 1,500,000,000 90,000,000 Soft builds Soft builds 25/07/16	0.0° 0.7° 100.0° 20/11/C Aaa_/NR / AA G G 500,000,00 500,000,00 S Soft bull	6 £	2.4%; 0.0%; 0.6%; 100.0%; 3 4 24/10/11 A Aaa / NR / AAA A Aaa / NR / AAA C EUR 650,000,000 0.877; t Soft bullet 2.4/10/14	Aaa / NR /. Aaa / NR /.  500,000  500,000  1  Soft b  10/0
employed  iffired  arrantor  her  tal   vered Bonds Outstanding, Associated Derivatives (please dis- ries  use date  ginel rating (Moody's'S&PiFitch'DBRS)  renet rating (Moody's'S&PiFitch'DBRS)  nomination  noturi at issuance  nount outstanding  swap rate (rate:21)  sturity type (hardisoft-builet/pass-through)  heddled final maturity date  N	1,992 0 0 0 7 1 272 41,344  close for all bonds outstanding)  1 22/07/08 Aaa / NR / AA Aaa / NR / AA Aai / NR / AA Aba / SA Aba /	0.07 100.09 100.09 2011/C Aaa / NR / AAA Aas / NR /	6 £	2.4%; 0.0%; 0.6%; 100.0%; 100.0%; 3 4 24/10/11 Aaa/NR/AAA Aaa/NR/AAA Company (South Company) 650,000,000 0.877 Soft bullet 24/10/14 XS069608857	Aaa / NR /. Aaa / NR /.  500,000 500,000 1 1 Soft to 10/0 XS0744752
employed  iffired  arrantor  her  tal   vererd Bonds Outstanding, Associated Derivatives (please dis- ries  use date  (ginal rating (Moody's/S&P/Fitch/DBRS)  rement rating (Moody's/S&P/Fitch/DBRS)  nomination  nount at issuance  nount outstanding  (swap rate (rate:£1)  turity type (hard/soft-bullet/pass-through)  heduied final maturity date  gal final maturity date  Nock exchange listing	1,992 0 0 1,992 1272 1374 1374  sclose for all bonds cutstanding) 1 220708 A2a / NR / JAA A2 / NR / JAA A3 / NR / JAA A3 / NR / JAA A5 / NR /	0.00 0.77 100.00	6 £	2.4% 0.0% 0.6% 100.0% 100.0% 1 24/10/11 Aaa / NR / AAA Aaa / NR / AAA 650,000,000 650,000,000 0.877 1 Soft builet 24/10/14 24/10/14 XS0696058857 LSE	Aaa / NR / Aaa / NR / 500,000 500,000 1 Soft t 10/0 XS074475/
employed  strined  arrantor  her  stal   vered Bonds Cutstanding, Associated Derivatives (please dis- ries  sue date   signal rating (Moody's/S&P/Fitch/DBRS)  anomination  nount at issuance   nount outstanding  (swap rate (rate:£t)  atturity type (hers£t)  theduled final maturity date  gad final maturity date  Nock exchange Isting  supon payment frequency  supon payment frequency  supon payment frequency  supon payment date	1,992 0 0 272 141,344 sclose for all bonds outstanding) 1 1 22/07/08 Aaa / NR / AAA Aaa / NR / AAAA Aaa / N	0.07 100.09 100.09 100.09 201110 Aaa / NR1 / AAA Aas / NR1 / AAA As / NR1 / AAA A	6 E	2.4%; 0.0%; 0.6%; 100.0%; 100.0%; 3	Aaa / NR / Aaa / NR / 500,000 500,000 1 10/0 Soft t 10/0 XS074475;
employed  iftired  arrantor  her  tatal   vererd Bonds Outstanding, Associated Derivatives (please dis- ries  use data   great  use data   print arting (Moody's/S&P/Fitch/DBRS)  promitation  promitation  pount at issuance   pount outstanding  swap rate (rate:£1)  tauturity type (hards-bullet/pass-through)  heddled final maturity date  aga final maturity date   N   Ock exchange Isting  upon payment frequency  upon payment frequency  upon payment date	1,992 0 0 1,992 1272 1374 1374  sclose for all bonds cutstanding) 1 220708 A2a / NR / JAA A2 / NR / JAA A3 / NR / JAA A3 / NR / JAA A5 / NR /	0.00 0.77 100.00	6 E	2.4%; 0.0%; 0.6%; 100.0%; 100.0%; 3	Aaa / NR / Aaa / NR / Soo, ooc 500,000 500,000 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
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employed  iffired  arrantor  her  tal   vered Bonds Cutstanding, Associated Derivatives (please dis- ries  use date  ignal rating (Moody's/S&P/Fitch/DBRS)  ment rating (Moody's/S&P/Fitch/DBRS)  momination  nount at issuance  nount outstanding  s vaw prate (rate:£1)  tautify type (hard/soft-bullet/pass-through)  heddled final maturity date  gal final maturity date  No	1,992 0 0 1,992 1272 11,341 sclose for all bonds outstanding) 1 1,000 2,0070 Ana / NR / AAA Ana	0.07 0.77 100.09 100.09 20/11/C Aaa/NF/AA Aaa/NF/AAA Aaa/NF/AA Aaa/NF/AAA Aaa/NF/AAA Aaa/NF/AAAA Aaa/NF/AAAAA Aaa/NF/AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	6 £	2.4%   0.6%   0.0%   0.0%   0.0%   0.6%   0.0%   0.	Aaa / NR / Aaa / NR / 500,0000 500,0000 1 1 1 Soft ti 10:00 10:00 12:00 12:00 12:00 12:00 12:00 12:00 13:00 14:00 15:00 15:00 16:00
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## Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / P-2 / F2	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	N/A	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	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	NR / A2 / A NR / P-1 / F1	Yes	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	NR / A2 / A NR / P-1 / F1	Yes	Collateral posting
Cash Manager (1)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Enter into Back up Cash Manager Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa3 / BBB-	No	Appoint Back up Cash Manager Agreement
Stand-by Account Bank	Account Bank's ratings fall below required levels	NR / N/A / N/A NR / P-1 / F1	Yes	Appoint Stand-by Account Bank