# National Transparency Template March 2014

#### Administration

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		30/04/14
Start Date of reporting period		01/03/14
End Date of reporting period		31/03/14
Web links - prospectus, transaction documents, loan-level data	https://live.ircoms.net/CoventryBuildingSociety/	



		Counterparty/ies		Fitch	Moody's	S	S&P		D	DBRS
			Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	urrent ratin	Rating trigger	Current rating
Covered bonds	•	0	N/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer	Cove	entry Building Society	N/A	A	N/A	A3	N/A	N/A	N/A	N/A
Seller(s)	Cove	entry Building Society	N/A	A	N/A	A3	N/A	N/A	N/A	N/A
Cash manager	Cove	entry 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)	Cove	entry 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	Cove	entry 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)	4,336,970,506									
Swap notional maturity/ies	19/04/2018									
LLP receive rate/margin	1.67250%									
LLP pay rate/margin	3.33788% 2,700,000									
Collateral posting amount(s) (GBP)	2,700,000									

# Accounts, Ledgers

Accounts, Ledgers			
	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
Revenue receipts (please disclose all parts of waterfall)			
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £12,078,755	(a) Revenue Receipts - Interest received from Borrowers: £11,059,087	
	(a) Revenue Receipts - Fees charged to Borrowers: £347,547	(a) Revenue Receipts - Fees charged to Borrowers: £355,728	
	(b) Interest received: £10,806	(b) Interest received: £18,198	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £60,697	(d) Other Revenue Receipts: £55,573	
	(e) Excess Required Coupon Amount: £0	(e) Excess Required Coupon Amount: £0	
	(f) Reserve Ledger credit amounts following Notice to Pay: £0	(f) Reserve Ledger credit amounts following Notice to Pay: £0	
	(g) Amounts Belonging to Third Parties: -£347,547	(g) Amounts Belonging to Third Parties: -£355,728	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £12.150.258	Total Available Revenue Receipts: £11.132.859	
	Total Available nevertue necelpts. £12,130,236	Total Available neverue necelpts. £11,132,039	
	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		
	Provider and Asset Monitor: £0	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £6.132.038	(d) Amounts due to the Interest Rate Swap Provider: £5,540,656	
	(e) (i) Amounts due to the interest Hate Swap Providers: -£31,173,791	(e) (i) Amounts due to the interest Hate Swap Provider: £3,540,636	
	(ii) Amounts due to the Covered Bolid Swap Providers. *231,173,791	(ii) Amounts due to the Covered Bond Swap Providers. £3,350,031	
	(ii) Amounts due on the Term Advance: £35,856,500 (f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	
	(g) Transfer to Standby GIC Account following Servicer Event of Default: £0	(g) Transfer to Coupon Payment Leager following Cash Manager Event. £0  (g) Transfer to Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledger: £7,397	(h) Transfer to Reserve Ledger: £7,354	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(j) Indemnity amounts due to the Members: £0	(j) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions : £0	(k) Repayment of Cash Capital Contributions: £0	
	(I) Deferred Consideration: £1,328,114	(I) Deferred Consideration: £939,178	
	(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	
Principal receipts (please disclose all parts of waterfall)			
r incipal receipts (piease disclose all parts of waterfall)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £17,684,686	(a) Scheduled amounts received from Borrowers: £15,466,912	
	Unscheduled amounts received from Borrowers: £54,875,263	Unscheduled amounts received from Borrowers: £49,546,208	
	Less Further Advances made: -£2,101,103	Less Further Advances made: -£3,477,229	
	(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	
	Total Available Principal Receipts: £70,458,846	Total Available Principal Receipts: £61,535,891	
	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	PRE-ACCELERATION PRINCIPAL PRIORITY OF PAYMENTS	
	(a) Purchase of New Loans or Substitution Assets: £0	(a) Purchase of New Loans or Substitution Assets: £0	
	(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 to the Covered Bond Swap Providers: £0	(ii) Amounts due to the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £0 (d) Capital Distribution to Members: £70.458.846	(ii) Amounts due on the Ferm Advance: £0 (d) Capital Distribution to Members: £61.535.891	
	(d) Gapital Distribution to Members: £70,458,846	(d) Capital Distribution to Members: £61,535,891	
Reserve ledger	£ 14.891,494	£ 14.884.141	£ 14.891.494
Revenue ledger	£ 13.497.805		
Principal ledger	£ 61.535.891		
Pre-maturity liquidity ledger	N/A	N/A	N/A
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Asset Coverage Test			
	Value		Description (please edit if different)
A	£	3,425,359,586	A: Arrears Adjusted True Balance
В	£	36,552,440	B: Principal Receipts Retained in Cash
С	£		C: Retained Cash Contributions
D	£	24,983,451	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£		
V	£		
W	£		
X	£	68,377,841	X: Savings set off balance
Υ	£		Y : Flexible draw deduction
Z	£	110,736,655	Z: Negative carry adjustment
Total	£	3,307,780,982	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance		
Asset percentage (%)	·	78.4%	
Maximum asset percentage from Fitch (%)		85.8%	
Maximum asset percentage from Moody's (%)		78.4%	
Maximum asset percentage from S&P (%)		N/A	
Maximum asset percentage from DBRS (%)		N/A	
Credit support as derived from ACT (GBP)	٤	87,730,982	
Credit support as derived from ACT (%)		2.7%	

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)	£	3,186,672,500
Cover pool balance (GBP)	£	4,370,587,815
GIC account balance (GBP)	£	89,925,190
Any additional collateral (please specify)	£	· · · · · · · · · · · · · · · · · · ·
Any additional collateral (GBP)	£	· · · · · · · · · · · · · · · · · · ·
Aggregate balance of off-set mortgages (GBP)	£	546,323,958
Aggregate deposits attaching to the cover pool (GBP)	£	68,377,841
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	44,202,415
Nominal level of overcollateralisation (GBP)		1,240,161,880
Nominal level of overcollateralisation (%)		38.5%
Number of loans in cover pool		40,524
Average loan balance (GBP)	£	107,852
Weighted average non-Indexed LTV (%)		54.2%
Weighted average Indexed LTV (%)		49.9%
Weighted average seasoning (months)		41.6
Weighted average remaining term (months)		205.4
Weighted average interest rate (%)		3.3%
Standard Variable Rate(s) (%)		4.7%
Constant Pre-Payment Rate (%, current month)		1.1%
Constant Pre-Payment Rate (%, quarterly average)		1.3%
Principal Payment Rate (%, current month)		1.4%
Principal Payment Rate (%, quarterly average)		1.7%
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% / 3.6%

#### Mortgage collections

Mortgage collections (scheduled - interest)	£ 12,07	78,755
Mortgage collections (scheduled - principal)	£ 15,46	66,912
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£ 46,06	68,979

## 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	428	1.1%	40,186,365	0.9%
Loans bought back by seller(s)	559	1.4%	65,358,468	1.5%
of which are non-performing loans	64	0.2%	6,515,965	0.1%
of which have breached R&Ws	2	0.0%	213,301	0.0%
Loans sold into the cover pool	1,009	2.5%	131,861,118	3.0%

Product Rate Type and Reversionary Profiles	

Product Rate Type and Reversionary Profiles					Г		Weighted av	erage		
							Remaining teaser period			
	Number	% of total number			% of total amount	Current rate	(months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	23,254		49.1%	2,380,610,396	54.5%	3.77%	20.4	2.94%	4.21%	。 3.72%
Fixed at origination, reverting to Libor	0		0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	2,972		6.3%	236,503,475	5.4%	1.29%	0.1	0.79%	0.79%	6 5.34%
Fixed for life	3		0.0%	2,026	0.0%	0.00%	0	0.29%	0.29%	6 0.00%
Tracker at origination, reverting to SVR	3,060		6.5%	366,605,108	8.4%	3.49%	4.2	2.98%	4.14%	6 3.28%
Tracker at origination, reverting to Libor	0		0.0%	0	0.0%	0.00%	0	0.00%	0.00%	6 0.00%
Tracker for life	3,000		6.3%	224,752,370	5.1%	1.27%	0.0	0.77%	0.77%	6 4.46%
SVR, including discount to SVR	15,035		31.8% 1	1,162,114,440	26.6%	3.18%	0.0	2.66%	2.66%	6 3.57%
Libor	0		0.0%	0	0.0%	0.00%	0	0.00%	0.00%	6 0.00%
Total	47,324		100.0% € 4	4,370,587,815	100.0%	3.33%		2.64%		3.77%

Stratifications Arrears breakdown	N 1				
Current	Number	% of total number	Amount (	GBP)	% of total amou
Current	40,330	99.8	% £ 4,348,7	81,947	99.
0-1 month in arrears	135	0.0	% £ 14,2	51,990	0.
-2 months in arrears	58	0.1		79,017	0.
2-3 months in arrears 3-6 months in arrears	1	0.0	% £	74,861	0.
-6 months in arrears	0	0.0	% £		0.
i-12 months in arrears	0	0.0	% £	-	0.
2+ months in arrears	0		% £	-	0
2+ months in arrears Total	40,524	100.0	% £ 4,370,5	87,815	100
current non-Indexed LTV	Number	% of total number	Amount (	GBP)	% of total amou
-50%	22,935	56.0	% £ 1,637,9	39,053	37
0-55%	2,656	6.0	% £ 345,4	46,512	7
5-60%	2,925 2,912	7.3	% £ 422,2 % £ 443,4	37,894	9
0-65%			.% £ 443,4°	73,762	10
5-70%	2,672		% £ 415,4	29,270	
0-75%	3,159	7.8	% £ 528,5	08,963	1
5-80%	2,885	7.	% £ 511,3	97,185	1
0-85%	277		% £ 47,7	46,747	
5-90%	97	0.1	% £ 17,0	56,785	
0-95%	6	0.0	% £ 1,3	51,644	
5-100%	0	0.0	% £		
00-105%	0	0.0	% €	-	
05-110%	0	0.0	% £	-	
10-125%	0	0.0	% £	-	
25%+	0	0.0	% £	-	
otal	40,524	100.00	% £ 4,370,5	87,815	100
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urrent Indexed LTV	Number	% of total number	Amount (	GBP)	% of total amo
50%	24,924	61.8	% £ 1,954,9	21,712	4
0-55%	2,956		% £ 424,7	88,519	
5-60%	3,091	7.0	% £ 478,2	13,938	1
0-65%	3,034	7.8	% £ 477,9	49,388	1
5-70%	3,632	9.0	% £ 577,7	01,839	1
0-75%	2,679	6.0	% £ 424,2	35,741	
5-80%	164	0.4	% £ 25,7	77,766	
0-85%	30	0.	% £ 5,1	86,703	
5-90%	14	0.0	% £ 1,8	12,211	
0-95%	0	0.0	% £		
5-100%	0		% £	-	
00-105%	0	0.1	9% <b>C</b>		(
05-110%	0		96 E		
10-125%	0		0/. C	_	
25%+	0		% £		
Total	40,524	100.0	% £ 4,370,5	87.815	100
Current outstanding balance of loan 0-5,000 5,000-10,000	Number	% of total number	Amount (	GBP)	% of total amou
0-5,000	550 752	12	% 1,4	26,814 14,193	0
		1.9		14 103	C
5,000-10,000	752		% 5,7		
0,000-25,000	3,064	7.0	% 54,5	80,227	
0,000-25,000	752 3,064 6,333	7.0	% 54,5 % 238,6	80,227 32,928	
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0.000-25,000 0.000-75,000 0.000-75,000 0.000-75,000 0.000-150,000 0.000-150,000 0.000-150,000 0.000-250,000 0.0000-250,000 0.0000-250,000 0.0000-250,000 0.0	\$ 3,064 \$ 6,333 \$ 6,513 \$ 6,514 \$ 6,51	7.7. 15.1 16.1 16.1 19.1 19.1 10.1 10.1 10.1 10.1 10.1 10	\$\%\ 54.5\\\ \%\ 238.6\\\ \%\ 238.6\\\ \%\ 238.6\\\ \%\ 405.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\ \%\ 555.2\\\\ \%\ 555.2\\\\ \%\ 555.2\\\\ \%\ 193.4\\\\ \%\ 193.4\\\\\ \%\ 193.4\\\\\ \%\ 193.4\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	80,227   80,227   80,227   80,227   80,227   80,227   80,227   80,229   80,	\$ 6 total amo  % of total amo  % of total amo  % of total amo  7 7 7 7 7 7 1 1 1 1 1 1 1 1 1 1 1 1 1

		CBS Covered Bonds			
Seasoning	Number	% of total number	Amount (GRP)	% of total amount	
12 months	3,347	76 OF LOCAL HUMBON		11.4%	
2-24 months	7,858	19.		23.5%	
-36 months	6.392	15.			
6-48 months	6,077	15.		14.4%	
8-60 months	4,972	12.		11.5%	
0-72 months	2,186	5.			
2-84 months	3,767	9:			
4-96 months	2,792	6.	1% £ 327,306,773	5.5%	
6-108 months	2,792	6.		4.8%	
08-120 months	426	1.		0.7%	
20-150 months	0	0.		0.0%	
50-180 months	0	0.	% £ -	0.0%	
30+ months	0	0.		0.0%	
otal	40,524	100.	% £ 4,370,587,815	100.0%	
erest payment type	Number	% of total number	Amount (GBP)	% of total amount	
ked	20,204	42.		49.2%	
VR	19,367	40.		34.1%	
acker	7,260	15.		15.1%	
ther (please specify)_Capped	493	1,		1.5%	
tal	47,324	100.0	% £ 4,370,587,815	100.00%	
				T	
pan purpose type	Number	% of total number	Amount (GBP)	% of total amount	
wner-occupied	47,314	100.		100.0%	
uy-to-let	10	0.		0.0%	
econd home	0	0.	% 0	0.0%	
otal	47,324	100.	% £ 4,370,587,815	100.0%	
come verification type	Number	% of total number	Amount (GBP)	% of total amount	
ully verified	40,524	100.		100.0%	
ast-track	0	0.		0.0%	
elf-certified	<u> </u>	0.0			
otal	40,524	100.	% 4,370,587,815		
over .	40,324	100.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	100.0%	
emaining term of loan	Number	% of total number	Amount (GBP)	% of total amount	
-30 months	1,477	78 OF TOTAL HUMBON 3.		1.3%	
0-60 months	2510	6.		2.8%	
0-120 months	7,438	18.			
20-180 months 80-240 months	9,274	22.		20.5%	
	9,916	24.			
40-300 months	7,470	18.		26.2%	
00-360 months	1,706	4.	% £ 290,035,194	6.6%	
60+ months	1,706 733	4. 13	% £ 118,505,669	2.7%	
60+ months	1,706	4. 13	% ε 290,035,194  % ε 118,505,669  % ε 4,370,587,815	2.7%	
60+ months otal	1,706 733 40,524	4 1 100	% £ 118,505,669 % £ 4,370,587,815	2.7% 100.0%	
60+ months otal  imployment status	1.706 733 40.524 Number	4. 1.1) 100. % of total number	% £ 118,505,669 % £ 4,370,587,815 Amount (GBP)	2.7% 100.0% % of total amount	
80+ months ottal and	1,706 733 40,524 Number 31,847	4. 1.1 100.1 100.1 % of total number 76.	% £ 118,505,669 % £ 4,370,587,815 Amount (GBP) % £ 3,349,908,411	2.7% 100.0% % of total amount 76.6%	
60+ months otal  mployment status  mployed elf-employed	1,706 733 40,524 Number 31,847 6,513	4. 1.1 100/ ** of total number  78. 16.	% £ 118,505,669 % £ 4,370,587,815 Amount (GBP) % £ 3,349,908,411 % £ 901,943,484	2.7% 100.0% % of total amount 76.6% 20.6%	
80- months otal  mployment status mployed eff- employed enemployed	1,706 733 40,524 Number 31,847 6,513	4. 1.1 1.00.1 1.	% £ 118,505,669 % £ 4,370,587,815 Amount (GBP) % £ 3,349,908,411 % £ 901,943,484 % £ 7,619,900	2.7% 100.0% % of total amount 76.6% 20.6% 0.2%	
60- months otal  mployment status mployed elf-employed enemployed eited	1,706 733 40,524 Number 31,847 6,513	4. 1.1. 100. 100. 100. 100. 100. 100. 10	% £ 118,505,669 % £ 4,370,587,815 Amount (GBP) % £ 3,349,908,411 % £ 901,943,484 % £ 7,619,900 % £ 91,417,998	2.7% 100.0% % of total amount 76.6% 20.6% 0.2% 2.1%	
60- months otal  mployment status mployed elf-employed enemployed eited	1,706 733 40,524  Number 31,847 6,513 104 1,871	4. 1.13 100: 100: 100: 100: 100: 100: 100: 10	\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{118,505,669}{\mathbb{C}}\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{\mathbb{A}}{\mathbb{A}70,587,815}\$\$\$\$\$Amount (GBP)\$\$\$\frac{\mathbb{C}}{\mathbb{C}}\$\fra	2.7% 100.0% % of total amount 76.6% 20.6% 0.2% 2.1%	
30- months obtal mployment status mployment status mployed ell-employed entemployed eltered uzarantor	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 189	4. 1.1. 100. 100. 100. 100. 100. 100. 10	\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{118,505,669}{\mathbb{C}}\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{\mathbb{A}}{\mathbb{A}70,587,815}\$\$\$\$\$Amount (GBP)\$\$\$\frac{\mathbb{C}}{\mathbb{C}}\$\fra	2.7% 100.0% % of total amount 76.6% 20.6% 0.2% 2.1%	
80+ months otdat	1,706 733 40,524  Number 31,847 6,513 104 1,871	4. 1.1 100/ % of total number  78/ 16. 0. 4.1 0.	\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{118,505,669}{\mathbb{C}}\$\frac{\mathbb{C}}{\mathbb{C}}\$\frac{\mathbb{A}}{\mathbb{A}70,587,815}\$\$\$\$\$Amount (GBP)\$\$\$\frac{\mathbb{C}}{\mathbb{C}}\$\fra	2.7% 100.0% % of total amount 76.6% 20.6% 0.2% 2.1% 0.0%	
90- months otal  mployment status mployed alf-employed nemployed etired uarantor ther	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 189	4. 1.1 100/ % of total number  78/ 16. 0. 4.1 0.	\$\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	2.7% 100.0% % of total amount 76.6% 20.6% 0.2% 2.1% 0.0%	
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90- months otal  mployment status mployed elf- employed elf- employed elf- end of the status surantor ther stal  overed Bonds Outstanding, Associated Derivatives (please discretes	1,706 733 40,524  Number 31,847 6,513 104 1,877 0 105 40,524  lose for all bonds outstanding)	4. 1.00. 1.00. % of total number 78,8 16. 9.0. 4.1 0.0. 100.	% £ 118.505.689 % £ 4.370,587.815 Amount (GBP) % £ 3,349.908.411 % £ 910,1943.484 % £ 7,619.900 % £ 91,417.998 % £ £ 19,698.022 % £ 4,370,587,815	2.7% 100.0% % of total amount 76.6% 20.6% 0.2% 0.0% 0.5% 100.0%	
90- months otatal  mployment status mployed aff- employed employed etired uturaritor ther tatal  overed Bonds Outstanding, Associated Derivatives (please discribed suc date suc date	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 109 40,524 lose for all bonds outstanding)	4. 1.100 1.100 % of total number 78. 16. 0. 4.4 1.00 1.00 1.00 1.00 1.00 1.00 1	% £ 118,505,689 % £ 4,370,587,815 Amount (BP) % £ 3,349,908,411 % £ 901,943,484 % £ 7,619,900 % £ 91,417,998 % £ 19,698,022 % £ 4,370,587,815 2 (3)	2 7% 100.0% 100.0% 6 of total amount 76.6% 20.6% 2.1% 0.2% 11% 100.0% 10	
90- months otatal  mployment status mployed aff- employed employed etired uturaritor ther tatal  overed Bonds Outstanding, Associated Derivatives (please discribed suc date suc date	1,706 733 40,524  Number 31,847 6,513 104 1,877 0 105 40,524  lose for all bonds outstanding)	4. 1.00. 1.00. % of total number 78,8 16. 9.0. 4.1 0.0. 100.	% £ 118,505,689 % £ 4,370,587,815 Amount (BP) % £ 3,349,908,411 % £ 901,943,484 % £ 7,619,900 % £ 91,417,998 % £ 19,698,022 % £ 4,370,587,815 2 (3)	2 7% 100.0% 100.0% 6 of total amount 76.6% 20.6% 2.1% 0.2% 11% 100.0% 10	. Aaa /
90- months old imployment status imployment status imployed elf-employed elf-employed elf-employed elf-employed old interpoyed elf-employed old interpoyed elf-employed elf-employed elf-employed overed Bonds Outstanding, Associated Derivatives (please disc erios sue date (riginal rating (Moody's/S&P/Fitch/DBRS)	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 109 40,524 lose for all bonds outstanding)	4. 1.100 1.100 % of total number 78. 16. 0. 4.4 1.00 1.00 1.00 1.00 1.00 1.00 1	% £ 118,505,689 % £ 4,370,587,815  Amount (GBP) % £ 3,349,908,411 % £ 901,943,484 % £ 7,619,900 % £ 91,417,989 % £ 19,638,022 % £ 4,370,587,815  2 2 2 19,641 AABA/NR/AAA	2.7% 100.0% 100.0% 20.6% 20.6% 20.6% 20.5% 21.1% 100.0% 10	
90- months otatal  mployment status mployed sti employed sternployed sternploy	1,706 733 40,524  Number  11,871 6,513 104 1,871 0 1189 40,524  lose for all bonds outstanding)  11 22/07/08 Aaa/NR/AAA	4. 1.100. % of total number 78. 16. 16. 0. 4. 0. 100. 100.	118.505.689	2.7% 100.0% 100.0% 20.6% 20.6% 20.6% 20.5% 21.1% 100.0% 10	
90- months old imployment status imployment status imployed elf-employed elf-employ	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 1189 40,524  lose for all bonds outstanding) 1 22/07/604 Aaa / NR / AAA Bab GBB	4. 1.100. % of total number 78. 16. 16. 17. 18. 19. 19. 19. 19. 19. 19. 19. 19. 20/11  Aaa / NR / A Aaa / NR / A	% [ 118.505.689 % [ 2.4,370,587.815] Amount (GBP) % [ 2.3,349.905.411] % [ 2.701.905.434 % [ 2.701.905] % [ 2.701.905]	2.7% 100.0% % of total amount 20.6% 20.6% 0.0% 0.05% 100.0%	Aaa/ Aaa So
90- months otatal  mployment status mployed stemptoyed stemptoyed stemptoyed stered stemptoyed stered stered stemptoyed stered stered stemptoyed stered stered stemptoyed stemptoy	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 189 40,524  lose for all bonds outstanding) 1 22/07/08 Aag / NR / AAA Aag / NR / AAA GGPP 1,500,000,000	4. 1.1. 100. % of total number 78. 16. 0. 4. 0. 1. 10. 2. 11. 2. 11. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4.	118,505,689	2.7% 100.0% % of total amount 76.6% 0.25% 0.05% 100.0% 4.24/10/11 Aaa / NR / AAA Aaa / NR / AAA Aaa / REUR	Aaa /
90- months total  mployment status mployed elf-employed enterployed elf-employed defired uarantor ther total  overed Bonds Outstanding, Associated Derivatives (please disc prices sue date gringal rating (Moody's/S&P/Fitch/DBRS) urrent rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding	1,706 733 40,524  Number  31,847 6,513 104 1,871 0 189 40,524  lose for all bonds outstanding)  1 22/07/08 Aag / NR / AAA Aag / NR / AAA Aag / NR / AAA 98 99,000,000	4. 1.100. % of total number  78. 16. 16. 20. 4. 4. 0. 100. 100.  2011 Aaa / NR / A Aa / NR / A  Aa / NR / A  500,000. 500,000.	18.505.689	2.7% 100.0% 100.0% % of total amount 20.6% 20.6% 2.1% 0.0% 100.0% 100.0% 110.0% 24.011 Asia / NR / AAA Asia / NR / AAA EUR	Aaa /
90- months total  mployment status mployed stemployed s	1,706 733 40,524 Number 31,847 6,513 104 1,871 0 109 40,524  Jose for all bonds outstanding) 1 1 2207/08 Aaa / NR / AAA GGP 1,500,000,000 900,000,000	4. 1.1. 100/ % of total number  78/ 16. 0. 4. 0. 0. 100/ 100/ 4. 0. 2011 Aaa / NR / A Aaar / NR / A G 500,000,000,000,000	118,505,689	2.7% 100.0% % of total amount 76.6% 20.6% 0.0% 0.0% 100.0% 100.0% 100.0% 24/10/11 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA 60.000.000 660.000.000	Aaa /
### ### ### ### ### ### ### ### ### ##	1,706 733 40,524  Number  31,847 6,513 104 1,871 0 189 40,524  lose for all bonds outstanding)  1 22/07/08 Aaa / NR / AAA General outstanding 1,000,000,000 900,000,000 1,000 Soft builet	4. 1.100 100. % of total number 78,8 16,6 16,9 16,10 100. 100. 100. 100. 20111 Aaa \ NR   A A Aaa \ NR   A A Aaa \ NR   A Caaa \ NR   A A Aaa \ NR   A A A A A Aaa \ NR   A A A A A A A A A A A A A A A A A A	118.505.689	2.7% 100.0% 100.0% % of total amount 76.6% 20.6% 2.1% 0.5% 100.0% 100.0% 14.4 24.10*11 Asaa / NR / AAA Asaa / NR / AAA 560.000.000 650.000.000 0.877 8 Soft billion	
00- months tatal  mployment status mployed elf-employed e	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 189 40,524  lose for all bonds outstanding) 1 22,07,08 Aas / NR / AAA REP 1,500,000,000 900,000,000 1,000 Soft builder 25,507,144	4. 1.1 100/ % of total number  78/ 16. 0. 4.4 0. 16. 0. 100/ 20// 100/ 20// 100/ 30// 40// 40// 40// 40// 40// 500,000/ 500,000/ 100/ 50ftb	118,505,669   128,705,670,573,157	2.7% 100.0% 36 of total amount 76.6% 2.2% 2.1% 0.0% 0.5% 100.0% 1.4 2.4/10/11 Ana/NR7/AAA Ana/NR7/AAA Ana/NR7/AAA EURI 650.000.000 0.607 0.007 1.5000000 0.007 1.5000000000000000000000000000000000000	Aaa /
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0- months tatal  mployment status nployed Hemployed Hemp	1,706 733 40,524  Number 31,847 6,513 104 1,871 109 40,524  lose for all bonds outstanding) 1 2207,708 Aas / NR / AAs Gegle 1,500,000,000 900,000,000 Soft builte 25,077,16	4, 1,1 100/ 100/ % of total number  78/ 16. 16. 0. 16. 0. 100/ 100/ 100/ 100/ 100/ 100/ 100/	118,505,669   128,705,679,705,71815	2.7% 100.0% 100.0% % of total amount 76.6% 2.2% 2.1% 0.0% 1.5% 100.0% 100.0% 3.44 2.410.11 Aaa/NR7.AAA Aaa/NR7.AAA EUR 550.000.00 650.000.00 650.000.00 550 to build 2.410.14 2.410.14 2.410.14 3.2410.14 3.2410.14 3.2410.14	Aaa /
04- months datal  Imployment status Imployment status Imployed Inference of the state of the sta	1,706 733 40,524  Number  31,847 6,513 104 1,871	4. 1.00 100 % of total number  78, 16, 0, 4, 1, 10, 10, 10, 10, 100 100 100 100 100	% £ 118,505,689	2.7% 100.0% 100.	Aaa / 50 50
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90- months total  mployment status mployed elf-employed elf-employed strind usranfor ther total  overed Bonds Outstanding, Associated Derivatives (please disc eries sue date riginal raine (Moody/s/SAP/Fitch/DBRS) urrent raine (Moody/s/SAP/Fitch/DBRS) enomination mount at issuance mount outstanding s away rate (rate:£1) autumity type (her/soft-bullet/pass-through) cheduled final maturity date gaid final maturity date in in look exchange isting oupon payment frequency	1,706 733 40,524  Number  31,847 6,513 104 1,871 1,871 0 0 199 40,524  lose for all bonds outstanding)  1 2207008 Ana /NR / AAA Asa /NR / AAA	4. 1.00 100 % of total number  78. 16. 0. 14. 4. 0. 0. 100 100 100 100 100 100 100 100	18,505,689	2.7% 100.0% 100.0% 20.6% 20.6% 20.6% 0.5% 0.0% 0.5% 100.0% 3 4 241011 Aas /NR /AAA As /NR /AAA C EUR 550,000,000 650,000 650,000 650,000 650,0	Aaa / 50 50
90- months total  mployment status mployed elf-employed elf-employed strind usranfor ther total  overed Bonds Outstanding, Associated Derivatives (please disc eries sue date riginal raine (Moody/s/SAP/Fitch/DBRS) urrent raine (Moody/s/SAP/Fitch/DBRS) enomination mount at issuance mount outstanding s away rate (rate:£1) autumity type (her/soft-bullet/pass-through) cheduled final maturity date gaid final maturity date in in look exchange isting oupon payment frequency	1,706 733 40,524  Number 31,847 6,513 104 1,877 1 019 109 140,524  lose for all bonds outstanding) 1 22/07/08 Aaa: NR / AAA Aaa: NR / AAA Aa: NR / AAA GBP 1,500,000,000 900,000,000 1,000 Soft builds 25,077/6 25,507/6 25,507/6 36,507/6 37	4. 1.1 100: % of total number  78: 16: 0.0 18: 0.0 19: 100: 100: 100: 100: 100: 100: 100:	118,505,669   2 4,370,587,815	2.7% 100.0% 100.0% % of total amount 76.6% 2.21% 0.0% 1.00%	Aaa / 50 50
90- months status  mployed  ill- employed  ill- emp	1,706 733 40,524  Number 31,847 6,513 104 1,871 0 1,871 0 1,89 40,524  Jose for all bonds outstanding) 1 220,708 Aaa / NR / AAA Aaa / NR / AA	4. 1.00 100 % of total number 78. 16. 0. 1. 19. 4. 4. 10. 0. 10. 100 100 100 100 100 100 100	%   £ 118,505,689     € 4,370,587,815	2.7% 100.0% 100.0% 20.6% 20.6% 20.6% 20.6% 30.5% 40.0% 4241011 Aaa / NR / AAA Aas / NR / AAA CEUR 560,000,000 650,000 650,000 650,000,000 650,000	Aaa / 50 50 50 XS00
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80- months ortal  mployment status mployed elf-employed e	1,706 733 40,524  Number  1,847 6,513 1,647 1,677 10 10 10 10 10 10 10 10 10 10 10 10 10	4. 1.100 100: % of total number 78: 16: 16: 00: 16: 17: 18: 18: 18: 18: 19: 10: 10: 10: 10: 10: 10: 10: 10: 10: 10	118,505,689	2.7% 100.0% 36 of total amount 26.6% 2.2% 2.2% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0	Aaa / 50 50 50 XS00
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60+ months otal	1,706 733 40,524  Number  1,847 6,513 1,847 6,513 1,1647 1,871 0 1,871 1	4. 1.100 100: % of total number 78: 16: 16: 00: 16: 17: 18: 18: 18: 18: 18: 18: 18: 18: 18: 18	118,505,689   2 4,370,587,687   3 48,705,887,887   4 5,705,887,887   5 5,761,990   6 7,619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 6,7619,990   7 7 6,7619,990   7 7 6,7619,990   7 7 6,7619,990   7 7 7 6,7619,990   7 7 7 6,7619,990   7 7 7 6,7619,990   7 7 7 6,7619,990   7 7 7 7 6,7619,990   7 7 7 7 6,7619,990   7 7 7 7 6,7619,990   7 7 7 7 7 6,7619,990   7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	2.7% 100.0% 100.0% 3 of total amount 76.6% 2.0% 2.0% 3.0% 3.0% 3.0% 4.1 2.41011 Asia / NR / AAA Asia / NR / AAA Asia / NR / AAA 4.241011 4.241014 2.41014	Aaa / 50 50

## 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
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