National Transparency Template October 2014

Administration		
Name of issuer	Coventry Building Society	I
Name of RCB programme	Coventry Building Society Covered Bonds	l
	Mia Miles (Head of Liquidity Planning)	
İ	Telephone: +44 (0)24 7643 5103	l.
İ	E-mail: Mia.Miles@thecoventry.co.uk	
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Name, job title and contact details of person validating this form	Coventry, CV3 2UN	
Date of form submission		30/11/14
Start Date of reporting period		01/10/14
End Date of reporting period		31/10/14
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Counterparties, Ratings

	Counterparty/ies		Fitch	Mood	Moody's		S&P		DBRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratin	Rating trigger	Current rating
Covered bonds	0	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)	4,539,857,652					•	•	•	•
Swap notional maturity/ies	19/04/2018								
LLP receive rate/margin	1.69663%								
Swap notional maturity/ies LLP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (GBP)	3.13419% 3.400,000								
Collateral posting amount(s) (GBP)	3,400,000								

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)	value as or and state or reporting period	value as or start state or reporting period	ayeteu value
, and the second of the second	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £11,862,168	(a) Revenue Receipts - Interest received from Borrowers: £12,185,263	
	(a) Revenue Receipts - Fees charged to Borrowers: £393,540	(a) Revenue Receipts - Fees charged to Borrowers: £465,070	
	(b) Interest received: £35,824	(b) Interest received: £24,639	
	(c) Excess Reserve Fund: £3,086,758	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £35,694	(d) Other Revenue Receipts: £36,666	
	(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: -£393,540	(g) Amounts Belonging to Third Parties: -£465,070	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £15,020,443	Total Available Revenue Receipts: £12,246,568	
	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: £22,858	
	(d) Amounts due to the Interest Rate Swap Provider: £5,557,356	(d) Amounts due to the Interest Rate Swap Provider: £5,454,619	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£158,457 (ii) Amounts due on the Term Advance: £3,886,220	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£12,788,595 (ii) Amounts due on the Term Advance: £17,547,298	
	(f) Transfer to Coupon Payment Ledger following Cash Manager Event: £0	(ii) Amounts due on the Term Advance: £17,547,298 (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 Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledger: £0	(h) Transfer to Reserve Ledger: £27.802	
	(ii) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(i) Indemnity amounts due to the Members: £0	(i) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions: £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £5.735.325	(I) Deferred Consideration: £1.982.587	
	(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	
	V)	(-) · · · · · · · · · · · · · · · · · · ·	
Principal receipts (please disclose all parts of waterfall)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
		(a) Scheduled amounts received from Borrowers: £17.660.749	
	(a) Scheduled amounts received from Borrowers: £20,223,553 Unscheduled amounts received from Borrowers: £97,315,200	Unscheduled amounts received from Borrowers: £17,660,749 Unscheduled amounts received from Borrowers: £64,285,300	
	Less Further Advances made: -£2.842.310	Less Further Advances made: -£2,759,410	
	(b) (i) Term Advance: £394.300.000	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £570,050,000	
	(ii) Sale of Selected Loans: £0	(ii) Cash Capital Contributions. £570,050,000	
	Total Available Principal Receipts: £508.996.442	Total Available Principal Receipts: £649,236,639	
	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 on the Term Advance: £0	(ii) Amounts due on the Term Advance: £570,050,000	
	(d) Capital Distribution to Members: £508,996,442	(d) Capital Distribution to Members: £79,186,639	
Reserve ledger	£ 15,095,769	15,067,96	£ 15,095,769
Revenue ledger	£ 13,327,225		
Principal ledger	£ 508,996,442	£ 79,186,63	- 2
Pre-maturity liquidity ledger	N/A	N/A	N/A

sset Coverage Test	
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	Value	Description (please edit if different)
A	£ 3,891,044,488	A: Arrears Adjusted True Balance
В	£ 19,883,231	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£ 94,813,211	D: Substitution Assets - Principal Receipts ¹ & D: Substitution Assets - Capital Contributions
E	£ -	0
V	£	0
W	£	0
X	£ 90,362,387	X: Savings set off balance
Υ	£	Y : Flexible draw deduction
Z	£ 101,293,281	Z: Negative carry adjustment
Total	£ 3,814,085,262	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	

Method used for calculating component 'A'
Asset percentage (%)
Maximum asset percentage from Fitch (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from S&P (%)
Maximum asset percentage from BBRS (%)
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)	£ 3,044,300,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 3,041,510,000
Cover pool balance (GBP)	£ 4,473,850,206
GIC account balance (GBP)	£ 143,119,436
Any additional collateral (please specify)	£
Any additional collateral (GBP)	£
Aggregate balance of off-set mortgages (GBP)	£ 580,266,763
Aggregate deposits attaching to the cover pool (GBP)	£ 90,362,387
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 63,191,238
Nominal level of overcollateralisation (GBP)	1,572,294,477
Nominal level of overcollateralisation (%)	51.6%
Number of loans in cover pool	41,423
Average loan balance (GBP)	£ 108,004
Weighted average non-Indexed LTV (%)	53.0%
Weighted average Indexed LTV (%)	46.6%
Weighted average seasoning (months)	41.5
Weighted average remaining term (months)	205.3
Weighted average interest rate (%)	3.1%
Standard Variable Rate(s) (%)	4.7%
Constant Pre-Payment Rate (%, current month)	2.1%
Constant Pre-Payment Rate (%, quarterly average)	1.5%
Principal Payment Rate (%, current month)	2.5%
Principal Payment Rate (%, quarterly average)	1.9%
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

Mortgage collections

Mortgage collections (scheduled - interest)	£	11,862,168
Mortgage collections (scheduled - principal)	3	20,223,553
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	94,472,890

Loan Redemptions & Replenishments Since Previous Reporting Date

Moody's Collateral Score (%, including/excluding systemic risk)

Loan Redemptions & Replenishments Since Previous Reporting	Date			
·	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	764	1.8%	88,019,568	2.0%
Loans bought back by seller(s)	88	0.2%	10,210,292	0.2%
of which are non-performing loans	58	0.1%	6,515,121	0.1%
of which have breached R&Ws	8	0.0%	1,095,037	0.0%
Loans sold into the cover pool	0	0.0%	2,842,310	0.1%

5.0% / 3%

Product Rate Type and Reversionary Profiles						Weighted av	/erage		
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	24,084	50.0%	2,526,620,238	56.5%	3.39%	21.1	2.69%	4.18%	3.33%
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	2,768	5.7%	213,573,005	4.8%	1.30%	0.1	0.80%	0.80%	5.38%
Fixed for life	10	0.0%	2,026	0.0%	0.00%	0	0.29%	0.29%	0.00%
Tracker at origination, reverting to SVR	1,952	4.1%	201,980,394	4.5%	3.69%	4.1	3.16%	4.02%	3.18%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,706	5.6%	190,043,846	4.2%	1.25%	0	0.75%	0.75%	4.26%
SVR, including discount to SVR	16,676	34.6%	1,341,630,696	30.0%	3.11%	0.0	2.56%	2.56%	3.38%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	48,196	100.0%	£ 4,473,850,206	100.0%	3.13%		2.50%		3.48%

Stratifications				
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amoun
Current	41,267		99.6% £ 4,456,663,976	99.
0-1 month in arrears	124		0.3% £ 12,939,000	0
1-2 months in arrears	32		0.1% £ 4,247,230	0
2-3 months in arrears 3-6 months in arrears	0		- 2 %0.0 - 2 %0.0	0
6-12 months in arrears	0		0.0% £ -	0
12+ months in arrears	0		0.0% £ -	0
Total	41,423		100.0% £ 4,473,850,206	100
Oldi	41,423		100.0% 2 4,473,630,200	100
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amou
0-50%	24,372	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	58.8% £ 1,756,074,575	39
50-55%	2,797		6.8% £ 374,590,311	8
55-60%	3,163		7.6% £ 461,259,978	10
60-65%	3,020		7.3% £ 481,940,442	10
65-70%	2,610		6.3% £ 419,406,706	9
70-75%	3,204		7.7% £ 560,196,722	12
75-80%	2,029		4.9% £ 374,786,577	8
30-85%	201		0.5% £ 40,085,777	0
35-90%	24		0.1% £ 4,615,588	C
90-95%	3		0.0% £ 893,528	C
95-100%	0		9.0% £	Ç
100-105% 105-110%	0		- 2 %0.0 - 2 %0.0	0
110-125%	0			0
125%+	0		2 %0.0 0.0% \$	-
Total	41 423		100.00% £ 4,473,850,206	100.0
	1,144			
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amou
)-50%	27,990		67.6% £ 2,325,946,750	52
50-55%	3.397		8.2% £ 525.849.071	1
55-60%	3,200		7.7% £ 506,586,370	
60-65%	3,258		7.9% £ 536,208,121	12
65-70%	2,655		6.4% £ 424,984,412	9
70-75%	827		2.0% £ 136,330,819	3
75-80%	64		0.2% £ 11,781,280	C
30-85%	20		0.0% £ 3,582,881	0
35-90%	11		0.0% £ 2,009,321	0
90-95%	1		0.0% £ 571,180	0
95-100%	0		0.0% £ -	0
100-105%	0		0.0% £ -	0.
105-110% 110-125%	0		0.0% £ -	0.
125%+	0		2 %0.0 2 %0.0	0
Fotal	41,423		100.0% £ 4,473,850,206	100.
	1,144			
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amou
0-5,000	675		1.6% 1,735,716	0.
5,000-10,000	840		2.0% 6,418,431	0.
10,000-25,000	3,244		7.8% 57,763,393	
25,000-50,000				5
	6,557		15.8% 247,311,171	
50,000-75,000	6,498		15.7% 404,340,211	9
50,000-75,000 75,000-100,000	6,498 6,038		15.7% 404,340,211 14.6% 526,827,378	9
50,000-75,000 75,000-100,000 100,000-150,000	6,498 6,038 8,155		15.7% 404,340,211 14.6% 526,827,378 19.7% 999,959,166	9 11 22
50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000	6,498 6,038 8,155 4,450		15.7% 404,340,211 14.6% 526,827,378 19.7% 999,959,166 10.7% 760,867,223	9 11 22 17
50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000	6,498 6,038 8,155 4,450		15.7% 404,340,211 14.6% 526,827,378 19.7% 999,959,166 10.7% 760,867,223	9 11 22 17 10
30,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000 200,000-250,000 250,000-300,000	6,498 6,038 8,155 4,430 2,185 1,185		15,7% 404,340,211 14.6% 526,827,378 19.7% 999,959,166 10.7% 760,867,223 5.3% 486,546,392 2.9% 322,574,924	9 11 22 17 10
3.000-75.000 75.000-100.000 100.000-150.000 150.000-200.000 200.000-250.000 250.000-300.000	6,498 6,038 8,155 4,430 2,185 1,185 608		15,7% 404,340,211 14.6%, 52.68,27,378 19,7% 999,959,168 10,7% 760,867,23 5,3% 486,546,392 2,9% 322,574,945 1,5% 196,060,783	9 11 22 17 10 7
30,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 250,000-300,000 500,000-300,000 500,000-300,000 500,000-400,000	6,498 6,038 8,155 4,430 2,185 1,185 608 937		15.7% 404.340.211 14.6% 526.827.378 19.7% 999.959.166 10.7% 760.867.223 5.5% 486.546.592 2.9% 322.574.524 1.5% 196.069.30 0.9% 144.098.296	9 11 22 17 10 7 4 3 3
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5,000.75,000	6,498 6,038 6,038 4,430 1,185 1,185 608 387 200 168 168 168 168 168 168 168 17 188 188 188 188 188 188 188 188 188		15.7% 404,340_211 14.6% 526.827,378 19.7% 999,9591.66 10.7% 760,867,223 5.3% 486,546,392 2.9% 322,574,200 1.5% 196,060,738 0.9% 144,098,296 0.5% 84,853,899 0.4% 77,397,103,405 0.1% 78,710,3405 0.1% 78,710,3405 0.1% 19,225 0.0% 84,853,899 0.4% 77,397,03405 0.1% 19,225 0.0% 84,853,899 0.4% 78,710,3405 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 10,996,500 0.0% 11,8% 133,224,013 0.9% 363,245,240 0.0% 11,8% 179,332,080 11,2% 538,665,282 10,4% 454,139,612 0.0% 135,664,274 0.0% 595,641,744 0.0% 155,664,724 0.0% 595,641,744 0.0% 595,	\$ 9 11 11 12 12 12 12 12 12 12 12 12 12 12

		CBS Covered Bonds			
easoning	Number	% of total number	Amount (GBP)	% of total amount	
12 months	3.184	7.7%		10.1%	
-24 months	8,080	19.5%	£ 1,146,437,441	25.6%	
36 months	6,963	16.8%		17.6%	
48 months	5,720	13.8%		13.3%	
60 months	4,758	11.5%		10.3%	
72 months	2.879	7.0%		5.8%	
84 months	3,030	7.3%		5.5%	
				5.1%	
96 months	2,779	6.7%		5.1%	
108 months	2,458	5.9%		4.3%	
3-120 months	1,571	3.8%		2.4%	
0-150 months	1	0.0%		0.0%	
1-180 months	0	0.0%		0.0%	
+ months	0	0.0%	2	0.0%	
al	41,423	100.0%	£ 4,473,850,206	100.0%	
				0	
rest payment type	Number	% of total number	Amount (GBP)	% of total amount	
d	21,568	44.8%	2,332,238,522	52.1%	
3	20,475	42.5%	1,645,036,864	36.8%	
cker	5,768	12.0%	446,217,725	10.0%	
er (please specify)_Capped	3,700	0.8%	50.357.095	1.1%	
al	48,196	100 00%	£ 4,473,850,206	100.00%	
W .	40,190	100.00%	2 1,110,000,200	100.00%	
	Microshore	0/ -6 4-4-1	A	0/ -6 4-4-1	
an purpose type	Number 48,184	% of total number		% of total amount	
ner-occupied	48,184	100.0%	4,472,459,463	100.0%	
y-to-let	12	0.0%	1,390,742	0.0%	
cond home	0	0.0%	0	0.0%	
al	48,196	100.0%	£ 4,473,850,206	100.0%	
ome verification type	Number	% of total number	Amount (GBP)	% of total amount	
y verified	41,423	100.0%	4,473,850,206	100.0%	
st-track	0	0.0%	0	0.0%	
f-certified	0	0.0%	0	0.0%	
al	41,423	100.0%	4,473,850,206	100.0%	
a)	41,420	100.076	4,473,030,200	100.078	
maining term of loan	Number	% of total number		% of total amount	
0 months	1,703	4.1%		1.3%	
60 months	2,623	6.3%	£ 124,837,984	2.8%	
120 months	7,758	18.7%	£ 515,612,369	11.5%	
0-180 months	9,662	23.3%		21.0%	
0-240 months	9,731 7,495	23.5%	£ 1,226,680,284 £ 1,185,481,484	27.4%	
0-300 months	7 495	18.1%	€ 1 185 481 484	26.5%	
0-360 months	1,746	A 29/.	£ 302,719,762	6.8%	
0+ months	705		£ 120,057,737	2.7%	
tal	41,423	1.776	£ 4.473.850.206	100.0%	
ldi	41,423	100.0%	£ 4,4/3,85U,2U6	100.0%	
ployment status	Number	% of total number	Amount (GBP)	% of total amount	
ployed	32,387		£ 3,399,321,407	76.0%	
f-employed	6,852	16.5%		21.4%	
employed	121	0.3%		0.2%	
ired	1,855	4.5%	£ 86,925,333	1.9%	
arantor	0	0.0%		0.0%	
er	208	0.5%		0.5%	
al	41,423		£ 4,473,850,206		
di	41,423	100.076	2 4,473,030,200	100.076	
vered Banda Outstanding Associated Derivatives (please disclose for	all hands outstanding)				
vered Bonds Outstanding, Associated Derivatives (please disclose for a ies	un pondo odistanding)		•	=	
	22/07/08	20/11/08	19/04/11	10/02/12	
le date					
inal rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa / NR / AAA		Aaa / NR / AAA	Aaa / I
rent rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa / NR / AAA	Aaa/NR/AAA	Aaa / NR / AAA	Aaa / I
omination	GBP	GBP	GBP	GBP	
ount at issuance	1,500,000,000	500,000,000	750,000,000	500,000,000	500
ount outstanding	900,000,000	500,000,000	750,000,000	500,000,000	500
swap rate (rate:£1)	1.000	1.000	1.000	1.000	
	Soft bullet	Soft bullet	Soft bullet	Soft bullet	
urity type (nard/soπ-bullet/pass-through)		24/11/16	19/04/18	10/02/15	
urity type (nard/soft-builet/pass-through) eduled final maturity date	25/07/16			10/02/15	
eduled final maturity date	25/07/16 25/07/16	24/11/16	19/04/18		XS113
eduled final maturity date al final maturity date	25/07/16	24/11/16 XS0400750542	19/04/18 XS0618833635	XS0744752568	
eduled final maturity date al final maturity date	25/07/16 XS0378817240	XS0400750542	XS0618833635	XS0744752568	X5113
eduled final maturity date al final maturity date I I I Ck exchange listing	25/07/16 XS0378817240 LSE	XS0400750542 LSE	XS0618833635 LSE	XS0744752568 LSE	
eduled final maturity date I rial final maturity date I rial final maturity date I rial final maturity date I rial final maturity date I rial final maturity date I rial final maturity date I rial final maturity date	25/07/16 XS0378817240 LSE Monthiy	XS04007505424 LSE Monthly	XS0618833635 LSE Annually	XS0744752568 LSE Quarterly	X5113
eduled final maturity date I final maturity date I t k exchange listing gon payment frequency pon payment date	25/07/16 X80378817240 LSE Monthily 24/11/14	XS0400750542 LSE Monthly 24/11/14	XS0618833635 LSE Annually 20/04/15	XS0744752568 LSE Quarterly 10/11/14	X5113
eduled final maturity date If inal maturity date I compare the second of	25/07/16 XS0378817240 LSE Monthly 24/11/14	XS0400750542 LSE Monthly 24/11/14	XS0618833635 LSE Annually 20/04/15 4.625%	XS0744752568 LSE Quarterly 10/11/14 2.161%	ASTI
eduled final maturity date I final maturity date I l k exchange isting gon payment frequency gon payment final gon payment final gon payment final gon payment final gon payment final gon por payment final gon pon (rate if fixed, margin and reference rate if floating) gin payable under extended maturity period (%)	250716 X5037817240 S.E. Monthly 2411174 1.003% 0.500%	XS0400750542 LSSE Monthly 2411114 1.005% 0.0500%	XS0618833635 LSE Annually 20/04/15 4.625% 1.220%	XS0744752568 LSE Quarterly 10/11/14 2.161% 1.600%	
eduled final maturity date I final maturity date I final maturity date I we exchange Issing pon payment frequency pon payment final pon (ratei fixed, margin and reference rate if floating) gin payable under extended maturity period (%)	25/07/16 XS0378817240 LSE Monthly 24/11/14	XS0400750542 LSE Monthly 24/11/14	XS0618833635 LSE Annually 20/04/15 4.625%	XS0744752568 LSE Quarterly 10/11/14 2.161%	ASTI
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eduled final maturity date If final maturity date Ik wochange Isting gon payment frequency gon payment final fin	250716 XS0378817240 LSE Monthly 2411114 1.003% 0.500% N/A N/A	XS0400750542 Monthly	XS0618833635 LSE Annually 20/04/15 4.625% 1.220% HSBC plc	XS0744752568 LSE Quarterly 10/11/14 2.161% 1.600% entry Building Society GBP	
eduled final maturity date I final maturity date I final maturity date I final maturity date I final maturity final	25/07/16 XS0378817240 LSE Monthly 24/11/14 1.003% 0.500% NA NA NA	XS0400760542 LSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSS	XS0618833635 LSE Annually 20/04/15 4.625% 1.220% HSBC plc GBP 750,000,000	XS0744752568 LSE Quarterly 10/11/14 2.161% 1.600% entry Building Society GBP 500,000,000	
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eduled final maturity date I final maturity date I final maturity date I final maturity date I final maturity final	25/07/16 XS0378817240 LSE Monthly 24/11/14 1.003% 0.500% NA NA NA	XS0400760542 LSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSS	XS0618833635 LSE Annually 20/04/15 4.625% 1.220% HSBC plc GBP 750,000,000 19/04/18 4.625%	XS0744752568 LSE Quarterly 10/11/14 2.161% 1.600% entry Building Society GBP 500,000,000	

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 Even 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