National Transparency Template March 2016

Administration Name of Issuer Coventry Building Society Coventry Building Society Philip Hemsley (Head of Liquidity Planning) Telephone: 44 (1024 7643 5106 E-mail: Philip Hemsley/Binecoventry.co.uk Mailing Address: Calk Tree Court, Binley Business Park, Harry Weston Road, Coventry, CV3 2UN 30/04/15 Blart Date of reporting period End Date of reporting period 10/103/15 Bind Date of reporting period 10/103/15 Bind Date of reporting period 10/103/15 Bind Date of reporting period

https://live.irooms.net/CoventryBuildingSociety/

Value as of End Date of reporting period



Counterparties, Ratings

Web links - prospectus, transaction documents, loan-level data

	Counterparty/ies		Fitch	Moody's	3	S&P		[DBRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratio	n Rating trigger	r Current ratin
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	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	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Stand-by account bank	0	F1	F1+	P-1	P-1	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)	4,521,063,892								
Swap notional maturity/ies	03/11/2021 1.69981%								
Swap notional maturity/ies LLP receive rate/margin									
LLP pay rate/margin	2.79499%								
Collateral posting amount(s) (GBP)	0								

Value as of Start Date of reporting period

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: £10,398,848	(a) Revenue Receipts - Interest received from Borrowers: £10,256,537	
	(a) Revenue Receipts - Fees charged to Borrowers: £305,627	(a) Revenue Receipts - Fees charged to Borrowers: £298,818	
	(b) Interest received: £14,627	(b) Interest received: £105,565	
	(c) Excess Reserve Fund: £135	(c) Excess Reserve Fund: £690	
	(d) Other Revenue Receipts: £20,839	(d) Other Revenue Receipts: £20,554	
	(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: -£305,627	(g) Amounts Belonging to Third Parties: -£298,818	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £10,434,449	Total Available Revenue Receipts: £10,383,346	
	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 Service	es
	Provider and Asset Monitor: £0	Provider and Asset Monitor: £7.518	
	(d) Amounts due to the Interest Rate Swap Provider: £3,991,241	(d) Amounts due to the Interest Rate Swap Provider: £4,005,257	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£32,534,468	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £595,473	
	(ii) Amounts due on the Term Advance: £35,927,900	(ii) Amounts due on the Term Advance: £2,559,860	
	(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 Standby GIC Account following Servicer Event of Default: £0	
	(h) Transfer to Reserve Ledger: £0	(h) Transfer to Reserve Ledger: £0	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(i) 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: £3.049.775	(I) Deferred Consideration: £3.215.238	
	(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)			
i ilicipal receipts (piease disclose ali parts di waterrali)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £23.167.356	(a) Scheduled amounts received from Borrowers: £21,903,267	
	Unscheduled amounts received from Borrowers: £25,167,336	Unscheduled amounts received from Borrowers: £21,903,207	
	Less Further Advances made: -£2.866.481	Less Further Advances made: -£2.930.722	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0	(ii) Cash Capital Contributions: £0	
	(ii) Cash Capital Contributions: £0 (iii) Sale of Selected Loans: £0	(ii) Sale of Selected Loans: £0	
	Total Available Principal Receipts: £79,985,033	Total Available Principal Receipts: £82,298,191	
	Total Available Principal Receipts: £79,965,033	Total Available Principal Receipts: £82,298,191	
	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: £0	
	(d) Capital Distribution to Members: £79,985,033	(d) Capital Distribution to Members: £82,298,191	
Reserve ledger	£ 10.553.043	£ 10	.553.733 £ 10.553.04
Revenue ledger	£ 10,553,043 £ 10.553.043		,553,733 £ 10,553,04
Principal ledger	£ 10,333,043		,533,398 £
Pre-maturity liquidity ledger	N/A	N/A	,533,398 £ N/A
r re-maturity ilquidity leager	IN/A	IVA	IN/A

Asset Coverage Test

	Value		Description (please edit if different)
A	£	3,959,735,879	A: Arrears Adjusted True Balance
В	£	50,531,222	B: Principal Receipts Retained in Cash
С	£	-	C: Retained Cash Contributions
D	£	29,453,811	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£		
V	£		
W	£		
x	£	157,658,165	X: Savings set off balance
Υ	£		Y : Flexible draw deduction
Z	£	76,623,284	Z: Negative carry adjustment
Total	£	3,805,439,463	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance		
Asset percentage (%)	,	87.0%	
Maximum asset percentage from Fitch (%)		87.0%	
Maximum asset percentage from Moody's (%)		99.5%	
Maximum asset percentage from S&P (%)		N/A	
Maximum asset percentage from DBRS (%)		N/A	
Credit support as derived from ACT (GBP)	£	611,139,463	
Credit support as derived from ACT (%)		19.1%	

Programme-Level Characteristics	
Programme currency	EUR
Programme size	7bn
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at swap FX rate)	£ 3,194,300,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 3,196,285,000
Cover pool balance (GBP)	£ 4,552,602,007
GIC account balance (GBP)	£ 102,278,017
Any additional collateral (please specify)	£
Any additional collateral (GBP)	£
Aggregate balance of off-set mortgages (GBP)	£ 860,320,263
Aggregate deposits attaching to the cover pool (GBP)	£ 157,658,165
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 125,881,854
Nominal level of overcollateralisation (GBP)	1,460,227,463
Nominal level of overcollateralisation (%)	45.7%
Number of loans in cover pool	41,488
Average loan balance (GBP)	£ 109,733
Weighted average non-Indexed LTV (%)	51.0%
Weighted average Indexed LTV (%)	44.4%
Weighted average seasoning (months)	47.1
Weighted average remaining term (months)	203.0
Weighted average interest rate (%)	2.8%
Standard Variable Rate(s) (%)	4.7%
Constant Pre-Payment Rate (%, current month)	1.2%
Constant Pre-Payment Rate (%, quarterly average)	1.7%
Principal Payment Rate (%, current month)	1.8%
Principal Payment Rate (%, quarterly average)	2.2%
Constant Default Rate (%, current month)	0.0%
Constant Default Rate (%, quarterly average)	0.0%
Fitch Discontinuity Factor (%)	14.1%
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%, including/excluding systemic risk)	5.0%/2.4%

Mortgage collections

a.		
Mortgage collections (scheduled - interest)	£	10,398,848
Mortgage collections (scheduled - principal)	£	23,167,356
Mortgage collections (unscheduled - interest)	£	· ·
Mortgage collections (unscheduled - principal)	2	56.817.677

Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Previous Reporting	<u>Date</u>			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	557	1.3%	51,814,272	1.1%
Loans bought back by seller(s)	70	0.2%	8,783,869	0.2%
of which are non-performing loans	56	0.1%	6,875,243	0.2%
of which have breached R&Ws	13	0.0%	1,908,790	0.0%
Loans sold into the cover pool	505	1.2%	81,601,844	1.8%

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	23,305	48.4%	2,388,392,407	52.5%	3.09%	23.1	2.02%	0.00%	% 3.01%
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	6 0.00%
Fixed at origination, reverting to tracker	2,641	5.5%	211,978,749	4.7%	1.30%	0.0	0.80%	0.80%	
Fixed for life	10	0.0%	418	0.0%	0.00%	0	0.29%	0.29%	6 0.00%
Tracker at origination, reverting to SVR	1,383	2.9%	144,646,720	3.2%	2.70%	5.3	0.87%	-0.36%	6 2.53%
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	2,531	5.3%	175,818,373	3.9%	1.25%	0.0	0.75%	0.75%	6 3.93%
SVR, including discount to SVR	18,312	38.0%	1,631,765,339	35.8%	2.69%	0.0	2.69%	0.00%	6 2.85%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	
Total	48,182	100.0%	£ 4,552,602,007	100.0%	2.78%		2.12%		3.08%

Stratifications Arrears breakdown				
	Number	% of total number	Amount (GBP)	% of total am
Current	41,322		99.6% £ 4,533,348,627	' 9
0-1 month in arrears	137		0.3% £ 15,537,561	
1-2 months in arrears	29		0.1% € 3,715,819	
2-3 months in arrears	0		0.0% € -	
3-6 months in arrears	0		0.0% € -	
6-12 months in arrears	0		0.0% € -	
12+ months in arrears	0		0.0% £ -	
Total	41,488		100.0% £ 4,552,602,007	10
				•
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total am
0-50%	25,924		62.5% £ 1,965,455,200	
50-55%	2,963		7.1% £ 418.399.417	
55-60%	3,187		7.7% £ 500,201,833	
60-65%	2,753		6.6% £ 468,422,597	
CE 709/	2,637		6.4% £ 455,214,348	
65-70%				
70-75%	2,770		6.7% £ 511,175,929	
75-80%	1,058		2.6% £ 193,708,051 0.4% £ 35,280,065	
80-85%	174		0.4% £ 35,280,065	
35-90%	22		0.1% £ 4,744,567	
90-95%	0		0.0% £ -	
95-100%	0		0.0% € -	
100-105%	0		0.0% € -	
105-110%	0		0.0% € -	•
10-125%	0		0.0% € -	
25%+	0		0.0% € -	
Fotal	41,488		100.00% £ 4,552,602,007	1
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total a
-50%	30,239	70 or total fidilion	72.9% £ 2,699,784,189	31 101011 6
0-55%	3,080		7.4% £ 486,601,112	1
0-55% 5-60%	2,816		6.8% £ 457,934,098	1
0-0076	2,816		5.9% £ 457,934,098	1
0-65%				1
5-70%	1,746		4.2% £ 297,081,497	1
0-75%	1,044		2.5% £ 191,689,324	
5-80%	83		0.2% £ 16,005,293	
0-85%	24		0.1% £ 4,696,974	
5-90%	11		0.0% £ 1,968,988	
0-95%	0		0.0% € -	
5-100%	0		0.0% € -	
00-105%	0		0.0% £ -	
05-110%	0		0.0% € -	
10-125%	0		0.0% £ -	
125%+	0		0.0% €	
Total	41,488		100.0% £ 4,552,602,007	
ota	41,400		100.070 2 4,002,002,007	1
Current outstanding belonge of loop	Number	% of total number	Amount (CRR)	9/ of total o
Current outstanding balance of loan		% or total number	Amount (GBP) 1.8% 1.918.630	% of total a
-5,000 ,000-10,000	767 906		1.8% 1,918,630 2.2% 6.961,426	
)
0,000-25,000	3,321		8.0% 59,145,051	
5,000-50,000	6,518		15.7% 245,782,839	1
0,000-75,000	6,461		15.6% 402,254,573	l .
5,000-100,000	5,826		14.0% 507,973,623	
00,000-150,000	0,000			
	8,017		19.3% 985,638,376	
	8,017 4,429		19.3% 985,638,376	
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\$50,000 - 200,000 \$50,000 - 20	8.017 4.429 4.429 2.215 664 397 264 201 1.197 1.197 1.197 201 201 1.101 201 201 201 303 201 303 303 303 41,488 Number Number 1.949 4.140 4.140 3.283 3.283 4.829 4.719 4.719 4.429 5.866 6.840 5.866 6.840 6.84		19.3% 985.638.3782 10.7% 763.258.2 10.7% 173.288.3 11.14% 173.288.3 11.14% 173.288.3 11.14% 173.288.3 11.14% 173.288.3 11.14% 173.288.3 11.158.2 11.14% 173.288.3 11.158.2 11.14% 173.288.3 11.158.2	% of total a

		CBS Covered Bollds			
easoning	Number	% of total number	Amount (GBP)	% of total amount	
2 months	3,264		£ 495,447,957	10.9%	
-24 months	4,298	10.4%		14.0%	
-36 months	8,032		£ 1,066,196,031	23.4%	
48 months	5,270	12.7%		12.8%	
-60 months	4,716	11.4%	£ 463,964,103	10.2%	
-72 months	4,050	9.8%	£ 378,849,970	8.3%	
-84 months	3,067	7.4%	£ 266,898,726	5.9%	
-96 months	1,641	4.0%	£ 122,045,960	2.7%	
-108 months	2,983	7.2%		5.3%	
8-120 months	2,100	5.1%	£ 160,079,183	3.5%	
0-150 months	2,067		£ 136,775,739	3.0%	
0-180 months	0	0.0%		0.0%	
0+ months	0	0.0%	ç .	0.0%	
tal	41,488	100.0%	£ 4,552,602,007	100.0%	
	7		, , , , , , , , , , , , , , , , , , , ,		
erest payment type	Number	% of total number	Amount (GBP)	% of total amount	
ed	21,591	44.8%	2,253,144,848	49.5%	
/R	20,720	43.0%	1,811,667,071	39.8%	
acker	5,855	12.2%	486,480,643	10.7%	
her (please specify)_Capped	5,855	0.0%	1,309,445	0.0%	
rer (piease specify)_Capped ral	48,182		£ 4,552,602,007	100.00%	
···	48,182	100.00%	~ T,UUE,UUE,UU/	100.00%	
	Number	% of total number	A (ODC)	0/ -64-4-1	
an purpose type			Amount (GBP)	% of total amount	
vner-occupied	48,171	100.0%	4,551,408,575	100.0%	
y-to-let	11	0.0%	1,193,432	0.0%	
cond home	0	0.0%	0	0.0%	
tal	48,182	100.0%	£ 4,552,602,007	100.0%	
come verification type	Number	% of total number	Amount (GBP)	% of total amount	
lly verified	41,488	100.0%	4,552,602,007	100.0%	
st-track	0	0.0%	0	0.0%	
lf-certified	0	0.0%	0	0.0%	
tal	41,488	100.0%	4,552,602,007	100.0%	
emaining term of loan	Number	% of total number	Amount (GBP)	% of total amount	
30 months	1.800	4.3%	£ 58.129.727	1.3%	
I-60 months	2,918	7.0%		2.9%	
-120 months	8,299	20.0%		12.1%	
10-180 months	10,196	24.6%		22.4%	
0-240 months	9,180		£ 1,021,503,033 £ 1,221,591,834	26.8%	
0-300 months	9,180 6,597	22.1%	£ 1,221,591,834 £ 1,106,673,664	26.8%	
00-360 months	1,819	4.4%	£ 339,557,349	7.5%	
60+ months	679	1.6%	£ 120,437,238	2.6%	
otal	41,488	100.0%	£ 4,552,602,007	100.0%	
nployment status	Number	% of total number	Amount (GBP)	% of total amount	
mployed	32,069		£ 3,361,877,029	73.8%	
elf-employed	7,554		£ 1,093,829,044	24.0%	
nemployed	116	0.3%	£ 8,707,591	0.2%	
etired	1,542	3.7%	£ 68,776,629	1.5%	
arantor	0	0.0%	£ -	0.0%	
her	207	0.5%	£ 19,411,715	0.4%	
				100.00/	
tal	41.488	100.0%	£ 4.552.602.007	100.0%	
tal	41,488	100.0%	£ 4,552,602,007	100.0%	
	41,488	100.0%	£ 4,552,602,007	100.0%	
overed Bonds Outstanding, Associated Derivatives (please disc	41,488	100.0%	£ 4,552,602,007	100.0%	
vered Bonds Outstanding, Associated Derivatives (please discrees	41,488 close for all bonds outstanding)	2	3	6	
vered Bonds Outstanding, Associated Derivatives (please discries ue date	41,488	2 20/11/08	3 19/04/11	6 03/11/14	Agg
vered Bonds Outstanding, Associated Derivatives (please dis- ries ue date uinal rating (Moody's/S&P/Fitch/DBRS)	41,488	2 2011/08 Asar/NR/AAA	3 19/04/11 Aaa / NR / AAA	6 03/11/14 Aaa / NR / AAA	Aaa/
wered Bonds Outstanding, Associated Derivatives (please discries ue date ginal rating (Moody's/S&P/Fitch/DBRS) rent rating (Moody's/S&P/Fitch/DBRS)	200se for all bonds outstanding) 22/07/08 Aaa / NR / AAA Aaa / NR / AAA	2 2011.08 Aaa/NR/AAA Aaa/NR/AAA	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA	
wered Bonds Outstanding, Associated Derivatives (please discrete up date up da	41,488 close for all bonds outstanding) 2207/08 ABA / NR / AAA ABA / NR / AAA GBP	2 2 2011/06 Aaa / NR / AAA Aaa / NR / AAA GGB	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP	03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR	Aaa /
vered Bonds Outstanding, Associated Derivatives (please dis- ries ue date ue grant (properties de la companya (properties de la c	1,488	2 201108 Aaa/NR/AAA Aaa/NR/AAA GBP 50000,000	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000	Aaa /
wered Bonds Outstanding, Associated Derivatives (please discrete use date used to the date of the date	200se for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aa / NR / AAA G/BP 1,500,000,000 900,000,000	2 2 20/11/08 Ana/NR/AAA Ana/NR/AAA GBP 500,000,000 500,000,000	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 750,000,000	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000	Aaa /
vered Bonds Outstanding, Associated Derivatives (please dis- ties ue date ue date uindariating (Moody's/S&P/Fitch/DBRS) renert rating (Moody's/S&P/Fitch/DBRS) nomination ount at issuance ount outstanding swap rate (rate:1)	1,488	2 2 20/1/08 Asia / NR / AAA Asia / NR / AAA Asia / NR / AAA Gsas Sas Sas Sas Sas Sas Sas Sas Sas Sas	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 750,000,000	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.789	Aaa /
wered Bonds Outstanding, Associated Derivatives (please discretes use date gional rating (Moody's:S&P/Fitch/DBRS) ment rating (Moody's:S&P/Fitch/DBRS) nonmination commit at its susuance usuant at its susuance usuant out at its susuance usuant outstanding swap rate (rate:£1) unutivity pro-finatios/sch-bullet/pass-through)	41,488 close for all bonds outstanding) 2207/08 Aaa / NR / AAA Aas / NR / AAA GBP 1.500,000,000 900,000,000 1.000 Soft builet	20/11/08 Ana / NR / AAA Ana / NR / AAA General Services (1990) 500,000,000 500,000,000 1,000 Soft bullet	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 750,000,000 1,000 Soft bullet	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.789 Soft bullet	Aaa /
vered Bonds Outstanding, Associated Derivatives (please discrete ue date ue date ginal rating (Moody's/S&P/Fitch/DBRS) rent rating (Moody's/S&P/Fitch/DBRS) nomination ount at issuance ount outstanding swap rate (rate£ 1) turnty type (hard/soft-bullet/pass-through) heduled final maturity date	41,488 close for all bonds outstanding) 2207/08 Aaa / NR / AAA Aas / NR / AAA GBP 1.500,000,000 900,000,000 1.000 Soft builet	2 201108 Aaar NR (AAA Aaar NR (AAA 500,000,000 500,000 Soft bullet 24411161	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 750,000,000 1,000 Soft bullet 19/04/18	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.789 Soft bullet 03/11/21	Aaa /
vered Bonds Outstanding, Associated Derivatives (please discrites ue date ginal rating (Moody's:S&P/Fitch/DBRS) rent rating (Moody's:S&P/Fitch/DBRS) normination ount at issuance ount outstanding swap rate (rate:£1) turnty type (mardisch-bullet/pass-through) neduled final maturity date al final maturity date	41,488 220708 220708 Aaa / NR / AAA As / NR / AAA As / NR / AAA 1,500,000,000 900,000 1,000 Soft builet 2507/16 2507/16	2 2 20/11/08 Ana / NF / AAA (Ana	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 750,000,000 1.000 Soft bullet 19/04/18	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 07.789 Soft builet 03/11/21	Aaa / 65 65
wered Bonds Outstanding, Associated Derivatives (please discrete pies und atte ginal rating (Moody's/S&P/Fitch/DBRS) rent rating (Moody's/S&P/Fitch/DBRS) romination ount at issuance ount outstanding ount at gistanding the fitch of the fitch outstanding outst	1,488	2 201108 Aaar NR (AAA Aaar NR (3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 750,000,000 1,000 Soft bullet 19/04/18 19/04/18 XS0618833635	6 03/11/14 Aaa/NR/AAA Aaa/NR/AAA EUR 500,000,000 0,789 Soft bullet 03/11/21 XS1131109537	Aaa 65
vered Bonds Outstanding, Associated Derivatives (please discines use date ginal rating (Moody's/S&P/Fitch/DBRS) remort rating (Moody's/S&P/Fitch/DBRS) nomination uount at issuance ount outstanding ount outstanding outstandi	41,488 220708 220708 Aaa / NR / AAA As / NR / AAA As / NR / AAA 1,500,000,000 900,000 1,000 Soft builet 2507/16 2507/16	2 2 20/11/08 Ana / NF / AAA (Ana	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 750,000,000 1.000 Soft bullet 19/04/18	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 07.789 Soft builet 03/11/21	Aaa /
vered Bonds Outstanding, Associated Derivatives (please discries use date in the control of the	1,488	2 201108 Aaar NR (AAA Aaar NR (3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 75,000,000 750,000,000 30ft bullet 19/04/18 XS0618833635 LSE	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,000,000 0,789 Soft builet 03/11/21 03/11/21 XS1131109537 LSE Annually	Aaa 65
wered Bonds Outstanding, Associated Derivatives (please dis- ries ue datle ginal rating (Moody's/S&P/Fitch/DBRS) rent rating (Moody's/S&P/Fitch/DBRS) nomination ount at issuance ount outstanding swap ratle (ratio£1) turnity type (hard/soft-bullet/pass-through) heeduled final maturity datle gal final maturity datle N ock exchange Isling upon payment frequency	1,488	2 2011/08 Aaar NR /AAA GGP0 500,000,000 500,000 2011/16 2411/16 24017/562 LSE Monthly	3 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 75,000,000 750,000,000 30ft bullet 19/04/18 XS0618833635 LSE	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,000,000 0,789 Soft builet 03/11/21 03/11/21 XS1131109537 LSE Annually	Aaa 65
vered Bonds Outstanding, Associated Derivatives (please discretes use date per defense) use date printing (Moody's:S&P/Fitch/DBRS) reart rating (Moody's:S&P/Fitch/DBRS) reart reart rating (Moody's:S&P/Fitch	200se for all bonds outstanding) 2207/08 2207/08 Aaa / NR / AAA Aaa / NR / AAA GBP 1.500,000,000 900,000,000 1.000 Soft builet 2507/16 XS0378817240 LSE Monthly Monthly 2504/16	2 2 2 20:1108 Ass./NR / AAA Ass./NR / AAA Ass./NR / AAA GBP 500,000,000 500,000,000 10.000 Soft bullet 2441116 ASS040075045	33 19/04/11 Aaa / NR / AAA Aaa / NR / AAA Footomaa / NR / AAA 750,000,000 750,000,000 Soft builet 19/04/18 XS0618833635 LSE Annually 19/04/19	6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0,789 Soft bullet 03/11/21 XS1131109537 LSE	Aaa 69
wered Bonds Outstanding, Associated Derivatives (please dis- ries und date ginal rating (Moody's/S&P/Fitch/DBRS) rent rating (Moody's/S&P/Fitch/DBRS) romination nount at issuance ount outstanding sount at (ates £1) turnity type (hardsoft-bulletipass-through) heeduled final maturity date pal final maturity date Nock exchange Issing upon payment frequency upon payment frequency upon ratio (fixed propriet of the properties) upon (ratio if fixed propriet of the	1,488	20108 Aaar NR (AAA	33 19/04/11 Aaa / NR / AAA Aaa / NR / AAA GBP 750,000,000 1,000 50f bullet 19/04/18 XS0118833635 LSE Annually 19/04/18	6 (10 00 11 11 14 14 14 14 14 14 14 14 14 14 14	Aaa 69
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vered Bonds Outstanding, Associated Derivatives (please dis- ies ue date jinal rating (Moody's/S&P/Fich/DBRS) rent rating (Moody's/S&P/Fich/DBRS) romination ount at issuance ount at its at issuance ount at its at	1,488	20108 Aaar NR (AAA	3 3 19/04/11 Aaa / NR / AAA Aa / NR / AAA Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa A	0.3/11/14 Aaa /NF / AAA Aaa /NF / AAA Aaa /NF / AAA S00,000,000 S00,000,000 S00,000,000 S00,000,0	Aaa 66 66 68 XS12
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wered Bonds Outstanding, Associated Derivatives (please dis- ries ue date ginal rating (Moody's/S&P/Fitch/DBRS) rent rating (Moody's/S&P/Fitch/DBRS) romination uount at issuance uount at issuance uount at use (ratio fit) uurity type (hardsoft-bulletipass-through) heeluled final maturity date pal final maturity date pal final maturity date N vck exchange Isling upon payment frequency upon payment frequency upon payment frequency upon payment frequency upon payment fodde, mayon (ratio et al. final fin	1,488	20108 Aaar NR (AAA	3 3 19/04/11 Aaa / NR / AAA Aa / NR / AAA Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa A	0.3/11/14 Aaa /NF / AAA Aaa /NF / AAA Aaa /NF / AAA S00,000,000 S00,000,000 S00,000,000 S00,000,0	Aaa i 66 68 XS12

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	Issuer failure to pay on Covered Bonds or issuer insolvency N/A	Issuer failure to pay on Covered Bonds or issuer insolvency N/A	Issuer failure to pay on Covered Bonds or issuer insolvency N/A	Issuer failure to pay on Covered Bonds or issuer insolvency N/A No	Issuer failure to pay on Covered Bonds or issuer insolvency N/A No	Issuer failure to pay on Covered Bonds or issuer insolvency N/A No	Issuer failure to pay on Covered Bonds or issuer insolvency N/A	Issuer failure to pay on Covered Bonds or issuer insolvency N/A		Issuer failure to pay on Covered Bonds or issuer insolvency N/A					Issuer failure to pay on Covered Bonds or issuer insolvency N/A	Issuer failure to pay on Covered Bonds or issuer insolvency N/A	Issuer failure to pay on Covered Bonds or issuer insolvency N/A No			Issuer failure to pay on Covered Bonds or issuer insolvency N/A No	No No	No No N/A No	Issuer failure to pay on Covered Bonds or issuer insolvency N/A No	Issuer failure to pay on Covered Bonds or issuer insolvency N/A No	Issuer failure to pay on Covered Bonds or issuer insolvency N/A No	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	No	Collateral posting																											
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	NR / A2 / A NR / P-1 / F1	No	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	No	Appoint Stand-by Account Bank																											