# National Transparency Template September 2017



Administration		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Liquidity Planning)	
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	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		31/10/17
Start Date of reporting period		01/09/17
End Date of reporting period		30/09/17
Web links - prospectus, transaction documents, loan-level data	https://live.irgoms.net/CoventryBuildingSociety/	

Counterparties, Ratings
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		Counterparty/ies	F	itch	Mood	y's	S8	§Ρ.	D	BRS
			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	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 Account bank		Coventry Building Society	BBB	A	Baa1	A2	N/A	N/A	N/A	N/A
Account bank		HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)		Coventry Building Society	BBB	A	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool		Coventry Building Society	A	A	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool Swap notional amount(s) (GBP)	4,906,036,851									
Swap notional maturity/ies LLP receive rate/margin	24/11/2022									
LLP receive rate/margin	1.44131%									
LLP pay rate/margin  Collateral posting amount(s) (GBP)	2.32237%									
Collateral posting amount(s) (GBP)	0									

Accounts, Ledgers	fig. (5 ib. ( 5 ii.	N	I=
	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: £8,651,171	(a) Revenue Receipts - Interest received from Borrowers: £9,360,821	
	(a) Revenue Receipts - Fees charged to Borrowers: £331,914	(a) Revenue Receipts - Fees charged to Borrowers: £316,128	
	(b) Interest received: £14,479 (c) Excess Reserve Fund: £0	(b) Interest received: £4,367 (c) Excess Reserve Fund: £0	
		(d) Other Revenue Receipts: £9.370	
	(d) Other Revenue Receipts: £8,660	(d) Other Revenue Receipts: £9,370 (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: -£331,914	(g) Amounts Belonging to Third Parties: -£316,128	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £8.674.310	Total Available Revenue Receipts: £9.374.558	
	Total Available Revenue Receipts: £8,674,310	Total Available Revenue Receipts: £9,374,558	
	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS	
	(a) Fees due to Bond Trustee and Security Trustee: £0	(a) Fees due to Bond Trustee and Security Trustee: £0	
	(b) Fees due to Agent: £0	(b) Fees due to Agent: £0	
	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	Provider and Asset Monitor: £0	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £3,639,241	(d) Amounts due to the Interest Rate Swap Provider: £3,429,659	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £1,819,659	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £789,711	
	(ii) Amounts due on the Term Advance: £834,960	(ii) Amounts due on the Term Advance: £1,890,540	
	(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: £739.822	(h) Transfer to Reserve Ledger: £619,735	
	(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: £1,640,628	(I) Deferred Consideration: £2,644,914	
	(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)			
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £24,085,790	(a) Scheduled amounts received from Borrowers: £25,406,325	
	Unscheduled amounts received from Borrowers: £62,868,431	Unscheduled amounts received from Borrowers: £64,246,230	
	Less Further Advances made: -£3,990,880	Less Further Advances made: -£4,100,471	
	(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: £82,963,341	Total Available Principal Receipts: £85,552,084	
	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: £82,963,341	(d) Capital Distribution to Members: £85,552,084	
	(a) suprime a security to mornous.	(-)	
Reserve ledger	£ 14,775,558	£ 14,155,823	£ 14,775,558
			1.
Revenue ledger	£ 10,006,223	£ 10,690,686	£ -
	£ 10,006,223 £ 82,963,341 N/A		

sset	Cover	age	Test	
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	Value	Description (please edit if different)
A	£ 4,329,254,285	A: Arrears Adjusted True Balance
В	£ 82,963,341	B: Principal Receipts Retained in Cash
C	£ -	C: Retained Cash Contributions
D	£	D: Substitution Assets - Principal Receipts <sup>1</sup> & D: Substitution Assets - Capital Contributions
E	£	0
V	£ -	0
W	£	0
X	£ 210,645,306	X: Savings set off balance
Υ	£ -	Y : Flexible draw deduction
Z	£ 159,832,924	Z: Negative carry adjustment
Total	£ 4,041,739,396	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	

Method used for carcunating component :
Asset percentage (%)
Maximum asset percentage from Fitch (%)
Maximum asset percentage from Moody's (%) Maximum asset percentage from S&P (%) Maximum asset percentage from S&P (%)
Maximum asset percentage from DBRS (%)
Credit support as derived from ACT (GBP)
Credit support as derived from ACT (%)

Programme-Level Characteristics
Programme currency
Programme size
Covered bonds principal amount outstanding (GBP, non-GBP series 3,622,300,000 converted at swap FX rate)
Covered bonds principal amount outstanding (GBP, non-GBP series 3,682,000,000 4,976,987,128 107,745,123 converted at current spot rate) Cover pool balance (GBP) GIC account balance (GBP) Any additional collateral (please specify)
Any additional collateral (GBP) Any accinional collateral (GBP)
Aggregate balance of off-set mortgages (GBP)
Aggregate deposits attaching to the cover pool (GBP)
Aggregate deposits attaching specifically to the off-set mortgages 1,051,760,928 210,645,306 (GBP)
Nominal level of overcollateralisation (GBP)
Nominal level of overcollateralisation (%) 177,296,231 1,462,194,962 40.4% 42,129 118,137 Number of loans in cover pool Average loan balance (GBP) Average loan balance (GBP)
Weighted average non-indexed LTV (%)
Weighted average netweed LTV (%)
Weighted average seasoning (months)
Weighted average remaining term (months)
Weighted average interest rate (%)
Standard Variable Rate(s) (s)

Variable Rate(s) (s) 43.6% 49.4 Weighted average interest rate (79)
Standard Variable Rate(s) (%)
Constant Pre-Payment Rate (%, current month)
Constant Pre-Payment Rate (%, current month)
Principal Payment Rate (%, current month)
Principal Payment Rate (%, current month) Constant Default Rate (%, current month)
Constant Default Rate (%, current month)
Constant Default Rate (%, quarterly average)
Fitch Discontinuity Factor (%)
Moody's Timely Payment Indicator 0.0% 9.5%

#### Mortgage collections

collections (scheduled - principal)	24,085,790
collections (unscheduled - interest)	
collections (unscheduled - principal)	58,877,551

## Loan Redemptions & Replenishments Since Previous Reporting Date

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

Loan Redemptions & Replemstiments Since Previous Reporting	Date			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	503	1.2%	52,592,933	1.1%
Loans bought back by seller(s)	61	0.1%	8,904,029	0.2%
of which are non-performing loans	51	0.1%	7,311,488	0.1%
of which have breached R&Ws	10	0.0%	1,592,541	0.0%
Loans sold into the cover pool	683	1.6%	123,201,517	2.5%

5.0% / 2.5%

Product Rate Type and Reversionary Profiles					V	eighted average			
						Remaining teaser			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	22,425	45.8%	2,372,815,999	47.7%	2.68%	27.7	1.80%	-0.24%	2.61%
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	2,376	4.9%	184,304,505	3.7%	1.05%	0	0.80%	0.80%	5.42%
Fixed for life	6	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	1,506	3.1%	233,069,454	4.7%	1.70%	10.1	1.01%	-0.30%	1.86%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,320	4.7%	153,995,967	3.1%	1.01%	0	0.76%	0.76%	3.76%
SVR, including discount to SVR	20,306	41.5%	2,032,801,204	40.8%	2.16%	0	2.16%	0.01%	2.45%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	48,939	100.0%	£ 4,976,987,128	100.0%	2.31%		1.84%		2.65%

tratifications	Monthea	0/ - 4 4 - 4 - 1	A (CDD)	0/ -64-4-1
rrears breakdown current	Number 41,922	% of total number 99.	Amount (GBP)	% of total a
-1 month in arrears	167	0.	% £ 4,932,333,609	1
-2 months in arrears	40	0.	% £ 4.287.905	
3 months in arrears	0	0.1		
6 months in arrears	0	0.		
-12 months in arrears	0	0.1		1
2+ months in arrears	0	0.1		1
otal	42,129	100.	1% £ 4,976,987,128	
urrent non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total a
50%	27,224	64.	% £ 2,250,017,880	
0-55%	3,058	7.3		
5-60%	3,048	7.:	% £ 530,932,600	
0-65%	2,806	6.	% £ 520,056,268 % £ 534,660,096	
i-70%	2,813	6.	% £ 534,660,096	
1-75%	2,319	5.0	% £ 490,921,358	
-80%	730	1.		
-85%	109	0.3	% £ 23.306.203	-
90%	22	0.		-
95%	0			-
5376 4000/		0.1	176 Z	+
100%	0		P/6 Σ -	-
0-105%		0.0		
5-110%	0	0.1		
0-125%	0	0.1		
5%+		0.	1% £ -	
tal	42,129	100.0	1% £ 4,976,987,128	
rrent Indexed LTV	Number	% of total number	Amount (GBP)	% of tota
0%	32,086	76:	% £ 3,049,264,884	1
55%	3,035	7.3	% £ 514,045,330	1
60%	2,575	6.	% £ 469,082,730	
65%	2,122	5.0		
70%	1,608	3.0	1% £ 341,775,486	
75%	618	1.1	i% € 154,480,704	
-80%	54	0.	% £ 14,305,237	
85%	25	0.	% £ 4,511,350	
90%	6	0.0	1,259,535	
95% 100%	0	0.1		
100%	0			
0-105%	0			1
5-110%	0			
0-125%	0			
5%+	0	0.0	1/6 Z -	+
tal	42,129	100	% £ 4,976,987,128	+
			,,,	
arrent outstanding balance of loan	Number	% of total number	Amount (GBP)	% of tota
5,000	825 913	2.	1% 2.039.501	
000-10,000	913	2.3	% 6,877,482	
,000-25,000	3,389	8.		
000-50,000	6,323	15.	1% 238,984,263	
000-75,000	6,157	14.	9% 383,175,788	
000-100,000	5,447	12.1	1% 473,294,729	
0,000-150,000	7,853	18.	% 968,555,533	
0.000-2000.000	4,564	10.3		
0,000-250,000	2,637	6.	1% 586,422,459	
0,000-250,000	1,486	3.3		
0,000-300,000	904	2.	% 405,397,700	
0,000-350,000		2.	% 291,945,443	
0,000-400,000	565	13	1% 211,143,425	
0,000-450,000	340	0.0	% 144,010,893	1
0,000-500,000	252	0.0		
0,000-600,000	246	0.		
0,000-700,000	117	0.0	% 75,221,552	
0,000-800,000				1 -
	58	0.	% 42,613,745	
0,000-900,000	58 32	0.	% 27,080,989	
0,000-900,000 0,000-1,000,000	58	0. 0.	% 27,080,989 1% 19,876,173	
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0,000-900,000 0,000-1,000,000 00,000 + tal  glonal distribution st Anglia st Midlands	58 32 21 0 42,129  Number 1,979 4,187	0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0	% 27,080,989 % 19,876,173 % 0 % 0 % £ 4,976,987,128  Amount (GBP) % 213,673,578 % 391,429,999	% of total
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0,000-900,000 0,000-1,000,000 00,000 +	\$68 322 21 0 42129 \$ 1.979 4.187 4.187 4.074	0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0	% 27,080,989 % 19,876,173 % 0 % 2 4,976,987,128  Amount (GBP) % 213,673,578 % 331,429,999 % 820,952,490	% of total
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10,000-900,000 10,000-1,000,000 100,000+1 1dal  segional distribution 1sst Anglia 1sst Midlands 1ndon	Number  Number  1.97  1.	0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0	% 27,080,989 % 19,876,173 % 76 4,976,987,128  Amount (GBP) % 213,673,578 % 391,429,999 % 135,203,672 % 626,209,262 % 626,209,262 % 627,971,743,778 % 626,209,262 % 627,972,743,778 % 627,972,743,778 % 627,972,743,778 % 627,972,978 % 627,972,978 % 627,972,978 % 627,972,978 % 627,972,978 % 627,972,978 % 627,972,978 % 627,972,978 % 33,581,621,068 % 24,976,987,128	% of tota

		CBS Covered Bonds				
Seasoning	Number	% of total number	Amount (GBP)	% of total amount		
0-12 months	2,371	5.6%	£ 426,538,606	8.6%		
12-24 months	5,598	13.3%	£ 962,312,343	19.3%		
24-36 months	5,965	14.2%	£ 851,166,098	17.1%		
36-48 months	4,961	11.8%	£ 628,400,024			
48-60 months	5,363	12.7%	£ 631,305,351			
60-72 months 72-84 months	3,755 3,033	8.9% 7.2%	£ 361,519,346 £ 266,504,434	7.3% 5.4%		
84-96 months	2,731	6.5%	£ 200,504,434 £ 231,377,047			
96-108 months	1.688	4.0%	£ 231,377,047 £ 132.682.928			
108-120 months	2,280	5.4%				
120-150 months	4.131	9.8%	£ 294,500,689	5.9%		
150-180 months	253	0.6%	£ 13,603,432	0.3%		
180+ months	0	0.0%	ξ .	0.0%		
Total	42,129	100.0%	£ 4,976,987,128	100.0%		
		46.71.11	4(000)	T		
Interest payment type Fixed	Number 21,115	% of total number 43.1%	Amount (GBP) 2,276,100,147	% of total amount 45.7%		
SVR	21,989	44.9%	2,152,198,742	43.2%		
Tracker	5,835	11.9%	548,688,240			
Other (please specify)_Capped	0	0.0%	0	0.0%		
Total	48,939	100.00%	£ 4,976,987,128			
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount		
Owner-occupied	48,932	100.0%	4,976,150,486			
Buy-to-let	7	0.0% 0.0%	836,642	0.0%		
Second home Total	48,939	100.0%	£ 4,976,987,128			
· Otto	40,535	100.0%	,010,001,120	100.076		
Income verification type	Number	% of total number	Amount (GBP)	% of total amount		
Fully verified	42,129	100.0%	4,976,987,128	100.0%		
Fast-track	0	0.0%	0	0.0%		
Self-certified Self-certified	0	0.0%	0			
Total	42,129	100.0%	4,976,987,128	100.0%		
		***************************************	4(000)	Tar real		
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount		
0-30 months 30-60 months	1,803 3,212	4.3%	£ 53,951,747			
60-120 months	3,212 8,601	7.6% 20.4%	£ 134,804,280 £ 596,345,703	2.7% 12.0%		
120-120 months	10,634	20.4%	£ 596,345,703 £ 1,125,811,279	22.6%		
180-240 months	8.801	20.9%	£ 1,283,421,984	25.8%		
240-300 months	6,106	14.5%	£ 1,145,921,386	23.0%		
300-360 months	2,088	5.0%	£ 441,662,758	8.9%		
360+ months	884	2.1%	£ 195,067,991	3.9%		
Total	42,129	100.0%	£ 4,976,987,128	100.0%		
F	Number	% of total number	Amount (GBP)	% of total amount		
Employment status Employed	Number 32,110	% of total number 76.2%	£ 3,558,416,300			
Self-employed	8,509	20.2%	£ 3,338,416,300 £ 1,340,612,755	26.9%		
Unemployed	103	0.2%	£ 7,104,415	0.1%		
Retired	1,211	2.9%	£ 51,697,752			
Guarantor	0	0.0%	ε -	0.0%		
Other	196	0.5%	£ 19,155,906	0.4%		
Total	42,129	100.0%	£ 4,976,987,128	100.0%		
Covered Bondo Outstanding Assi-t-d Bitime (-)	non for all hands outstanding)					
<u>Covered Bonds Outstanding, Associated Derivatives</u> (please discloseries	Diserior all portus outstanding)	2	3	6	7	8
Issue date	22/07/08	20/11/08	19/04/11	03/11/14	17/03/15	12/01/17
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa/NR/AAA	Aaa / NR / AAA	Aaa / NR / AAA
Denomination	GBP	GBP	GBP	EUR	GBP	EUR
Amount at issuance	1,500,000,000	500,000,000	750,000,000	500,000,000	650,000,000	500,000,000
Amount outstanding	900,000,000	500,000,000	750,000,000	500,000,000	650,000,000	500,000,000
FX swap rate (rate:£1)	1.000	1.000	1.000	0.789	1.000	0.856
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	Soft bullet 24/07/22	Soft bullet 24/11/22	Soft bullet 19/04/18	Soft bullet 03/11/21	Soft bullet 17/03/20	Soft bullet 12/01/24
Legal final maturity date	24/07/22 24/07/22	24/11/22 24/11/22	19/04/18 19/04/18	03/11/21	17/03/20	12/01/24
ISIN	XS0378817240	XS0400750542	XS0618833635	XS1131109537	XS1203083438	XS1529880368
Stock exchange listing	LSE	LSE	LSE		LSE	LSE
Coupon payment frequency	Monthly	Monthly	Annually	Annually	Quarterly	Annually
Coupon payment date	24/10/17	24/10/17	19/04/18	03/11/17	18/12/17	12/01/18
Coupon (rate if fixed, margin and reference rate if floating)	0.751%	0.751%	4.625%	0.625%	0.633%	0.500%
Margin payable under extended maturity period (%)	0.500%	0.500%	1.220%	0.030%	0.300%	0.180%
				Ι Τ	Coventry Building	_
Swap counterparty/ies	N/A	N/A	HSBC Bank plo	HSBC Bank plc	Society	Fixed
Swap notional denomination	N/A	N/A	GBP	EUR	GBP	EUR
Swap notional amount Swap notional maturity	N/A N/A	N/A N/A	750,000,000 19/04/18	500,000,000	500,000,000	500,000,000 12/01/24
LLP receive rate/margin	N/A N/A	N/A N/A	19/04/18 4.625%	03/11/21	0.597%	0.500%
LLP receive rate/margin	N/A N/A	N/A N/A	1.948%		0.650%	1.763%
	N/A	C IWA	0 - 1.04076	0.00076	£ . £	1.70076
Collateral posting amount						

#### 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 / NIA / NIA 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	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