National Transparency Template January 2017

Administration		
lame of issuer	Coventry Building Society	
lame of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Liquidity Planning)	
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lame, job title and contact details of person validating this form	Coventry, CV3 2UN	
Date of form submission		28/02/17
Start Date of reporting period		01/01/17
and Date of reporting period		31/01/17

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



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

		Counterparty/ies		F	tch	Mood	/'s	S	&P	D	BRS
				Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratio
Covered bonds		0		V/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		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						
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						
Swap provider(s) on cover pool		Coventry Building Society	/	Ą	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						
Swap notional amount(s) (GBP)	4,476,400,388										
Swap notional maturity/ies LLP receive rate/margin	12/01/2024										
LLP receive rate/margin	1.44825%										
LLP pay rate/margin Collateral posting amount(s) (GBP)	2.46624%										
Collateral posting amount(s) (GBP)	0										

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: £10,246,075	(a) Revenue Receipts - Interest received from Borrowers: £9,658,038	
	(a) Revenue Receipts - Fees charged to Borrowers: £302,604	(a) Revenue Receipts - Fees charged to Borrowers: £351,021	
	(b) Interest received: £4,384	(b) Interest received: £9,968	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £19,118	
	(d) Other Revenue Receipts: £20,533	(d) Other Revenue Receipts: £19,355	
	(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: -£302,604	(g) Amounts Belonging to Third Parties: -£351,021	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £10,270,992	Total Available Revenue Receipts: £9,706,478	
	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: £1,200	Provider and Asset Monitor: £13,827	
	(d) Amounts due to the Interest Rate Swap Provider: £4,056,421 (e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £1,680,101	(d) Amounts due to the Interest Rate Swap Provider: £5,071,509 (e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £1,753,634	
	(ii) Amounts due to/(from) the Covered Bond Swap Providers: £1,680,101 (iii) Amounts due on the Term Advance: £909.440	(ii) Amounts due to/(from) the Covered Bond Swap Providers: £1,753,634 (iii) Amounts due on the Term Advance: £785.120	
	(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: £1.930.262	(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	(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: £1,690,568	(I) Deferred Consideration: £2,082,388	
	(m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £3,000	(n) Members profit amount: £0	
Principal receipts (please disclose all parts of waterfall)			
Tillicipal receipts (piease disclose all parts of waterfall)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £28.178.161	(a) Scheduled amounts received from Borrowers: £22,823,182	
	Unscheduled amounts received from Borrowers: £84.045.278	Unscheduled amounts received from Borrowers: £52.815.469	
	Less Further Advances made: -£3.031.141	Less Further Advances made: -£3.238.391	
	(b) (i) Term Advance: £428.000.000	(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: £537,192,298	Total Available Principal Receipts: £72,400,260	
	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: £537,192,298	(d) Capital Distribution to Members: £72,400,260	
Reserve ledger	£ 8.547.541	£ 8.566.659	£ 8.547.541
Revenue ledger	£ 8,547,541 £ 8.547,541		
Principal ledger	£ 8,947,941 £ 557,313,436		
Pre-maturity liquidity ledger	N/A	N/A 92,005,300	N/A
r re-maturity inquicity reager	IN/A	IN/A	IN/A

sset	Cov	erage	e Test	

	Value	Description (please edit if different)
A	£ 4,295,747,683	A: Arrears Adjusted True Balance
В	£ 109,192,298	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£	
V	£	
W	£	
X	£ 187,669,453	X: Savings set off balance
Υ	£	Y : Flexible draw deduction
Z		Z: Negative carry adjustment
Total	£ 4,027,930,788	
Make at the desired for a large state of the	A : Arragra Adjusted True Release	

Programme-Level Characteristics	
Programme-Level Characteristics	

Programme currency	EUR
Programme size	7bn
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at swap FX rate)	£ 3,622,300,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 3,653,970,000
Cover pool balance (GBP)	£ 4,939,558,930
GIC account balance (GBP)	£ 129,313,436
Any additional collateral (please specify)	£
Any additional collateral (GBP)	£
Aggregate balance of off-set mortgages (GBP)	£ 1,027,517,727
Aggregate deposits attaching to the cover pool (GBP)	£ 187,669,453
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 154,632,804
Nominal level of overcollateralisation (GBP)	1,446,334,949
Nominal level of overcollateralisation (%)	39.9%
Number of loans in cover pool	42,411
Average loan balance (GBP)	£ 116,469
Weighted average non-Indexed LTV (%)	50.9%
Weighted average Indexed LTV (%)	44.6%
Weighted average seasoning (months)	46.7
Weighted average remaining term (months)	208.2
Weighted average interest rate (%)	2.5%
Standard Variable Rate(s) (%)	4.5%
Constant Pre-Payment Rate (%, current month)	1.6%
Constant Pre-Payment Rate (%, quarterly average)	1.3%
Principal Payment Rate (%, current month)	2.2%
Principal Payment Rate (%, quarterly average)	1.8%
Constant Default Rate (%, current month)	0.0%
Constant Default Rate (%, quarterly average)	0.0%
Fitch Discontinuity Factor (%)	9.1%
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.4%

Mortgage collections

Mortgage collections (scheduled - interest)	£	10,246,075
Mortgage collections (scheduled - principal)	£	28,178,161
Mortgage collections (unscheduled - interest)	£	· ·
Mortgage collections (unscheduled - principal)	£	81,014,137

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	704	1.7%	71,518,350	1.4%
Loans bought back by seller(s)	64	0.2%	9,125,887	0.2%
of which are non-performing loans	55	0.1%	7,692,099	0.2%
of which have breached R&Ws	9	0.0%	1,433,788	0.0%
Loans sold into the cover pool	621	1.5%	100,541,573	2.0%

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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	23,113	47.1%	2,456,618,843	49.7%	2.89%	25.0	1.89%	-0.25%	2.80%
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	2,517	5.1%	198,265,180	4.0%	1.05%	0.0	0.80%	0.80%	5.42%
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	1,633	3.3%	252,014,261	5.1%	1.80%	15.8	0.91%	-0.32%	1.91%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,447	5.0%	168,298,593		1.00%	0	0.75%	0.75%	3.84%
SVR, including discount to SVR	19,375	39.5%	1,864,362,054	37.7%	2.26%	0	2.26%	0.00%	2.61%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	49,090	100.0%	£ 4,939,558,930	100.0%	2.46%		1.90%		2.82%

Stratifications Number % of total number 90	Amount (GBP)	
0-1 month in arrears 162 0.4 1-2 months in arrears 28 0.1 2-3 months in arrears 0 0 0.00 3-6 months in arrears 0 0 0.00	Alliquit (GBF)	% of total amount
1.2 months in arrears 28 0.1* 2.3 months in arrears 0 0.0* 3.6 months in arrears 0 0.0*	£ 4,916,632,355	99.59
2-3 months in arrears 0 0.0° 3-6 months in arrears 0 0.0°	£ 20,091,189	0.4
3-6 months in arrears 0 0.00	£ 2,835,386	0.1
	£ -	0.0
	£ -	0.0
6-12 months in arrears 0 0.0°	£ -	0.0
12+ months in arrears 0 0.0°	£ -	0.0
Total 42.411 100.0°	£ 4,939,558,930	100.0
Current non-indexed LTV Number % of total number	Amount (GBP)	% of total amount
0-50% 26,639 62,8%		43.2
50-55% 3,065 7.2	£ 464,069,611	9.4
55-60% 3,216 7.6°	£ 541,481,281	11.0
60-65% 2,939 6.9	£ 524,649,101 £ 520,940,744	10.6
65-70% 2,836 6.7°	520,940,744	10.5
70-75% 2,662 6.3'	£ 539,637,751	10.9
75-80% 913 22* 08-85% 121 0.3*	£ 184,682,035 £ 24,950,109	3.7 0.5
	ε 24,950,109	0.5
85-90% 20 0.0	£ 4,020,597	
90-95% 0 0.00	ε -	0.0
95-100% 0 0.0	Σ -	0.0
100-105% 0 0.0	ε -	0.0
105-110% 0 0.00	ε -	0.0
110-125% 0 0.0°	. £ -	0.0
125%+ 0 0.00	. 2	0.0 100.00
Total 42,411 100.00°	£ 4,939,558,930	100.00
Constitution 1.71	A	0/ -64-/ 1
Current Indexed LTV Number % of total number	Amount (GBP)	% of total amoun
0-50% 31,231 73,65% 31,231 73,65%	£ 2,907,082,231	58.9
90-55% 3,007 57.14 56-56% 2,888 6.88 56-67 2,888 5.88	£ 498,967,054 £ 491,791,434	10.1
55-60% 2,888 6.89	£ 491,/91,434	10.0
80-65% 2,359 5.69	£ 437,766,370	8.9
65-70% 1,778 4,21	£ 349,047,090	7.1
70-75% 1,070 2.5	£ 239,121,041	4.8
75-80% 45 0.19	£ 9,277,080	0.2
80-85% 27 0.15	£ 5,451,712	0.1
85-90% 6 0.0"	£ 1,054,918	0.0
90-95% 0 0.00	. 2	0.0
95-100% 0 0,0	ε -	0.0
100-105% 0 0.0	£ -	0.0
105-110% 0 0.00	. £ -	0.0
110-125% 0 0.0	£ -	0.0
125%+ 0 0.00	£ -	0.0° 100.0°
Total 42,411 100,0°	£ 4,939,558,930	100.0
	4 (000)	
Current outstanding balance of loan Number % of total number 0.5.000 803 1.9"	Amount (GBP)	% of total amount 0.09
5,000-10,000 876 2,11	1,937,271 6,651,836	0.19
500 500 500 500 500 500 500 500 500 500	59,010,404	
25,000-50,000 6,436 152:	243,261,583	1.2 4.9
	392,746,257	8.0
14 PM 15 PM		
50,00-75,000 6,312 14,9° 57,00 100 5,77 13,5° 57,7 13,5° 5,77 13,5	497 565 871	10.1
75,000-100,000 5,717 13,5	497,565,871 987,743,108	10.1
75,000-100,000 5,717 13.5 100,000-150,000 8,010 18.9	987,743,108	10.1 20.0
75,000-100,000 5,717 13.5* 100,000-150,000 8,010 18.9* 150,000-200,000 4,644 10.9*	987,743,108 800,415,364	10.1 20.0 16.2
75,001-00,000 5,717 13.5' 100,000-150,000 8,010 18.9' 150,002-200,000 4,844 10.9' 200,000-250,000 2,2510 5.9'	987,743,108 800,415,364 558,885,374	10.1° 20.0° 16.2° 11.3°
75,000-100,000 5,717 13,57 100,000-150,000 8,010 18,97 150,000-200,000 4,644 11,97 200,000-250,000 2,510 5,97 250,000-300,000 1,445 3,47	987,743,108 800,415,364 558,885,374	10.1° 20.0° 16.2° 11.3°
75,000-100,000 5,717 13,57 100,000-150,000 8,010 18,97 150,000-220,000 4,644 10,97 250,000-200,000 2,510 5,97 250,000-300,000 1,445 3,47 300,000-250,000 836 2,07	987,743,108 800,415,364 558,885,374 394,623,430 270,626,424	10.1 20.0 16.2 11.3 8.0 5.5
75,001-00,000 5,717 13,57 100,000-150,0000 8,010 18,97 150,002-200,0000 4,644 10,97 25,000 2,510 5,97 250,000-300,000 1,445 3,47 350,000-400,000 836 2,07 350,000-400,000 512 1,22 400,000-400,000 318 0,77	987,743,108 800,415,364 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936	10.1' 20.0' 16.2' 11.3' 8.0' 5.5' 3.9' 2.7'
75,001-00,000 5,777 13.57 100,0001-150,000 8,010 18,99 150,000-200,000 4,644 10,99 250,000-300,000 2,510 3,49 300,000-350,000 1,445 3,49 300,000-350,000 836 2,00 300,000-450,000 512 1,20 400,000-450,000 318 0,77 450,000-500,000 246 0,68	987,743,108 800,415,364 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936	10.1 20.0 16.2 11.3 8.0 5.5 3.9 2.7
75,000-100,000 5,777 13.57 100,000-150,000 8,010 18,99 150,000-200,000 4,644 10,99 220,000-250,000 2,510 5,99 250,000-300,000 1,445 3,44 300,000-350,000 836 2,00 350,000-400,000 512 1,22 400,000-450,000 318 0,74 450,000-500,000 246 0,67	987,743,108 800,415,364 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936	10.1 20.0 16.2 11.3 8.0 5.5 3.9 2.7
75,001-00,000 5,717 13.5' 100,000-150,000 8,010 18.9' 150,000-200,000 4,644 10.9' 220,000-250,000 2,510 5.9' 230,000-350,000 1,445 3.4' 300,000-350,000 836 2.0' 350,000-400,000 512 1.2' 400,000-450,000 318 0.7' 450,000-500,000 246 0.6'	987,743,108 800,415,364 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936	10.1' 20.0' 16.2' 11.3' 8.0' 5.5' 3.9' 2.7' 2.4' 2.6' 1.5'
75,000-100,000 5,777 13.57 100,000-150,000 8,010 18,97 150,000-200,000 4,644 19,97 20,000-250,000 2,510 5,97 250,000-300,000 1,445 3,4 300,000-300,000 836 2,2 360,000-400,000 512 1,2 400,000-450,000 316 0,7 500,000-600,000 246 0,67 500,000-600,000 241 0,07 500,000-600,000 116 0,37	987,743,108 800,415,364 558,885,374 394,623,430 270,626,430 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503	10.1: 20.0: 16.2: 11.3: 8.0: 5.5: 3.9: 2.7: 2.4: 2.6: 1.5:
75,001-00,000 5,717 13.5' 100,000-150,000 8,010 18,9' 150,002-200,000 4,644 10.9' 225,00 2,510 5.9' 280,000-300,000 1,445 3.4' 300,000-350,000 1,445 3.4' 300,000-400,000 512 1.2' 400,000-450,000 318 0.7' 500,000-600,000 246 0.6' 500,000-600,000 241 0.6' 700,000-800,000 116 0.3' 700,000-800,000 48 0.1' 800,000-900,000 48 0.1' 800,000-900,000 25 0.1'	987.743,108 800.415,384 558,885,374 394,623,430 270,626,442 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242	10.11 20.07 16.2 11.3 8.07 5.5 3.9 2.7 2.4 2.6 1.5 0.7
75,000-100,000 5,717 13.5' 100,000-150,000 8,010 18.9' 150,000-200,000 4,644 10.9' 200,000-250,000 2,510 5.9' 250,000-300,000 1,45 3.4' 300,000-350,000 836 2,0' 350,000-400,000 512 1.2' 400,000-450,000 318 0,7' 450,000-500,000 241 0,6' 500,000-600,000 241 0,6' 600,000-700,000 16 0,1' 800,000-900,000 48 0,1' 800,000-900,000 25 0,1' 800,000-900,000 25 0,1'	987.743.108 800,415.364 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,490 130,744,056 74,862,503 35,703,071	10.1: 20.0 16.2 11.3 8.0 5.5 3.9 2.7 2.4 2.6 1.5 0.7
75,001-00,000 5,717 13.5' 100,000-150,000 8,010 18.9' 150,002-20,000 4,644 10.9' 225,00 2,510 5.9' 280,000-300,000 1,445 3.4' 300,000-350,000 838 2.2' 300,000-400,000 512 1.2' 400,000-450,000 318 0.7' 500,000-600,000 246 0.6' 500,000-600,000 241 0.6' 700,000-800,000 48 0.1' 800,000-900,000 25 0.1' 900,000-1,000,000 25 0.1' 1,000,000 + 0 0.0'	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 143,935,936 116,347,490 130,744,056 74,882,503 55,703,071 21,280,242 20,909,477	10.1:1 20.0 16.2 11.3: 8.0 5.5: 3.9 2.7 2.4 2.6 1.5 0.7 0.4
75,001-00,000 5,717 13.5' 100,000-150,000 8,010 18.9' 150,000-200,000 4,644 10.9' 25,000 2,510 5.9' 250,000-300,000 1,445 3.4' 300,000-350,000 836 2.0' 350,000-400,000 512 1.2' 400,000-450,000 318 0.7' 450,000-500,000 246 0.6' 500,000-600,000 241 0.6' 600,000-700,000 116 0.3' 700,000-800,000 48 0.1' 800,000-900,000 25 0.1' 900,000-100,000 25 0.1' 900,000-100,000 22 0.1'	987,743,108 800,415,344 558,885,374 594,623,430 270,626,424 191,289,233 143,935,936 110,347,490 130,744,056 74,882,503 55,703,071 21,280,242 20,909,477	10.1:1 20.0 16.2 11.3: 8.0 5.5: 3.9 2.7 2.4 2.6 1.5 0.7 0.4
75,000-100,000 5,717 13.57 100,000-150,0000 8,010 18.97 150,000-200,000 4,644 10.97 250,000-300,000 2,510 5.97 250,000-300,000 1,445 3.4 360,000-400,000 836 2.20 360,000-400,000 316 0.27 400,000-450,000 246 0.67 500,000-600,000 241 0.66 500,000-600,000 116 0.37 700,000-800,000 48 0.17 900,000-900,000 25 0.11 900,000-1,000,000 25 0.11 1000,000-7 0.10 0.00 1000,000-7 0.00 0.00	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 143,935,936 116,347,490 130,744,056 74,882,503 55,703,071 21,280,242 20,909,477	10.11 20.00 16.22 11.33 8.00 5.55 3.27 2.46 2.46 1.55 0.74 0.44
75,001-00,000 5,717 13.5' 100,000-150,000 8,010 18.9' 150,000-200,000 4,644 10.9' 25,000 2,510 5.9' 250,000-300,000 1,445 3.4' 300,000-350,000 836 2.0' 350,000-400,000 512 0.2' 450,000-500,000 318 0.7' 500,000-600,000 246 0.6' 600,000-700,000 241 0.6' 600,000-700,000 116 0.3' 700,000-800,000 48 0.1' 800,000-900,000 25 0.1' 800,000-900,000 22 0.1' 900,000-1,000,000 22 0.1' 1,000,000 + 0 0 1,000,000 + 0 0 1,000,000 + 0 0 1,000,000 + 0 0 1,000,000 + 0 0 1,000,000 + 0 0 1,000,000 + 0 0	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 144,935,936 116,347,430 130,744,036 74,882,503 35,703,071 21,280,242 20,999,477 0 4,939,558,930	10.11 20.00 16.21 11.33 8.00 5.55 5.57 2.77 2.44 2.66 1.55 0.77 0.44 0.00 100.00
1.50	987,743,108 800,415,364 558,885,374 394,623,430 270,626,424 191,289,233 144,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,909,477 0 £ 4,939,558,930 Amount (GBP)	10.1* 20.0* 16.2* 11.3* 8.0* 5.5* 5.5* 9.9* 2.7* 2.4* 2.6* 1.5* 0.7* 0.4* 0.0* 100.0*
15,000 15,777 13,57 13	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,449,06 74,882,503 35,703,071 21,280,242 20,909,477 0 4,939,558,330 Amount (GBP) 207,426,452	10.11 20.07 20.07 16.21 11.37 8.07 5.57 5.57 2.77 2.47 2.67 1.57 0.77 1.04 1.07 100.07
1.50	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 144,955,936 116,347,490 130,744,056 74,882,533 35,703,071 21,280,242 20,999,477 0 E 4,939,558,930 Amount (GBP) 207,426,452 394,811,633	10.1* 20.0* 16.2* 11.3* 8.0* 5.5* 5.5* 2.7* 2.4* 2.6* 1.5* 0.7* 0.4* 0.0* 100.0*
1.50	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,909,477 0 4,939,558,930 Amount (GBP) 207,426,452 394,811,683 798,062,313 789,062,313	10.11 20.0 16.2 11.3 8.0 5.5 3.9 2.7 2.4 2.6 1.5 0.7 0.4 0.0 100.0
15.000.000 15.717 15.57	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 143,935,936 116,347,490 130,744,056 74,882,530 55,703,071 21,280,242 20,909,477 0 £ 4,939,558,930 Amount (GBP) 207,426,452 394,811,683 796,062,313	10.11 20.00 16.22 11.3 8.0 8.0 5.55 9.2.7 2.4 2.6 1.5 0.7 0.4 0.0 100.0 % of total amount 4.2 2.2 2.6 16.2
15,000 1	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1912,89,233 134,935,936 116,347,490 136,744,056 74,882,503 35,703,071 21,280,242 20,909,477 0 4,939,558,330 Amount (GBP) 207,426,452 394,811,683 789,062,313 135,583,487 373,966,330	10.11 20.00 16.22 11.3 8.0 8.0 5.55 9.2.7 2.4 2.6 1.5 0.7 0.4 0.0 100.0 % of total amount 4.2 2.2 2.6 16.2
1.50	987,743,108 800,415,346 558,885,374 394,623,430 270,626,424 1912,89,233 143,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,999,477 0 2 4,939,558,930 Amount (GBP) 207,426,452 394,811,633 798,062,313 155,583,487 373,966,330 0	10.11 20.00 20.00 16.22 11.3 8.0 5.55 3.9 2.7 2.4 2.6 1.5 0.7 0.4 0.04 0.00 % of total amount 4.2 2.7 6.2 2.7 7.6
15,000 15,777 15,577 1	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,909,477 40,909,477 20,7426,452 394,811,683 789,062,313 135,583,487 373,966,330 817,534,900	10.11 20.0 20.0 16.2 11.3 8.0 5.5 3.9 2.7 2.4 2.6 1.5 0.7 0.4 0.0 100.0 % of total amount 4.2 8.0 16.2 2.7 7.6 0.0 16.6
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75,001-00,000 5,717 13.57 100,000-15,000 8,010 18.97 150,000-200,000 4,644 10.97 25,000 2,510 5.97 250,000-300,000 1,45 3.47 300,000-350,000 836 2,20 350,000-400,000 512 1.24 400,000-450,000 318 0,77 450,000-500,000 241 0,67 500,000-600,000 241 0,67 600,000-700,000 16 0,07 800,000-900,000 48 0,01 800,000-900,000 25 0,01 800,000-900,000 25 0,1 800,000-900,000 25 0,1 800,000-900,000 25 0,1 800,000-900,000 22 0,1 800,000-900,000 25 0,1 900,000-1,000,000 25 0,1 1,000,000 25 0,1 9,000-1,000 3 4,241 1,000 4,241 1,00 <td>987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,909,477 40,909,477 20,7426,452 394,811,683 789,062,313 135,583,487 373,966,330 817,534,900</td> <td>10.11 20.0 20.0 16.2 11.3 8.0 5.5 3.9 2.7 2.4 2.6 1.5 0.7 0.4 0.0 100.0 % of total amount 4.2 8.0 1.6 2.7 7.6 0.0 10.0 16.6 12.4 12.4</td>	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,909,477 40,909,477 20,7426,452 394,811,683 789,062,313 135,583,487 373,966,330 817,534,900	10.11 20.0 20.0 16.2 11.3 8.0 5.5 3.9 2.7 2.4 2.6 1.5 0.7 0.4 0.0 100.0 % of total amount 4.2 8.0 1.6 2.7 7.6 0.0 10.0 16.6 12.4 12.4
1.500.000.000.000.000.000.000.000.000.00	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1912,89,233 143,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,999,477 0 2 4,939,558,930 Amount (GBP) 207,426,452 394,811,633 798,062,313 155,583,487 373,966,330 0 817,534,039 613,725,760 512,556,933 0 0 613,725,760	10.11 20.00 16.22 111.3 8.00 5.55 3.99 2.7.4 2.44 2.66 1.50 0.77 0.44 0.40 0.40 0.65 6.65 6.67 6.67 6.67 6.68 12.44 0.04
15,000 10,000 1	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,909,477 4 4,939,558,330 Amount (GBP) 207,426,452 394,811,683 789,062,313 135,583,487 373,966,330 613,725,706 512,556,933 0 613,725,706 512,556,933	10.11 20.0 20.0 16.2 11.3 8.0 5.5 3.9 2.7 2.4 2.6 1.5 0.7 0.0 100.0 % of total amount 4.2 8.0 0.0 16.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.
1.500.000	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 143,935,936 110,347,40,96 74,882,530 55,703,071 21,280,242 20,999,477 0 £ 4,939,558,930 Amount (GBP) 207,426,452 394,811,683 799,062,313 195,583,487 373,966,330 0 817,534,090 613,725,766 512,556,933 0 143,651,514 606,706,510	10.1 20.0 20.0 20.0 20.0 20.0 20.0 20.0
1.500.000	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 191,289,233 134,935,936 116,347,490 130,744,056 74,882,503 35,703,071 21,280,242 20,909,477 4 4,939,558,330 Amount (GBP) 207,426,452 394,811,683 789,062,313 135,583,487 373,966,330 613,725,706 512,556,933 0 613,725,706 512,556,933	10.1 20.0 16.2 11.3 8.0 5.5 3.9 2.7 2.4 2.6 1.5 0.7 0.4 0.0 100.0 % of total amoun 4.2 8.0 1.5 0.7 7.6 0.4 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 1.0 0.0 0
1,500,000 1,500,000 1,644 1,500,000 1,600,000 1,644 1,500,000 1,600,000	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1912,89,233 143,935,936 110,744,056 74,882,533 35,703,071 21,280,242 20,999,477 0 2 4,939,558,930 Amount (GBP) 207,426,452 394,811,633 798,062,313 155,583,487 373,966,330 0 817,534,030 613,725,766 512,556,933 0 143,651,514 606,706,510 335,533,910	10.1 (2.0 (2.0 (2.0 (2.0 (2.0 (2.0 (2.0 (2.0
15,000-000-0000	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1912,89,233 143,935,936 116,347,490 130,744,056 74,882,533 55,703,071 21,280,242 20,999,477 0,726,452 394,811,683 796,062,313 155,583,487 373,966,330 817,534,090 613,725,766 512,556,933 0,143,651,514 606,706,510 395,583,910	10.1 (2.0 (2.0 (2.0 (2.0 (2.0 (2.0 (2.0 (2.0
1,500-100,000 5,77 13,55 15,000 18,000 18,000 18,000 15,000 18,000 15,000 18,000 15,000 18,000	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1919,289,233 143,935,936 116,347,490 130,744,056 74,882,530 35,703,071 21,280,242 20,999,477 0 20,746,452 394,811,683 796,062,313 135,583,487 373,966,330 0 817,534,030 613,725,766 512,556,933 0 143,651,514 606,706,510 395,583,910 0 1 43,651,514	10.1 20.0 20.0 20.0 20.0 20.0 20.0 20.0
1.500.000 1.577 1.55 1	987,743,108 800,415,344 568,885,374 394,623,430 270,626,424 191,289,233 143,935,936 116,347,430 130,744,056 174,882,533 35,703,071 21,280,242 20,909,477 0,00 £ 4,939,558,930 Amount (GBP) 207,426,452 344,811,683 786,062,313 135,583,487 373,966,330 613,725,706 512,556,933 0 817,534,090 613,725,706 512,556,933 0 143,651,514 606,706,510 335,533,910 0 £ 4,939,558,930	10.11 20.01 20.01 16.22 11.33 8.07 5.55 3.99 2.77 2.44 1.55 0.77 0.44 0.07 100.
1.500.000 1.577 1.55 1	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1919,289,233 143,935,936 116,347,490 130,744,056 74,882,533 55,703,071 21,280,242 20,999,477 0,726,452 394,811,633 769,062,313 155,583,487 373,966,330 0,817,534,090 613,725,766 512,556,933 0,436,515,144 606,706,510 395,533,910 0,2 4,939,558,930	10.11 20.00 16.22 111.3 8.00 5.55 3.99 2.77 2.44 2.66 1.55 0.77 0.74 4.4 0.00 100.00 % of total amount 16.24 10.4 0.00 2.99 12.3 6.8 0.00 100.00
1.500.000 1.577 1.55 1	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1919,289,233 143,935,936 116,347,490 130,744,056 74,882,533 55,703,071 21,280,242 20,999,477 0,726,452 394,811,633 769,062,313 155,583,487 373,966,330 0,817,534,090 613,725,766 512,556,933 0,436,515,144 606,706,510 395,533,910 0,2 4,939,558,930	10.11 20.00 16.22 111.3 8.00 5.55 3.99 2.77 2.44 2.66 1.55 0.77 0.74 4.4 0.00 100.00 % of total amount 16.24 10.4 0.00 2.99 12.3 6.8 0.00 100.00
1.500.000000000000000000000000000000000	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1912,892,331 144,955,936 116,347,490 130,744,056 74,882,533 55,703,071 21,280,242 20,999,477 0 E 4,939,558,930 Amount (GBP) 207,426,452 394,811,683 796,062,313 155,583,487 373,966,330 0 817,554,030 613,725,766 512,556,933 0 143,651,514 606,706,510 335,533,910 0 E 4,939,558,930 Amount (GBP) 2 Amount (GBP) 2 4,939,558,930	10.1* 20.0* 16.2* 11.3* 8.0* 5.5* 3.9* 2.7* 2.4* 1.5* 1.5* 1.0* 1.000* % of total amount 4.2* 8.0* 16.2* 2.7* 7.6* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.4* 10.5* 12.5*
1.500.000 1.577 1.55 1	987,743,108 800,415,344 558,885,374 394,623,430 270,626,424 1919,289,233 143,935,936 116,347,490 130,744,056 74,882,533 55,703,071 21,280,242 20,999,477 0,726,452 394,811,633 769,062,313 155,583,487 373,966,330 0,817,534,090 613,725,766 512,556,933 0,436,515,144 606,706,510 395,533,910 0,2 4,939,558,930	10.19 20.09 16.29 11.33 8.00 5.55 3.99 2.77 2.44 1.55 1.57 0.74 0.49 0.00 100.09 % of total amount 12.49 12

		CBS Covered Bonds				
Seasoning	Number	% of total number	Amount (GBP)	% of total amount	Ī	
0-12 months	3,463	8.2%	£ 630.938.737	12.8%		
12-24 months	6,018	14.2%	£ 938,381,705	19.0%		
24-36 months	5,198	12.3%	£ 722,950,214	14.6%		
36-48 months	6,493	15.3%	£ 814,350,800	16.5%		
48-60 months	4,700	11.1%	£ 481,416,571	9.7%		
60-72 months	3,216	7.6%	£ 295,640,959	6.0%		
72-84 months	3,430	8.1%	£ 305,394,341	6.2%		
84-96 months	2,356	5.6%		3.8%		
96-108 months	1,984	4.7%		3.2%		
108-120 months 120-150 months	2,168	5.1% 8.0%		3.4% 4.7%		
150-180 months	3,385	0.0%	£ 234,293,296	0.0%		
180+ months	0	0.0%	£ -	0.0%		
Total Total	42,411	100.0%	£ 4,939,558,930	100.0%		
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount	Ī	
Fixed	21.369	43.5%	2.318.686.091	46.9%		
SVR	21,658	44.1%	2,038,295,409	41.3%		
Tracker	6,063	12.4%	582,577,430	11.8%		
Other (please specify)_Capped	0	0.0%	0	0.0%		
Total	49,090	100.00%	£ 4,939,558,930	100.00%		
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount	[
Owner-occupied	49,075	100.0%	4,937,847,190	100.0%		
Buy-to-let	15	0.0%	1,711,740	0.0%		
Second home	0	0.0%	0	0.0%		
Total	49,090	100.0%	£ 4,939,558,930	100.0%		
Income verification type	Number	% of total number	Amount (GBP)	% of total amount	Ī	
Fully verified	42,411	100.0%	4,939,558,930	100.0%		
Fast-track	0	0.0%	0	0.0%		
Self-certified Self-certified	0	0.0%	0	0.0%		
Total	42,411	100.0%	4,939,558,930	100.0%		
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount		
0-30 months	1,800	4.2%	£ 57,666,316	1.2%		
30-60 months	3,002	7.1%	£ 129,915,661	2.6%		
60-120 months	8,405	19.8%		11.5%		
120-180 months	10,605	25.0%	£ 1,098,874,810	22.2%		
180-240 months 240-300 months	9,048 6.582	21.3% 15.5%	£ 1,279,550,226 £ 1,197,224,462	25.9% 24.2%		
240-300 months 300-360 months	2,110	5.0%		8.6%		
360+ months	859	2.0%		3.7%		
Total Total	42,411	100.0%	£ 4,939,558,930	100.0%		
Total	42,411	100.0%	£ 4,939,558,930	100.0%	l T	
Total Employment status	42,411 Number	100.0% % of total number	£ 4,939,558,930 Amount (GBP)	% of total amount		
Total Employment status Employed	42,411 Number 32,453	100.0% % of total number 76.5%	£ 4,939,558,930 Amount (GBP) £ 3,560,789,905	100.0% % of total amount 72.1%		
Employment status Employed Self-employed	42,411 Number	100.0% % of total number 76.5% 19.6%	£ 4,939,558,930 Amount (GBP) £ 3,560,789,905 £ 1,292,562,017	% of total amount 72.1% 26.2%		
Total Employment status Employed	42,411 Number 32,453 8,310	100.0% % of total number 76.5%	£ 4,939,558,930 Amount (GBP) £ 3,560,789,905 £ 1,292,562,017	100.0% % of total amount 72.1%		
Total	42,411 Number 32,453 8,310 102 102 1,347	100.0% % of total number 76.5% 19.0% 2.2% 3.2% 0.0%	£ 4,939,558,930 Amount (GBP) £ £ 3,560,789,905 £ 1,292,562,017 £ 7,427,676 £ 58,929,564 £ -	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0%		
Employment status Employment status Employment Self-employed Unemployed Retired Quarantor Other	Number 32.453 8.310 102 1.347 0 109	100.0% % of total number 76.5% 19.6% 0.2% 0.0% 0.5%	E 4,939,558,930 Amount (GBP) £ 3,560,789,905 £ 1,292,562,017 £ 7,427,676 £ 58,929,564 £ 19,849,768	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 0.4%		
Total	42,411 Number 32,453 8,310 102 102 1,347	100.0% % of total number 76.5% 19.6% 0.2% 0.0% 0.5%	E 4,939,558,930 Amount (GBP) £ 3,560,789,905 £ 1,292,562,017 £ 7,427,676 £ 58,929,564 £ 19,849,768	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0%		
Total Employment status Employed Self-employed Self-employed Unemployed Quarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all box	Number 32.453 8.310 102 1.347 0 109 142,411	100.0% % of total number 76.5% 19.6% 0.2% 0.0% 0.5%	E 4,939,558,930 Amount (GBP) £ 3,560,789,905 £ 1,292,562,017 £ 7,427,676 £ 58,929,564 £ 19,849,768	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 0.4%		
Employment status Employment status Employed Self-employed Unemployed Retired Quarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot Series	42,411 Number	100.0% % of total number 76.5% 19.6% 0.2% 0.0% 10.0%	E 4,939,558,930 Amount (GBP) \$\begin{array}{cccccccccccccccccccccccccccccccccccc	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 1.0% 0.0%	7	8.8
Total Employment status Employed Self-employed Self-employed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot Series Series	42,411 Number 32,453 8,310 102 102 1,347 1,347 199 42,411 ads outstanding) 1 2207/08	100.0% % of total number 76.5% 19.6% 2.2% 3.2% 0.0% 100.0%	E 4,939,558,930 Amount (GBP) £ 3,560,789,905 £ 1,282,562,017 £ 7,427,676 £ 58,929,564 £ 19,849,768 £ 4,939,558,930 3 119,044,111	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 100.0%	7 17/03/15 Aaa/NR/AAA	8 120/1/7 Aaa/NR/AAA
Total Employment status Employed Self-employed Unemployed Refired Quarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot series lessue date Original rafing (Moody's/S&P/Fitch/DBRS)	42,411 Number 32,453 8,310 1020	100.0% % of total number 76.5% 19.6% 2.2% 3.2% 0.0% 100.0% 2.25% 100.0% 2.20/11.08 Aaa.N.R./AAA	Amount (GBP) Amount (GBP) \$\begin{array}{c} \text{ 4,939,558,930} \end{array}\$ \$\begin{array}{c} \text{ 4,080,789,905} \end{array}\$ \$\begin{array}{c} \text{ 1,262,552,017} \end{array}\$ \$\begin{array}{c} \text{ 58,222,564} \end{array}\$ \$\begin{array}{c} \text{ 19,849,768} \end{array}\$ \$\begin{array}{c} \text{ 4,339,558,330} \end{array}\$ \$\text{ 19,0411} \text{ 437,047} \end{array}\$ \$\text{ 438,047,047} \text{ 438,047,047} \end{array}\$ \$\text{ 19,0411} \text{ 438,047,047} \text{ 438,047,047} \end{array}\$	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 1.0% 0.4% 100.0% 66 03/11/14 Aaa/NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Total Employment status Employed Self-employed Self-employed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot Series Series Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	42,411 Number 32,453 8,310 102 102 1,347 1,347 199 42,411 ads outstanding) 1 2207/08	100.0% % of total number 76.5% 19.6% 2.2% 3.2% 0.0% 100.0%	E 4,939,558,930 Amount (GBP) £ 3,560,789,905 £ 1,282,562,017 £ 7,427,676 £ 58,929,564 £ 19,849,768 £ 4,939,558,930 3 119,044,111	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 100.0%		
Total Employment status Employment status Employed Self-employed Unemployed U	42,411 Number 32,453 8,310 1020 1020 1034 1,347 199 199 42,411 42,411 42,411 43,411 44,411 45,411 46,411 47,411 48,411	100.0% % of total number 76.5% 19.6% 2.2% 3.2% 0.0% 10.0% 10.0% 2.2 (2.2) 2.2 (2.2) 2.2 (2.2) 3.3 (2.4) 3.3 (3.4) 3.4 (3.4)	### 4,939,558,930 ###################################	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 1.04% 100.0% 6 03/11/14 Aaa/NR/AAA Aaa/NR/AAA	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR
Total Employment status Employed Self-employed Self-employed Unemployed Garantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot Series Series Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	42,411 Number	100.0% % of total number 76.5% 19.6% 2.2% 3.2% 0.0% 10.0% 10.0% 2.2 (2.2) 2.2 (2.2) 2.2 (2.2) 3.3 (2.4) 3.3 (3.4) 3.4 (3.4)	### 4,939,558,930 ###################################	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 1.04% 100.0% 6 03/11/14 Aaa/NR/AAA Aaa/NR/AAA	Aaa/NR/AAA Aaa/NR/AAA	Aaa / NR / AAA Aaa / NR / AAA
Total Employment status Employed Self-employed Unemployed Unemploy	42,411 Number 32,453 8,310 1020 1020 1034 1,347 199 199 42,411 42,411 42,411 43,411 44,411 45,411 46,411 47,411 48,411	100.0% % of total number 76.5% 19.6% 2.2% 3.2% 0.0% 100.0% 2.25% 100.0% 2.20/11.08 Aaa.N.R./AAA	Amount (GBP) Amount (GBP) \$\begin{array}{c} \text{ 4,939,558,930} \end{array}\$ \$\begin{array}{c} \text{ 4,080,789,905} \end{array}\$ \$\begin{array}{c} \text{ 1,262,552,017} \end{array}\$ \$\begin{array}{c} \text{ 58,222,564} \end{array}\$ \$\begin{array}{c} \text{ 19,849,768} \end{array}\$ \$\begin{array}{c} \text{ 4,339,558,330} \end{array}\$ \$\text{ 19,0411} \text{ 437,047} \end{array}\$ \$\text{ 438,047,047} \text{ 438,047,047} \end{array}\$ \$\text{ 19,0411} \text{ 438,047,047} \text{ 438,047,047} \end{array}\$	100.0% % of total amount 72.1% 26.2% 0.2% 1.2% 0.0% 100.0% 0.01/1/14 Aaa/NR/AAA Aaa/NR/AAA	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR
Total Employment status Employment Status Employment Status Employment Self-employment Self-em	42,411 Number 32,453 8,310 19,2453	100.0% % of total number 76.5% 19.6% 2.2% 3.2% 0.0% 0.05% 100.0% 2.2011.08 Aaa.NR./AAA Aaa.NR./AAA GGBP 500.000.000 500.000.000	### ### ##############################	% of total amount 72.1% 26.8% 10.0%	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000
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Total Employment status Employed Self-amployed Self-amployed Unemployed Self-amployed Unemployed Self-amployed Unemployed Self-amployed Unemployed Self-amployed Self-ampl	42,411 Number 32,453 8,310 19,347 19	100.0% % of total number 76.5% 19.6% 2.2% 2.2% 2.2% 2.05% 100.0% 2.2 2.21108 Aaa INR I AAA Aaa INR I AAA Aaa INR I AAA GGP 500,000,000 500,000,000 501,000 Soft builet 2.4411/22	E 4,939,558,930 Amount (GBP) © 3,580,789,905 © 1,282,552,017 © 7,427,576 © 558,929,594 © 1,984,786 © 4,939,558,930 3 19,0411 Aaan NR / AAA Aaan NR / AAA GBP 750,000,000 500 51,1904,181 1904,181 1904,181	500,00% of total amount 72.1% 26.2% 27.1% 28.2% 28.2% 28.2% 27.2% 29.2%	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 17/03/20	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24
Total Employment status Employment Status Employed Self-employed Unemployed Guarantor Cotter Total Course General Self-employed Guarantor Cotter Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all boil Series Series Series Series Guarantor Cotter Cotter Self-employed Guarantor Cotter Cotter Lang (Moody's/S&P/Fitch/DBRS) Courrent rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FF swap rate (rate-1) Maturity type (hardsoft-bullet/pass-through) Scheduled final marturity date ISIN ISIN ISIN ISIN ISIN ISIN ISIN ISI	42,411	100.0% % of total number 76.5% 19.6% 19.6% 2.2% 2.2% 3.23% 5.05% 100.0% 2.100.0% 2.2011.08 ABI/NE / AAA ABI/NE / AAA GBP 500.000.000 5000.000 500 50f builded 24/11/22 24/11/22 24/11/22	### ### ##############################	% of total amount 72.1% 26.2% 27.2.1% 26.2% 27.2.1% 26.2% 12.2% 10.0.0% 1100.0% 27.11/14 Aaa / NR / AAA Aa / NR / AAA Aaa / NR / AAAA Aaa / NR / AAA Aaa / NR / AAAA Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAAA	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 17/03/20 XS1203083438	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 XS1529880368
Total	42,411 Number 32,453 8,310 10,245 10	100.0% % of total number 76.5% 19.8% 2.2% 2.2% 2.2% 3.2% 3.2% 3.5% 100.0% 4.2% 4.2% 4.2% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3% 4.3	E 4,939,558,930 Amount (GBP) \$\tilde{\text{SNO.788,905}}\$ \$\tilde{\text{C}}\$ \$\tilde{\text{SNO.788,905}}\$ \$\tilde{\text{C}}\$ \$\tilde{\text{L}}\$	96 of total amount 72.1% 28.2% 28.2% 29.2%	Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA GBP GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 17/03/20 XS120308438 LSE	Aaa / NR / AAA Aaa / NR / AAA E EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880368
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Total Employment status Employed Employed Self-employed Unemployed Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot Series Susue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding, FS series Amount at issuance Amount outstanding FF swap rate (ratio:1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date ISIN Stock exchange Ising Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment fate Coupon fate, fined, margin and reference rate if floating)	42,411	100.0% % of total number 76.5% 19.6% 19.6% 2.2% 2.2% 3.2% 5.5% 100.0% 2.5% 2.011.08 Aag. NR.7 AAA Aag. NR.7 AAA Ag. NR.7 AAA GBP 500.000.000 500 500.000.000 500 500.000.0	E 4,939,558,930 Amount (GBP) E 3,560,789,905 E 1,282,552,015 E 7,427,576 E 56,929,554 E 19,948,788 E 4,939,558,930 3 19,04.11 Aaa, NR, I, AAA Aan, NR, I, AAA GBP 750,000,000 750,000,000 1,000 Soft build 19,04.18 XS018833635 LESE Amoually 19,04.19	% of total amount 72.1% 28.2% 28.2% 12.2% 12.2% 10.00% 10.	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 17/03/20 X\$1203083438 USE Quarterly 20/03/17 0,671%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 XS1529880388 LSE Annually 12/01/14
Total Employment status Employed Self-employed Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot Series Series Series Series Crignia rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FF swap rate (rate-1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date ISIN Slock exchange Isling Coupon payment frequency Coupon payment frequency Coupon payment fled, margin and reference rate if floating)	42,411 Number 32,453 8,310 1,347 1	100.0% % of total number 76.5% 19.8% 19.8% 2.2% 2.2% 2.2% 2.5% 10.0% 2.5% 100.0% 2.2% 2.11/108 Aa. NR / AAA Aa. NR / AAA Aa. NR / AAA GBP 500.000,000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.	E 4,939,558,930 Amount (GBP) \$\tilde{\text{SNO}} \text{ Amount (GBP)} \text{ C} \$\tilde{\text{SNO}} \text{ C} \$\tilde{\text{ C}} \text{ C} \$\tilde{\text{ C}} \text{ C} \text{ C} \$\text{ C} \text{ C} \$\text{ C} \text{ C} \$\text{ C} \text{ C} \$\text{ C} \$	9% of total amount 72-1% 28-2% 28-2% 28-2% 28-2% 29-2%	Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 1,000 Soft bullet 17/03/20 17/03/20 XS1203083438 LSE Quarterly 20/03/17 0,671% 0,000%	Aaa / NR / AAAA Aaa / NR / AAAA EUR 500,000,000 0.005 0.005 0.005 0.856 Soft builed 12/01/24 12/01/24 XS1529880368 LSE Annually 12/01/18
Employment status Employed Self-employed Self-employed Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bor Series Issue data Issue	Number 32,453 8,310 1,347 1,	100.0% % of total number 76.5% 19.5% 2.2% 3.2% 3.0% 5.0% 10.0% 2.211100 2.211100 2.211100 3.2211000 3.2211000 3.221110	E 4,939,558,930 Amount (GBP) C 3,560,789,905 C 1,282,556,217 C 7,427,676 C 568,925,546 C 19,849,788 C 19,849,788 C 4,939,558,930 3 19,0411 Aaa,1NR,1AAA Aaa,1NR,1AAA GBP 750,000,000 Softbuild 19,0418 XS0618833635 LSE Annually 19,0417 4,825% 1,220%	96 of total amount 72.1% 28.2% 12.5% 12.5% 12.5% 12.5% 12.5% 10.0%	Aaa / NR / AAA Aaa / NR / AAA Aab / RBP 650,000,000 650,000,000 Soft bullet 17703/20 XS1203083438 Quarterly 20/03/17 0.671% Coventry Building Coventry Building	Asa / NF / AAAA Asa / NF / AAA Asa / NF / AAA EUIT 500,000,000 500,000,000 0,856 Soft bullet 12/01/24 XS15298803684 LSE Annually 12/01/18 0.500% 0.000%
Total Employment status Employed Self-employed Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclose for all bot Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding, FSAP-Fitch/DBRS) Employed Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date ISIN Slock exchange Isling Coupon payment frequency Coupon payment frequency Coupon payment fided Coupon fixed fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap rolloral denomination	42,411	100.0% % of total number 76.5% 19.6% 19.6% 2.2% 2.2% 3.2% 5.5% 100.0% 100.0% 2.2011.00 ABB / NR / AAA ABB / NR / AAA ABB / NR / AAA GBP 500.000.000 500 500.000.000 500 500.000.0	E 4,939,558,930 Amount (GBP) E 3,560,789,905 E 1,282,556,211 E 7,427,676 E 5,622,556 T 1,292,556,211 E 1,292,556,211 E 1,292,556,211 E 1,292,556,211 E 1,292,556,211 E 1,292,562,211 E 1,292,562,211 E 1,292,562,211 E 1,292,562,211 E 1,292,562,562 E 1,292,562,562 E 1,292,562,562 E 1,292,562,562 E 1,292,562,562 E 1,292,562 E 1,292,	% of total amount 72.1% 26.2% 12% 12% 10.0% 100.0% 100.0% 6 6 03/11/14 Aaa/NR / AAA Aa/NR / AAA AAAN AAAN AAAN AAAN AAAN AAAN AAA	Aga (NR / AAA Aga (NR / AAA Aga (NR / AAA GBP 650,000,000 1,000 1,000 Soft build 17/03/20 XS1203083438 Cuarterly 20/03/17 0,671% Covertry Building Society GBP	Aaa / NR / AAAA Aaa / NR / AAAA EUR EUR 500,000,000 500,000,000 0.856 Soft build 1201;24 XS152980038 Annually 1201:18 0.500% 0.000%
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Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / 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