# National Transparency Template February 2018

Administration_		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Assistant Treasurer - Liquidity)	
	Telephone: +44 (0)24 7643 5105	
	E-mail: Philip.Hemslev@thecoventry.co.uk	
	Mailing Address: Oak Tree Court, Binley Business Park, Harry Weston Road,	
Name, job title and contact details of person validating this form	Coventry, CV3 2UN	
Date of form submission		31/03/18
Start Date of reporting period		01/02/18
End Date of reporting period		28/02/18

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



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

	Counterparty/ies		Fitch	Moo	dy's	S	.&P		DBRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	er 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

Targeted Value

Value as of Start Date of reporting period

Stand-by swap provider(s) on cover possap notional amount(s) (GBP)
Swap notional maturity/ies
LLP receive rate/margin
LLP pay rate/margin
Collateral posting amount(s) (GBP)

Value as of End Date of reporting period

Account	s.	Lec	aers	

AVAILABLE REVENUE RECEIPTS (a) Revenue Receipts - Fees charged to Borrowers: £8,693,021 (a) Revenue Receipts - Fees charged to Borrowers: £273,333 (b) Interest received: £56,623 (c) Excess Reserve Fund: £0 (d) Chee Revenue Receipts: £98,722 (e) Excess Reserve Fund: £0 (e) Chee Revenue Receipts: £98,722 (f) Excess Reserve Fund: £0 (g) Amounts Belonging to Third Parties: £273,333 (h) Revenue Receipts: £237,472 (h) Excess Required Coupon Amount: £0 (g) Amounts Belonging to Third Parties: £373,733 (h) Revenue Receipts: £373,732 (h) Revenue Receipts: £237,872 (h) Revenue Receipts: £373,732 (h) Revenue Receipts: £373,733 (h) Revenue Receipts: £237,872 (h) Revenue Receipts: £373,732 (h) Revenue Receipts: £373,733 (h) Revenue Receipts: £373,733 (h) Revenue Receipts: £373,733 (h) Revenue Receipts: £373,733 (h) Revenue Receipts: £373,734 (h) Revenue Receipts: £373,734 (h) Revenue Receipts: £373,7
(a) Revenue Receipts - Fees charged to Borrowers: £273,333 (b) Finest received: £284,71 (c) Excess Reserve Fund: £0 (d) Other Revenue Receipts: £50,623 (e) Excess Required Coupon Amount: £0 (f) Chere Revenue Receipts: £20,078 (e) Excess Required Coupon Amount: £0 (f) Reserve Ledger credit amounts following Notice to Pay: £0 (g) Amounts Belonging to Third Parlies: £273,333 (g) Required Coupon Amount: £0 (g) Amounts Belonging to Third Parlies: £273,333 (g) Required Coupon Amount: £0 (g) Amounts Belonging to Third Parlies: £273,333 (g) Reserve Receipts: £372,472 (g) Excess Required Coupon Amount: £0 (g) Amounts Belonging to Third Parlies: £273,472 (g) Required Coupon Amount: £0 (g) Amounts Belonging to Third Parlies: £373,472 (g) Required Receipts: £372,245 (g) Receipts Receipts: £372,245 (g) Required Receipts: £372,245 (g) Receipts Receipts: £372,245 (g) Receipts Receipts: £372,245 (g) Receipts Receipts: £372,245 (g) Receipts Receipts: £372,245 (g) Re
(c) Excess Reserve Fund: £0 (d) Other Revenue Receipts: £8,702 (e) Excess Reserve Fund: £0 (d) Other Revenue Receipts: £8,702 (e) Excess Required Coupon Amount: £0 (f) Reserve Ledger credit amounts following Notice to Pay: £0 (g) Amounts Belonging to Third Parties: £273,333 (h) Required Coupon Amount: £0 (h) Interest Accumulation Ledger: £273,333 (h) Required Coupon Amount: £0 (h) Interest Accumulation Ledger: £0,752,345  PER-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Bond Trustee and Security Trustee: £0 (b) Fees due to Bond Trustee and Security Trustee: £0 (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Interest Rate Swap Provider: £2,534,868 (e) (e) Amounts due to the Interest Rate Swap Provider: £2,534,868 (e) (f) Amounts due to the Interest Rate Swap Provider: £2,534,868 (e) (f) Trunsfer to Ostandby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (h) Transfer to Reserve Ledger: £2,884,886 (g) (g) Amounts due to the Members: £0 (g) Transfer to Reserve Ledger: £2,884,886 (g) (g) Transfer to Reserve Ledger: £2,884,886 (g) (g) Transfer to Standby CIGO Account following Servicer Event of Default: £0 (g) Transfer to Reserve Ledger: £2,884,886 (g) Tr
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(i) Reserve Ledger credit amounts following Notice to Pay: £0 (g) Amounts Baloning to Third Parise: £273,333 (i) Nequired Coupon Amount: £0 (ii) Interest Accumulation Ledger: £0 Total Available Revenue Receipts: £8,752,345  PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Road Trustee and Security Trustee: £0 (b) Fees due to Agent: £0 (c) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,666,910 (ii) Amounts due to the Interest Rate Swap Provider: £2,666,910 (ii) Amounts due to the Interest Rate Swap Provider: £2,666,910 (ii) Transfer to Standby GIG Account following Service Event of Default: £0 (i) Transfer to Reserve Ledger: £837,732 (ii) Excluded Swap Provider: £2,666,666 (iii) Repayment of Cash Capital Contributions: £0 (ii) Deferred Consideration: £2,272,660 (iii) Members profit amount: £0 (iv) Members profit amount: £0  Principal receipts (please disclose all parts of waterfall)  AVAILABLE PRINCIPAL RECEIPTS (a) Scheduled amounts received from Borrowers: £25,866,666 Unscheduled amounts received from Borrowers: £25,867,624
(g) Amounts Belonging to Third Parties: £273,333 (g) Amounts Belonging to Third Parties: £237,472 (h) Required Coupon Amount: £0 (h) Interest Accumulation Ledger: £0 Total Available Revenue Receipts: £8,752,345 (b) Interest Accumulation Ledger: £0 (b) Interest Accumulation Ledger: £0 (c) Amounts due to Bend Trustee and Security Trustee: £0 (c) Amounts due to Bend Trustee and Security Trustee: £0 (c) Amounts due to Servicer Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (c) Amounts due to the Interest Rate Swap Provider: £2,834,868 (e) (h) Amounts due to the Interest Rate Swap Provider: £2,834,868 (e) (h) Amounts due to the Interest Rate Swap Provider: £2,832,740 (f) Transfer to Coupon Payment Ledger following Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (f) Amounts due to the Interest Rate Swap Provider: £2,832,846 (e) (h) Amounts due to the Interest Rate Swap Provider: £2,832,846 (e) (h) Amounts due to Tener Makanee: £2,392,740 (f) Transfer to Coupon Payment Ledger following Cash Manager Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (f) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (f) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (f) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (f) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (f) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (f) Amounts due to Servicer, £3,930 (f) (f) Amounts
(ii) Required Coupon Amount: £0 (iii) Interest Accumulation Ledger: £0 Total Available Revenue Receipts: £8,752,345  PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Bond Trustee and Security Trustee: £0 (b) Fees due to Rought in the to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (ii) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (ii) Amounts due to the Interest Rate Swap Provider: £2,634,868 (f) (iii) Amounts due to the Interest Rate Swap Provider: £2,634,868 (g) (ii) Amounts due to the Interest Rate Swap Provider: £2,516,245 (g) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (g) Transfer to Standby GIG Account following Service Event of Default: £0 (ii) Transfer to Reserve Ledger: £887,732 (g) Excluded Swap Termination Amounts: £0 (g) Indemst Account following Service Event of Default: £0 (g) Repayment of Cash Capatia Contributions: £0 (g) Deferred Consideration: £2,272,660 (g) Deferred Consideration: £2,272,660 (g) Members profit amount: £0 (g) Repayment of Cash Capatia Contributions: £0 (g) Repayment of Cash Capatia Contri
(i) Interest Accumulation Ledger: 20 Total Available Revenue Receipts: £8.752,345  PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Bond Trustee and Security Trustee: £0 (b) Fees due to Agent: £0 (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Interest Rate Swap Provider: £2,834,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,392,740 (ii) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (iii) Transfer to Standby and Advance: £2,392,740 (iii) Transfer to Bandby Cash Count following Service Event of Default: £0 (iii) Transfer to Beserve Ledger: £687,732 (iii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iii) Deferred Consideration: £2,272,660 (iii) Deferred Consideration: £2,272,660 (iii) Members profit amount: £0 (iv) Members profit amounts: £27,379,462 (iv) Members profit amounts: £27,379,462 (iv) Members profit amounts gevely from Borrowers: £25,865,666 (iv) Members profit amounts gevely from Borrowers: £25,303,762
Total Available Revenue Receipts: £8,752,345  PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Bond Trustee and Security Trustee: £0 (b) Fees due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (c) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (ii) Amounts due to the Interest Rate Swap Provider: £2,634,868 (e) (ii) Amounts due to the Interest Rate Swap Provider: £2,634,868 (f) (ii) Amounts due to the Interest Rate Swap Provider: £2,634,868 (g) (ii) Amounts due to the Interest Rate Swap Provider: £2,516,245 (g) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (g) Transfer to Standby GIG Account following Service Event of Default: £0 (ii) Transfer to Reserve Ledger: £887,732 (ii) Excluded Swap Termination Amounts: £0 (ii) Indemnity amounts due to the Members: £0 (ii) Deferred Consideration: £2,272,660 (iii) Deferred Consideration: £2,272,660 (iii) Members profit amount: £0  Principal receipts (please disclose all parts of waterfaill)  AVAILABLE PRINCIPAL RECEIPTS (a) Scheduled amounts received from Borrowers: £53,456,624  Total Available Revenue Receipts: £1,097,613  PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Bond Trustee and Security Trustee: £0 (i) Fees due to Agent: £0 (i) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (ii) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (ii) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £3,930 (ii) Amounts due to Part Bes Wap Provider: £2,16,245 (ii) Amounts due to Reta Bes Wap Provider: £2,16,245 (ii) Amounts due to Reta Bes Wap Provider: £2,16,245 (ii) Amounts due to Reta Bes Wap Provider: £2,16,245 (iii) Amounts due to Reta Bes Wap Provider: £2,16,245 (iii) Amounts due to Reta Bes Wap Provider: £2,
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(a) Fees due to Bond Trustee and Security Trustee: £0 (b) Fees due to Apart: £0 (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Interest Rate Swap Providers: £2,63,888 (e) (i) Amounts due to the Interest Rate Swap Providers: £2,63,888 (e) (ii) Amounts due to the Interest Rate Swap Providers: £2,63,2746 (iii) Amounts due to the Term Advance: £2,392,740 (ii) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (iii) Transfer to Bandby GIA Coccunit following Service Event of Default: £0 (iii) Transfer to Bandby GIA Coccunit following Service Event of Default: £0 (iii) Transfer to Bandby GIA Coccunit following Service Event of Default: £0 (iii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iv) Amounts due to Members: £0 (iv) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Event of Default: £0 (iv) Transfer to Standby GIA Coccunit following Service Ev
(b) Fees due to Agent: £0 (c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Interest Rate Swap Provider: £2.634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2.634,868 (e) (ii) Amounts due to the Interest Rate Swap Provider: £2.634,868 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,69.01 (ii) Amounts due to Interest Standby (IG Account following Gash Manager Event: £0 (iii) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfer to Standby (IG Account following Servicer Event of Default: £0 (iv) Transfe
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(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services Provider and Asset Monitor: £0 (d) Amounts due to the Interest Rate Swap Provider: £2,84,868 (e) (ii) Amounts due to the Interest Rate Swap Provider: £2,64,868 (iii) Amounts due to the Term Advance: £2,392,740 (iii) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (iii) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (iii) Transfer to Estandby GIC Account following Servicer Event of Default: £0 (iii) Transfer to Ledger: £88,7732 (iii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iii) Repayment of Cash Capital Contributions: £0 (iv) Deterred Consideration: £2,272,660 (iv) Deterred Consideration: £2,272,660 (iv) Deterred Consideration: £2,272,660 (iv) Members profit amount: £0 (iv) Members profit amount: £2,373,462 (iv) Members profit amounts: £27,379,462 (iv) Members profit amounts provided from Borrowers: £25,345,624
Provider and Asset Monitor: £0. (d) Amounts due to the Interest Rate Swap Provider: £2.634,868 (e) (i) Amounts due to the Interest Rate Swap Provider: £2.634,868 (e) (ii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.516,245 (iii) Amounts due to the Interest Rate Swap Provider: £2.568,600 (iii) Transfer to Coupon Payment Ledger following Cash Manager Event: £0 (iii) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Transfer to Standay GIG Account following Servicer Event of Default: £0 (iv) Tr
(d) Amounts due to the Interest Rate Swap Provider: £2.516,245 (e) (i) Amounts due to lefton the Covered Bond Swap Providers: £764,345 (ii) Amounts due to Interest Rate Swap Providers: £2.66,915 (iii) Amounts due to Interest Rate Swap Providers: £2.66,915 (iii) Amounts due to Interest Rate Swap Providers: £2.66,915 (iii) Amounts due to Interest Rate Swap Providers: £2.66,916 (iii) Amounts due to Interest Rate Swap Providers: £2.66,910 (iii) Amounts due to Interest Rate Swap Providers: £2.66,910 (iii) Amounts due to Interest Rate Swap Providers: £2.66,800 (iii) Amounts due to Interest Rate Swap Providers £2.66,800 (iii) Amounts due to Interest Rate Swap Providers £2.66,800 (iii) Amounts due to In
(e) (i) Amounts due to (from) the Covered Bond Swap Providers: £26,345 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (ii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,066,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,006,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,006,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,006,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,006,910 (iii) Amounts due to (from) the Covered Bond Swap Providers: £2,006,910 (iii) Amounts Evel Evel Evel Evel Evel Evel Evel Evel
(ii) Amounts due on the Term Advance: £2.238.240 (iii) Amounts due on the Term Advance: £1.258.600 (iii) Transfer to Cloupon Payment Ledger following Cash Manager Event: £0 (i) Transfer to Cloupon Payment Ledger following Cash Manager Event: £0 (ii) Transfer to Cloupon Payment Ledger following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Event of Default: £0 (iii) Transfer to Standby (GIC Account following Servicer Even
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(a) Transfer to Standby GIG Account following Servicer Event of Default: £0 (b) Transfer to Reserve Ledger: £887.732 (c) Excluded Swap Termination Amounts: £0 (d) Indemnity amounts due to the Members: £0 (e) Repayment of Cash Capital Contributions: £0 (f) Repayment of Cash Capital Contributions: £0 (g) Deferred Consideration: £2,272.660 (g) Deferred Consideration: £2,272.660 (g) Members profit amount: £0 (g) Scheduled amounts received from Borrowers: £53,450,624
(ii) Transfer to Reserve Ledger: £1,899,100 (i) Excluded Swap Termination Amounts: £0 (ii) Excluded Swap Termination Amounts: £0 (ii) Indemnity amounts due to the Members: £0 (ii) Repayment of Cash Capital Contributions: £0 (iii) Repayment of Cash Capital Contributions: £0 (iii) Deferred Consideration: £2,272,660 (iiii) Pesse due to the Liquidation Member: £0 (iii) Members profit amount: £0 (iii) Members profit amount: £0 (iii) Members profit amount: £0 (iiii) Members profit amount: £0 (iii
Discluded Swap Termination Amounts: £0   Discluded Capital Contributions: £0   Discluded Swap Termination Amounts E0   Discluded Capital Contributions: £0   Discluded Swap Termination Amounts E0   Discluded Swap Termination Amounts E0   Discluded Capital Contributions: £0   Discluded Swap Termination Amounts E0   Discluded Capital Contributions: £0   Discluded Capital Contributions: £0   Discluded Swap Termination Amounts E0   Discluded Capital Contributions: £0   Discluded Capital Contributions: £0   Discluded Capital Contributions: £0   Discluded Capital Capit
(i) Indemnity amounts due to the Members: £0 (ii) Indemnity amounts due to the Members: £0 (iii) Indemnity amounts due to the Members: £0 (iv) Repayment of Cash Capital Contributions: £0 (iv) Deferred Consideration: £2,272,660 (iv) Repayment of Cash Capital Contributions: £0 (iv) Deferred Consideration: £2,330,828 (ivi) Fees due to the Liquidation Member: £0 (iv) Members profit amount: £0  AVAILABLE PRINCIPAL RECEIPTS (a) Scheduled amounts received from Borrowers: £25,866,666 Unscheduled amounts received from Borrowers: £3,450,824  Unscheduled amounts received from Borrowers: £36,503,762
(ii) Resyment of Cash Capital Contributions: £0 (ii) Deferred Consideration: £2.272.650 (iii) Deferred Consideration: £2.272.650 (iv) Fees due to the Liquidation Member: £0 (iv) Members profit amount: £0  Principal receipts (please disclose all parts of waterfall)  AVAILABLE PRINCIPAL RECEIPTS (a) Scheduled amounts received from Borrowers: £25,866,666 Unscheduled amounts received from Borrowers: £3,450,624  Wisheduled amounts received from Borrowers: £3,50,624  Unscheduled amounts received from Borrowers: £53,50,624
(ii) Deferred Consideration: £2,272,860 (iii) Deferred Consideration: £2,330,828 (iiii) Fees due to the Liquidation Member: £0 (iii) Members profit amount: £0 (iiii) Members profit amount: £0 (iiiii) Members profit amount: £0 (iiiiii) Members profit amount: £0 (iiiiiii) Members profit amount: £0 (iiiiiiiiiiiii) Members profit amount: £0 (iiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiii
(im) Fees due to the Liquidation Member: £0 (in) Members profit amount: £0 (in) Members profi
(n) Members profit amount: £0 (n) Members profit amount: £0 (n) Members profit amount: £0  AVAILABLE PRINCIPAL RECEIPTS (a) Scheduled amounts received from Borrowers: £25,866,666 Unscheduled amounts received from Borrowers: £3,450,624  Unscheduled amounts received from Borrowers: £83,603,762
Principal receipts (please disclose all parts of waterfall)  AVAILABLE PRINCIPAL RECEIPTS  (a) Scheduled amounts received from Borrowers: £25,866,666 Unscheduled amounts received from Borrowers: £3,450,824  Unscheduled amounts received from Borrowers: £36,503,762
AVAILABLE PRINCIPAL RECEIPTS  (a) Scheduled amounts received from Borrowers: £25,866,666 Unscheduled amounts received from Borrowers: £3,450,824  Unscheduled amounts received from Borrowers: £3,50,824  Unscheduled amounts received from Borrowers: £85,603,762
AVAILABLE PRINCIPAL RECEIPTS  (a) Scheduled amounts received from Borrowers: £25,866,666 Unscheduled amounts received from Borrowers: £34,50,624  Unscheduled amounts received from Borrowers: £35,60,624  Unscheduled amounts received from Borrowers: £85,603,762
(a) Scheduled amounts received from Borrowers: £25,866,666 (a) Scheduled amounts received from Borrowers: £27,379,462 Unscheduled amounts received from Borrowers: £34,50,624 Unscheduled amounts received from Borrowers: £85,603,762
Unscheduled amounts received from Borrowers: £53,450,624 Unscheduled amounts received from Borrowers: £85,603,762
Less Further Advances made: -£2,974,396 Less Further Advances made: -£4,185,931
(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: £76,342,893 Total Available Principal Receipts: £108,797,294
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: £16,342,893 (d) Capital Distribution to Members: £108,797,294
Reserve ledoer E 12310.451 E 12310
12,510,451 Z 12,510
Revenue ledger £ 10,025,678 £ 11,413,085 £ Principal ledger £ 76,342,893 £ 108,797,294 £
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TVA IVA

sset	Cov	erage	Test

	Value		Description (please edit if different)
A	£ 4,295	438,176	A: Arrears Adjusted True Balance
В	£ 76	342,893	B: Principal Receipts Retained in Cash
С	£		C: Retained Cash Contributions
D	-£	0	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£	-	0
V	£		0
W	£		0
x	£ 218	192,722	X: Savings set off balance
Υ	£		Y : Flexible draw deduction
Z	£ 138	080,697	Z: Negative carry adjustment
Total	£ 4,015	507,651	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance		
Asset percentage (%)	, and the second	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)	£ 393	207,651	
Credit support as derived from ACT (%)		10.9%	

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)	£ 3,686,200,000
Cover pool balance (GBP)	£ 4,938,448,270
GIC account balance (GBP)	£ 98,679,023
Any additional collateral (please specify)	£ .
Any additional collateral (GBP)	£ .
Aggregate balance of off-set mortgages (GBP)	£ 1,038,463,429
Aggregate deposits attaching to the cover pool (GBP)	£ 218,192,722
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 185,260,233
Nominal level of overcollateralisation (GBP)	1,414,538,368
Nominal level of overcollateralisation (%)	39.1%
Number of loans in cover pool	41,643
Average loan balance (GBP)	£ 118,590
Weighted average non-Indexed LTV (%)	49.3%
Weighted average Indexed LTV (%)	43.5%
Weighted average seasoning (months)	51.0
Weighted average remaining term (months)	206.1
Weighted average interest rate (%)	2.4%
Standard Variable Rate(s) (%)	4.7%
Constant Pre-Payment Rate (%, current month)	1.0%
Constant Pre-Payment Rate (%, quarterly average)	1.2%
Principal Payment Rate (%, current month)	1.5%
Principal Payment Rate (%, quarterly average)	1.8%
Constant Default Rate (%, current month)	0.0%
Constant Default Rate (%, quarterly average)	0.0%
Fitch Discontinuity Factor (%)	9.3%
Moody's Timely Payment Indicator	Probable
L <u></u>	
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.5%

### Mortgage collections

8.693.021
25,866,666
-
50,476,228

## 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	457	1.1%	45,519,007	0.9%
Loans bought back by seller(s)	96	0.2%	14,295,583	0.3%
of which are non-performing loans	86	0.2%	13,071,924	0.3%
of which have breached R&Ws	10	0.0%	1,223,659	0.0%
Loans sold into the cover pool	461	1.1%	82,028,086	1.7%

Product Rate Type and Reversionary Profiles						V	Veighted 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	22,503	46.6%	2,390,304,170	48.4%	2.59%	29.7	1.73%	0.00%	2.51%
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	2,262	4.7%	174,050,477	3.5%	1.30%	0	0.80%	0.80%	5.42%
Fixed for life	4	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	1,206	2.5%	173,872,695	3.5%	1.98%	6.2	1.03%	-0.07%	1.85%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,258	4.7%	146,448,631	3.0%	1.25%	0	0.75%	0.75%	3.73%
SVR, including discount to SVR	20,098	41.6%	2,053,772,297	41.6%	2.35%	0	2.35%	0.00%	2.36%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	48,331	100.0%	£ 4,938,448,270	100.0%	2.38%		1.90%		2.56%

	Number	% of total number	Amount (GRP)	% of total amoun
Arrears breakdown Current	Number 41,474	% of total number 99.6°	Amount (GBP) 4,917,076,995	% of total amou
1 month in arrears	141	0.39	£ 19,099,003	0.
-2 months in arrears	28	0.19	£ 2,272,273	0
-3 months in arrears	0	0.00	£ -	0
-6 months in arrears	0	0.0%	£ -	0
-12 months in arrears	0	0.09	£ -	0
2+ months in arrears	0	0.0%	£ -	0
Total	41,643	100.09	£ 4,938,448,270	100
Summer and Indiana d LTV	Number	% of total number	Amount (GBP)	0/ -64-4-1
current non-Indexed LTV -50%	Number 27,564	% of total number	£ 2,322,448,743	% of total amou
-50%	3,018	66.2° 7.2°		9.
5-60%	2,957	7.19	£ 488,814,659 £ 521,470,520	
50-65%	2,769	6.69	£ 521,470,320 £ 517,224,291	10
5-70%	2,668	6.49	£ 518,264,160	10
70-75%	1,990	4.8°	£ 433,723,506	8
5-80%	570	1.40	£ 114.057.612	2
0-85%	85	0.20	£ 114,057,612 £ 18,548,241	0
5-90%	22	0.19	£ 3,896,537	
0-95%	0	0.09	. 2	0
5-100%	0	0.0°	£ -	0
00-105%	0	0.09	£ -	0
05-110%	0	0.09	£ -	0
10-125%	0	0.09	. 2	0
25%+	0	0.00	. 2	0
Total	41,643	100.009	£ 4,938,448,270	100.0
		AL CLUB A	4 (000)	
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amou
0-50%	31,964	76.89	£ 3,042,889,611	61
50-55%	2,886	6.99	£ 493,787,997	10
55-60% 50-65%	2,443 2,096	5.9° 5.0°	£ 464,082,235 £ 425,296,773	9
U-0376	2,096 1,544	5.0°	2 425,296,773	8
55-70%	1,544 635	3.79	£ 333,796,896	6
(0-75%	635	0.19	£ 160,516,878	3
75-80% 80-85%	23	0.11	£ 11,579,666 £ 4,313,330	0.
35-90%	11	0.09	£ 2,184,885	0
00.059/	0	0.0	2,164,000	0.
0-95% 15-100%	0		0	0.
00-105%	0		ē .	0.
05-110%	0		ē .	0.
10-125%	0		£ -	0.
125%+	0	0.09	٤ -	0.
Fotal	41,643	100.09	£ 4,938,448,270	0. 100.
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amoun
-5,000	843	2.0%	2,076,425	0.
0-5,000 5,000-10,000	843 922	2.29	2,076,425 7,015,998	0.
-5,000 ,000-10,000 0,000-25,000	843 922 3,379	2.2° 8.1°	2,076,425 7,015,998 59,964,845	0.
-5,000 (.00-10,000	843 922 3,379 6,291	2.2° 8.1° 15.1°	2,076,425 7,015,998 59,964,845 237,663,994	0 0 1 4
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.5.000 .000-10.000 .000-25.000 .000-25.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-35.000 .000-30.000	843 843 843 843 843 843 843 843 843 843	2 22* 8 81* 151* 151* 151* 151* 151* 165* 165* 16	2.076.425 7.015,988 59.964,845 237.663,984 378.121,014 453,904,829 953.550,918 782.807,099 581,043,041 414,551,820 297.436,779 149.024,094 122.316,872 130.496,574 77.781,349 40.508,349 23.720,258 18.846,185 0.2 4.938,448,270  Amount (GBP) 212.004,805 385,480,006 800,721,398 131,385,031 365,169,077 0 840,192,985 511,000,334 0 17.7710,602 568,951,821	0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
-5,000 -0,000-10,000 -0,000-25,000 -0,000-25,000 -0,000-50,000 -0,000-75,000 -0,000-10,000 -0,000-150,000 -0,000-150,000 -0,000-250,000 -0,00	843 923 923 929 6,291 6,291 9,591 9,730 1,591 1,518 1,	22* 8.1* 15.1* 14.5* 14.5* 12.5* 18.6* 10.9* 6.3* 3.6* 2.2* 1.3* 0.6* 0.6* 0.6* 0.6* 0.7  0.10 0.0* 0.00 0.00 0.00 100.05*  **Vol total number*  4.7* 9.9* 9.7* 3.99 9.1* 0.00 10.00	2.076.425 7.015,988 59.948.465 2237.663,984 378.121,014 453,904.829 953.550,918 782.807.099 581.043,041 414.551,820 227.436,779 149.024,094 122.316,872 130.496,574 77.781,349 40.508,349 23.720,258 18.846,185 0. € 4,938,448,270  Amount (GBP) 212.004,805 385,480,006 809,721,398 131,385,031 365,169,077 0 840,192,985 511,000,334 0.137,700,0334 0.137,700,0334 0.137,700,0334 0.137,700,0334 0.137,700,0334 0.137,700,0334 0.137,700,0334 0.137,700,0334	0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
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N-5,000  10,000-25,000  10,000-25,000  5,000-10,000  10,000-25,000  5,000-50,000  10,000-15,000  10,000-15,000  10,000-150,000  100,000-150,000  100,000-150,000  100,000-250,000  100,000-350,000  100,000-350,000  100,000-350,000  100,000-350,000  100,000-450,000  100,000-450,000  100,000-450,000  100,000-160,00	843 923 923 93.379 6.291 9.6291 9.6291 9.730 2.606 1.518 9.20 9.5566 9.20 9.241 1.211 1.211 9.25 9.20 9.36 9.36 9.36 9.36 9.36 9.36 9.36 9.36	22* 8.1* 15.1* 14.5* 14.5* 12.5* 18.6* 10.9* 6.3* 3.6* 2.2* 1.3* 0.6* 0.6* 0.6* 0.7 10.0* 0.0* 100.0*  ** of total number  ** of total number  4.7* 9.9* 9.7* 3.99 1.1.10* 0.0* 1.1.10* 0.0* 0.0* 0.0* 0.0	2.076.425 7.015,988 59.964.845 237,663.994 378.121.014 453.904.829 953.550.918 78.287.099 581.043.041 414.551.820 297.436.779 207.617.887 149.024.094 122.316.872 130.496.574 77.781.349 45.058.349 22.720.288 15.840.06 80.9721.385 133.855.031 365.169.077 0 840.12.985 631.355.895 511.000.334 0 137.710.602 588.951.821 325.478.318 0 0 137.710.602 588.951.821 325.478.318 0 0 £ 4,938.448.270	0. 0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.
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N-5,000  10,000-25,000  10,000-25,000  5,000-10,000  10,000-25,000  5,000-50,000  10,000-15,000  10,000-15,000  10,000-150,000  100,000-150,000  100,000-150,000  100,000-250,000  100,000-350,000  100,000-350,000  100,000-350,000  100,000-350,000  100,000-450,000  100,000-450,000  100,000-450,000  100,000-160,00	843 923 923 93.379 6.291 9.6291 9.6291 9.730 2.606 1.518 9.20 9.5566 9.20 9.241 1.211 1.211 9.25 9.20 9.36 9.36 9.36 9.36 9.36 9.36 9.36 9.36	22* 8.1* 15.1* 14.5* 14.5* 12.5* 18.6* 10.9* 6.3* 3.6* 2.2* 1.3* 0.6* 0.6* 0.6* 0.7 10.0* 0.0* 100.0*  ** of total number  ** of total number  4.7* 9.9* 9.7* 3.99 1.1.10* 0.0* 1.1.10* 0.0* 0.0* 0.0* 0.0	2.076.425 7.015,988 59.964,845 2237,663,984 453,904,829 953,550,918 782,807,999 581,043,041 414,551,820 227,436,779 207,617,857 149,024,094 122,316,872 130,496,574 77,781,349 40,508,349 237,702,588 18,846,185 0,187 212,004,805 385,448,270  Amount (GBP) 212,004,805 385,480,006 809,721,398 131,385,031 365,169,077 0 840,192,985 511,000,334 0,70,000,334 0,71,710,602 588,951,821 325,478,318 0,137,710,602 588,951,821 325,478,318 0,100,334 0,100,34	0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.
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		CBS Covered Bonds				
Seasoning	Number	% of total number	Amount (GBP)	% of total amount		
0-12 months	1,889	4.5		7.2%		
12-24 months	5,648	13.6	% £ 943,929,424	19.1%		
24-36 months	5,799	13.9	% £ 870,777,718	17.6%		
36-48 months	4,570	11.09		12.2%		
48-60 months	5,909	14.2		14.2%		
60-72 months 72-84 months	3,329 2,908	8.0° 7.0°	% £ 327,104,788 % £ 253,188,435	6.6% 5.1%		
72-84 months 84-96 months	2,908	7.0°		5.1%		
96-108 months	2,911	5.0				
108-120 months	1,413	3.4		2.2%		
120-150 months	4,376	10.5		6.5%		
150-180 months	824	2.0	% £ 48,027,681	1.0%		
180+ months	0	0.0		0.0%		
Total	41,643	100.09	% £ 4,938,448,270	100.0%		
Data	Normalian	N of head or make an	A	0/ -f t-t-l		
Interest payment type Fixed	Number 21,140	% of total number 43.7 <sup>4</sup>	Amount (GBP) % 2,301,927,064	% of total amount 46.6%		
SVR	21,140	45.11				
Tracker	5,417	11.2		9.6%		
Other (please specify) Capped	0	0.0	% 0	0.0%		
Total	48,331	100.00	% £ 4,938,448,270			
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount		
Owner-occupied	48,321	100.0		100.0%		
Buy-to-let	10	0.0		0.0%		
Second home	0 48,331	0.00		0.0%		
Total	48,331	100.04	% £ 4,938,448,270	100.0%		
Income verification type	Number	% of total number	Amount (GBP)	% of total amount		
Fully verified	41,643	78 OF Iolai Humber 100.0°		100.0%		
Fast-track	0	0.0		0.0%		
Self-certified	0	0.0	% 0	0.0%		
Total	41,643	100.0	% 4,938,448,270	100.0%		
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount		
0-30 months	1,970	4.7		1.2%		
30-60 months	3,104	7.5	% £ 128,322,225	2.6%		
60-120 months	8,605 10,554	20.7 <sup>4</sup> 25.3 <sup>4</sup>		12.1%		
120-180 months 180-240 months	8,600	20.7	% £ 1,121,624,681 % £ 1,279,780,869	22.7% 25.9%		
240-300 months	5.908	14.2		22.8%		
300-360 months	2,084	5.0		9.0%		
360+ months	818	2.0	% £ 180,986,955	3.7%		
Total	41,643	100.0	% £ 4,938,448,270	100.0%		
Employment status	Number	% of total number	Amount (GBP)	% of total amount		
Employed	31,723	76.29		71.4%		
Self-employed	8,509	20.4				
Unemployed Retired	102	0.2		0.1%		
Guarantor	1,111	2.7° 0.0°		0.9%		
Other	198	0.5		0.4%		
Total	41,643	100.0		100.0%		
Covered Bonds Outstanding, Associated Derivatives (please disc	:lose for all bonds outstanding)					
Series	1		2 3	6	7	8
Issue date	22/07/08	20/11/0	8 19/04/11		17/03/15	12/01/17
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa/NR/AA	A Aaa/NR/AAA		Aaa / NR / AAA	Aaa / NR / AAA
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa/NR/AAA	Aaa / NR / AA GB	A Aaa / NR / AAA P GBP		Aaa / NR / AAA	Aaa / NR / AAA EUR
Denomination Amount at issuance	GBP 1,500,000,000	GB 500,000,00		EUR 500,000,000	650,000,000	500.000.000
Amount at issuance Amount outstanding	900,000,000	500,000,00	0 750,000,000	500,000,000	650,000,000	500,000,000
FX swap rate (rate:£1)	1.000	1.00		0.789	1.000	0.856
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bull		Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/07/22	24/11/2	2 19/04/18	03/11/21	17/03/20	12/01/24
Legal final maturity date	24/07/22	24/11/2		03/11/21	17/03/20	12/01/24
ISIN	XS0378817240	XS040075054		XS1131109537	XS1203083438	XS1529880368
Stock exchange listing	LSE	LS			LSE	LSE
Coupon payment date	Monthly 26/03/18	Month 26/03/1	ly Annually 8 19/04/18	Annually 05/11/18	Quarterly 19/03/18	Annually 12/01/19
Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating)	0.999%	0.999		0.625%	0.813%	0.500%
Margin payable under extended maturity period (%)	0.500%	0.500		0.030%	0.300%	0.180%
margin payable bridge extended maturity period (70)	0.300%	0.500	1.22076	0.030%	Coventry Building	0.180%
Swap counterparty/ies	N/A	N/	A HSBC Bank plo	HSBC Bank plc	Society	Natixis
Swap notional denomination	N/A	N/	A GBP	EUR	GBP	EUR
Swap notional amount	N/A	N		500,000,000	500,000,000	500,000,000
Swap notional maturity	N/A	N/		03/11/21	17/03/20	12/01/24
LLP receive rate/margin	N/A	N/	A 4.625%	0.625%	0.813%	0.500%
LLP pay rate/margin	N/A	N/	A 2.142%	0.901%	0.898%	1.763%
Collateral posting amount	<u>£</u>	£	- E	Σ -	Σ -	Ε -

#### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / P-2 / F2	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	N/A	No	If not remedied within three calculation dates, triggers Issuer Even of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	N/A	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	NR / A2 / A NR / P-1 / F1	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