National Transparency Template June 2018



Administration		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Assistant Treasurer - Liquidity)	
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	E-mail: Philip.Hemsley@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		31/07/18
Start Date of reporting period		01/06/18
End Date of reporting period		30/06/18
Web links - prospectus, transaction documents, loan-level data	https://live.irooms.net/CoventryBuildingSociety/	

	Ratings	

		Counterparty/ies	F	itch	Moo	dy's	S	&P		DBRS
			Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	 Current rat
Covered bonds		0	N/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer		Coventry Building Society	N/A	A	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)		Coventry Building Society	N/A	A	N/A	A2	N/A	N/A	N/A	N/A
Cash manager		Coventry Building Society	BBB	A	Baa1	A2	N/A	N/A	N/A	N/A
Account bank		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 Swap notional amount(s) (GBP)		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	3,909,513,945									
Swap notional maturity/ies	24/11/2022									
LLP receive rate/margin	1.68781%									
Swap notional maturity/les LLP receive rate/margin LLP pay rate/margin LUP pay rate/margin Collateral posting amount(s) (GBP)	2.31845%									
Collateral posting amount(s) (GBP)	0									

Accounts. Ledgers

Accounts. Ledgers	Value as of End Date of reporting period	Value as of Start Date of reporting period	Targeted Value
Revenue receipts (please disclose all parts of waterfall)			raigotoa raido
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £6.834.428	(a) Revenue Receipts - Interest received from Borrowers: £7.419.196	
	(a) Revenue Receipts - Fees charged to Borrowers: £380,702	(a) Revenue Receipts - Fees charged to Borrowers: £215,250	
	(b) Interest received: £18,954	(b) Interest received: £46,059	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £207,399	
	(d) Other Revenue Receipts: £6,841	(d) Other Revenue Receipts: £7,427	
	(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: -£380,702	(g) Amounts Belonging to Third Parties: -£215,250	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £6,860,223	Total Available Revenue Receipts: £7,680,080	
	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: £6,558	Provider and Asset Monitor: £1,673	
	(d) Amounts due to the Interest Rate Swap Provider: £2,181,305	(d) Amounts due to the Interest Rate Swap Provider: £1,927,450	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £744,174	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£661,017	
	(ii) Amounts due on the Term Advance: £1,110,200	(ii) Amounts due on the Term Advance: £2,706,720	
	(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: £1,161	(h) Transfer to Reserve Ledger: £0	
	(i) Excluded Swap Termination Amounts: £0 (i) Indemnity amounts due to the Members: £0	(i) Excluded Swap Termination Amounts: £0 (i) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions : £0 (l) Deferred Consideration: £2.816.824	(k) Repayment of Cash Capital Contributions: £0 (ii) Deferred Consideration: £3.705.253	
	(m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £0	(n) Members profit amount: £0	
Principal receipts (please disclose all parts of waterfall)	(ii) Weinbers profit amount.	(ii) Welliots profit alloutit.	
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £21.471.441	(a) Scheduled amounts received from Borrowers: £20.675.804	
	Unscheduled amounts received from Borrowers: £39.246.786	Unscheduled amounts received from Borrowers: £45.841.674	
	Less Further Advances made: -£2,509,110	Less Further Advances made: -£3.776.269	
	(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: £58,209,118	Total Available Principal Receipts: £62,741,209	
	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: £58,209,118	(d) Capital Distribution to Members: £62,741,209	
eserve ledger	£ 6,458,42		
levenue ledger	£ 8,240,92		
rincipal ledger	£ 58,209,11		
re-maturity liquidity ledger	N/A	N/A	N/A

sset	Cover	age	Test	
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	Value	Description (please edit if different)
A	£ 3,420,699,669	A: Arrears Adjusted True Balance
В	£ 58,209,118	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	-£	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£ -	0
V	£ -	0
W	£ .	0
X	£ 189,191,853	X: Savings set off balance
Υ		Y : Flexible draw deduction
Z		Z: Negative carry adjustment
Total	£ 3,186,888,179	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	

Method used for calculating component 'A'
Asset percentage (%)
Maximum asset percentage from Fitch (%)
Maximum asset percentage from Mody's (%)
Maximum asset percentage from S8P (%)
Maximum asset percentage from DBRS (%)
Credit support as derived from ACT (GBP)
Credit support as derived from ACT (%)

Programme-Level Characteristics		
Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	2,872,300,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£	2,934,730,000
Cover pool balance (GBP)	£	3,933,544,534
GIC account balance (GBP)	£	72,908,462
Any additional collateral (please specify)	£	
Any additional collateral (GBP)	£	
Aggregate balance of off-set mortgages (GBP)	£	836,638,810
Aggregate deposits attaching to the cover pool (GBP)	£	189,191,853
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	160,782,936
Nominal level of overcollateralisation (GBP)		1,134,009,388
Nominal level of overcollateralisation (%)		39.5%
Number of loans in cover pool		33,052
Average loan balance (GBP)	£	119,011
Weighted average non-Indexed LTV (%)		48.7%
Weighted average Indexed LTV (%)		42.8%
Weighted average seasoning (months)		53.4
Weighted average remaining term (months)		204.5
Weighted average interest rate (%)		2.3%
Standard Variable Rate(s) (%)		4.7%
Constant Pre-Payment Rate (%, current month)		0.9%
Constant Pre-Payment Rate (%, quarterly average)		1.2%
Principal Payment Rate (%, current month)		1.5%
Principal Payment Rate (%, quarterly average)		1.7%
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
Moody's Collateral Score (%, including/excluding systemic risk)		5.0% / 2.5%

Mortgage collections

Mortgage collections (scheduled - interest)	£	6,834,428
Mortgage collections (scheduled - principal)	£	21,471,441
Mortgage collections (unscheduled - interest)	£	the second secon
Mortgage collections (unscheduled - principal)	£	36,737,676

Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replems intents Since Frevious Reporting	Date			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	364	1.1%	33,232,867	0.8%
Loans bought back by seller(s)	56	0.2%	7,073,254	0.2%
of which are non-performing loans	52	0.2%	6,532,114	0.2%
of which have breached R&Ws	4	0.0%	541,140	0.0%
Loans sold into the cover pool	405	1.2%	61,294,631	1.6%

Product Rate Type and Reversionary Profiles

						Remaining teaser			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months) Curr	ent margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	17,707	45.8%	1,890,579,589	48.1%	2.50%	30.0	1.68%	0.00%	2.44%
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	2,188	5.7%	164,882,961	4.2%	1.30%	0	0.80%	0.80%	5.42%
Fixed for life	3	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	900	2.3%	128,415,011	3.3%	2.04%	3.4	1.03%	-0.07%	1.86%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,183	5.7%	139,628,666		1.25%	0	0.75%	0.75%	3.70%
SVR, including discount to SVR	15,643	40.5%	1,610,038,307	40.9%	2.31%	0	2.31%	0.00%	2.31%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	38,624	100.0%	£ 3,933,544,534	100.0%	2.31%		1.85%	L	2.54%

Weighted average

ratifications			4(ODD)	
rrears breakdown urrent	Number 32,893	% of total number 99.5°	Amount (GBP) 5 £ 3,914,581,675	% of total an
1 month in arrears	128	0.49	ε 3,914,381,073 ε 15,716,355	1
2 months in arrears	29	0.19	ε 3.178.825	
3 months in arrears	2		ε 67,679	
6 months in arrears	0	0.00	6 £ -	
12 months in arrears	0	0.09	£ -	
2+ months in arrears	0	0.09	£ -	
otal	33,052	100.09	ε 3,933,544,534	1
urrent non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total an
50%	22,362	67.79		
0-55%	2,370	7.29	£ 393,750,849	
5-60%	2,292	6.9	£ 410,351,455	
0-65%	2,133	6.59	έ £ 405,096,291	
5-70% D-75%	2,044	6.2°	£ 408,875,786	
5-80%	1,413	4.39	έ £ 313,730,357	
0-85%	359 66	1.19	6 £ 72,758,818 6 £ 14,650,369	
5-90%	13	0.2		
D-95%	10	0.09	2,100,234	
5-100%	0	0.09	(e	
00-105%	0	0.0	4 6	
05-110%	0		F -	
0-125%	0	0.09		
25%+	0	0.09	۶ -	
otal	33,052	100.009	ε 3,933,544,534	1
·			•	•
urrent Indexed LTV	Number	% of total number	Amount (GBP)	% of total a
50%	26,052	78.89	£ 2,515,024,409	
-55%	2,146	6.59	£ 380,834,201	
-60%	1,861	5.69	6 £ 365,357,815	
-65%	1,552	4.7°	6 £ 320,366,699	
-70%	1,049	3.29	£ 241,875,584	
-75%	342	1.0%	ε 98,386,226	
-80%	32	0.19	6 £ 8,336,419	
-85%	12	0.09	6 £ 2,299,045	
-90%	6	0.0%	ε 1,064,136	
-95% -100%	0	0.09	6 £ -	
-100%	0		£ -	
0-105%	0		£ -	
5-110%	0		£ -	
0-125%	0	0.00	- 2	
tal	33,052	100.09	6 £ 3,933,544,534	
otal	33,032	100.07	6 £ 3,933,544,534	1
urrent outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total a
5,000	Number 669	78 OF Iotal Humber 2.09	4 1 627 708	76 UI LULAI 6
000-10.000	771	2.39	6 1,627,708 6 5,814,150	
1,000-25,000	2,733	8.39		
,000-50,000	4,997	15.19	6 48,495,000 6 188,405,354	
,000-75,000	4,779	14.59	298,216,149	
.000-100,000	4,080	12.39	355,355,866	
0,000-150,000	6,057	18.39	6 746,020,656	
0,000-200,000	3,654	11.19	630,603,662	
0,000-250,000	2,035	6.29	453,487,464	
0,000-300,000	1,160	3.59	6 316,333,282 236,179,235	
0,000-350,000	731	2.20	236,179,235	
0,000-400,000	475	1.49	6 177,188,033	
0,000-450,000	303	0.99	6 128,485,226	
0,000-500,000	226	0.79	6 107,039,273	
0,000-600,000	193	0.69	6 104,819,722	
0,000-700,000	106	0.39	68,459,916	
0,000-800,000	41		30,168,189	
0,000-900,000	26	0.19	21,970,032	1
0,000-1,000,000		0.00	14,875,617	
00,000 + al		0.0° 100.0°	6 £ 3,933,544,534	
di .			ojz 3,933,544,534	1
100	33,052	100.0		
		100.0		
	33,052		Amount (GRP)	% of total
gional distribution	33,052 Number	% of total number	Amount (GBP)	% of total
gional distribution st Anglia	33,052 Number 1,578	% of total number 4.8*	172,376,575	% of total
gional distribution If Anglia It Midlands	33,052 Number	% of total number 4.95	6 172,376,575 6 301,712,692	
gional distribution It Anglia It Midlands don	33,052 Number 1,578 3,255 3,300	% of total number 4.8* 9.8* 10.0*	6 172,376,575 6 301,712,692 6 673,205,660	
gional distribution If Anglia It Midlands Iddon It Midlands It Midlands It Midlands It Midlands It Midlands	Number 1.578 3.255 3.300 1.283	% of total number 4.81 9.81 10.07	6 172,376,575 6 301,712,692	
gional distribution If Anglia Is Midlands Iddon th th West If West	33,052 Number 1,578 3,255 3,300	% of total number 4.8* 9.8* 10.0*	6 172,376,575 6 301,712,692 6 673,205,660 102,266,381	
gional distribution st Anglia st Midlands tildiands don th th West th them Ireland	Number 1.578 3.255 3.300 1.283 2.959	% of total number 4.8* 9.8* 10.0* 3.99 9.0*	6 172,376,575 6 301,712,692 6 673,205,660 6 102,266,381 6 282,851,419	
gional distribution at Anglia at Midlands ddon rith rith West them Ireland ter Mero	Number 1,578 3,255 3,300 1,283 0,00 4,000	% of total number 4.8* 9.8* 10.0* 3.99 9.00 0.00	6 172,376,575 301,712,692 6 673,205,660 6 102,266,381 6 282,851,419 0 668,867,055	
gional distribution st Anglia st Midlands idon idon th West them Ireland ter Metro the East	Number 1.578 3.3052 3.3	% of total number 4.8* 9.9* 10.0* 3.9* 9.0* 0.0* 12.2*	6 172,376,575 8 301,712,686 6 673,205,686 9 102,266,381 282,851,419 9 0 6 688,867,345 6 501,374,342	
gional distribution st Anglia st Midlands ndon rth rth west rthern Ireland ter Metro uth East uth West	Number	% of total number 4.8* 9.2* 10.0* 9.9* 9.0* 10.0* 12.2* 11.7*	6 172,376,575 301,712,656 6 673,205,660 102,266,381 6 282,851,419 6 688,887,055 6 501,374,342 6 407,499,120	
gional distribution at Anglia at Midlands adon th Midlands adon th West them Ireland ter Metro th East th East th West bland	Number	% of total number 4.8* 9.2* 10.0* 9.9* 9.0* 10.0* 12.2* 11.7*	6 172,376,575 301,712,656 6 673,205,660 102,266,381 6 282,851,419 6 688,887,055 6 501,374,342 6 407,499,120	
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gional distribution st Anglis st Midlands don rth rth rth West them Ireland ter Metro uth East tht West otland set Midlands set Midlands set Midlands kskinie	Number 1.578 3.3052 3.3	% of total number 4.8* 9.8* 10.0* 3.9* 9.00* 1.22* 11.7* 11.0* 0.0* 3.5* 15.5*	172.376,575 301.712,802 673.205,660 102.266,381 282.851,419 688.867,055 501,374,342 407,499,123 106.284,351 408.864,364,474 408.864,474 408.864,474 408.864,474	
gional distribution st Anglia st Midlands st Midlands doon rith rith West rithem Ireland ter Metro tuth East tuth West didand ses	Number 33,052 Number 3,576 3,500 1,283 2,999 4,00 3,872 3,3639 1,159 0,0 1,159 5,1342	% of total number 4.8* 9.8* 10.0* 3.9* 9.0* 0.0* 12.2* 11.7* 11.7* 0.0* 3.5* 15.5*	172.376,575 301,712,802 673.205,660 102.266,381 282.851,419 688.867,055 501,374,342 407,499,123 106.284,351 468.864,472 253.266,484	
igional distribution st Anglia st Midlands rodon with West with them invested them inv	Number 1.528 3.3052 3.3052 3.200 3.200 3.2999 4.307 3.630 4.397 3.630 4.1159 5.132 2.845 3.3052	% of total number 4.8* 9.8* 100* 3.9* 9.00* 122* 11.7* 11.00* 3.5* 6.00* 0.00*	172.376,575 301,712,802 673.205,660 102.266,381 282.851,419 686,867,055 501,374,342 407,499,123 106.284,351 468,804,772 468,804,724 253.266,464	
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agional distribution at Anglia at Midlands addon with with West withern Ireland terre Metro with Uses asset Midlands data bata Mandands krishire her tata payment type	Number 1.528 3.3052 3.3052 3.200 3.200 3.2999 4.307 3.630 4.397 3.630 4.1159 5.132 2.845 3.3052	% of total number 4.8* 9.8* 100* 100* 3.9* 9.00* 122* 11.7* 110* 0.00* 3.5* 4.6* 0.00* 0.	172.376,575 301,712,802 673.205,660 102.266,381 282.851,419 686,867,055 501,374,342 407,499,123 106.284,351 468,804,772 468,804,724 253.266,464	% of total
gional distribution st Anglia st Midlands odon rith rith rith rith West rithem ireland ter Metro with East uth West totland les ses ses Midlands ses reshire ref tal language spannent type pital repayment	Number 1.578 3.3052 3.3052 3.300 1.203 2.999 0.9 3.052 3.000 1.159 3.000 1.159 3.000 1.159 3.000 1.159 5.132 2.000 3.000 1.00	% of total number 4.8* 9.8* 100* 100* 3.9* 9.00* 122* 11.7* 110* 0.00* 3.5* 4.6* 0.00* 0.	172.376,575 301.712,682 6 673.205,660 102.266,381 282.851,419 0 688.867.055 501,374,342 407,499,123 106,284,351 463,840,472 253,266,464 0 4 3,933,544,534 Amount (GBP)	% of total
gional distribution st Anglia st Midlands don rith rith rith West rithern Ireland ter Metro uth East uth West otland gas st Midlands stational gas st Midlands stational gas st Midlands strikeline per pal payment type pital regayment rand-part	Number 1,578 3,052 3,255 3,300 1,283 2,959 4,000 3,872 3,3639 1,159 5,1345 1,159 5,1345 1,159 5,1345 1,159 5,1345 1,159 5,1345 1,159 5,1345 1,159 5,1345 1,159 5,1345 1,159	% of total number 4.8* 9.8* 100* 100* 3.9* 0.0* 122* 11.7* 11.0* 3.5* 15.5* 4.6* 0.0* 0.0* 0.0* 0.0* 0.0* 0.0* 0.0* 0	172.376,575 301,712,692 673.205,660 102.266,381 282.851,419 688.867,055 501,374,342 407,499,123 106.284,351 468,840,472 253.266,464 4 2,393,544,534 Amount (GBP) £ 2,247,774,583	% of total
sgional distribution sti Anglia st Midlands st s	Number 1.578 3.3052 3.3052 3.300 1.203 2.999 0.9 3.052 3.000 1.159 3.000 1.159 3.000 1.159 3.000 1.159 5.132 2.000 3.000 1.00	% of total number 4.8* 9.8* 10.0* 3.9* 0.0* 0.0* 11.7* 11.7* 11.7* 0.0* 15.5* 15.5* 0.0* 100.00* % of total number 76.6* 5.8* 15.5*	172.376,575 301.712,682 6 673.205,660 102.266,381 282.851,419 0 688.867,055 501,374,3424 407,499,123 106,284,351 463,840,472 253.266,484 6 2 3,933,544,534 Amount (GBP) 5 2,2847,774,583 5 213,989,061 5 230,980,061 5 230,980,061	% of total

Seasoning	Number	% of total number	Amount (GBP)	% of total amount	
0-12 months	1,089	3.3%	£ 197,058,600	5.0%	
12-24 months	4,386	13.3%	£ 749,966,667	19.1%	
24-36 months	4,205	12.7%	£ 668,091,216	17.0%	
36-48 months	3,927	11.9%	£ 524,344,690	13.3%	
48-60 months	4,333	13.1%	£ 524,405,286	13.3%	
60-72 months	2,634	8.0%	£ 280,330,837	7.1%	
72-84 months	2,651	8.0%	£ 242,288,148	6.2%	
84-96 months	2.105	6.4%	£ 173,237,898	4.4%	
96-108 months	1.821	5.5%	£ 148,874,953	3.8%	
108-120 months	926	2.8%	£ 68,798,083	1.7%	
120-150 months	3.832	11.6%	£ 288.655.514	7.3%	
150-180 months	1,143	3.5%	£ 67,492,642	1.7%	
	1,143	0.0%	07,492,042	0.0%	
180+ months Fotal	33,052	100.0%	£ 3,933,544,534		
otai	33,032	100.0%	2 3,933,544,534	100.0%	
	No. 1	*/ // / /	4		
nterest payment type	Number	% of total number	Amount (GBP)	% of total amount	
ïxed	16,803	43.5%	1,832,142,571	46.6%	
SVR	16,787	43.5%	1,684,000,019	42.8%	
racker	5,034	13.0%	417,401,944	10.6%	
Other (please specify)_Capped	0	0.0%	0	0.0%	
otal	38,624	100.00%	£ 3,933,544,534	100.00%	
oan purpose type	Number	% of total number	Amount (GBP)	% of total amount	
Owner-occupied	38,616	100.0%	3,932,008,044	100.0%	
Buy-to-let	8	0.0%	1,536,490	0.0%	
econd home	0	0.0%	0	0.0%	
Fotal	38,624		£ 3,933,544,534	100.0%	
			,,,		
ncome verification type	Number	% of total number	Amount (GBP)	% of total amount	
ully verified	33,052	100.0%	3,933,544,534	100.0%	
ast-track	0	0.0%	0,000,014,004	0.0%	
Self-certified	0	0.0%	0	0.0%	
Fotal	33,052	100.0%			
Oldi	33,032	100.07	3,933,044,334	100.076	
temaining term of loan	Number	% of total number	Amount (GBP)	% of total amount	
-30 months	1,590	4.8%	£ 46,158,969	1.2%	
I0-60 months	2,577	7.8%	£ 107,105,986	2.7%	
i0-120 months	6,961	21.1%	£ 490,173,860	12.5%	
20-180 months	8,442	25.5%	£ 903,514,682	23.0%	
80-240 months	6,764	20.5%	£ 1,021,805,948	26.0%	
240-300 months	4,514	13.7%	£ 880,632,054	22.4%	
300-360 months	1,616	4.9%	£ 354,288,598	9.0%	
360+ months	588	1.8%	£ 129,864,438	3.3%	
Total	33,052	100.0%	£ 3,933,544,534	100.0%	
Employment status	Number	% of total number	Amount (GBP)	% of total amount	
Employed	25,250	76.4%	£ 2,815,559,915	71.6%	
Self-employed	6,748	20.4%			
Inomployed					
			£ 1,064,472,571	27.1%	
Patirad	84	0.3%	£ 5,315,143	0.1%	
Retired	84 822	0.3% 2.5%	£ 1,064,472,571 £ 5,315,143 £ 34,129,847	0.1% 0.9%	
Retired Guarantor	84 822 0	0.39 2.5% 0.0%	£ 5,315,143 £ 34,129,847 £ -	0.1% 0.9% 0.0%	
Unemployed Retired Suarantor Other	84 822 0 148	0.39 2.59 0.09 0.49	£ 5,315,143 £ 34,129,847 £ - £ 14,067,058	0.1% 0.9% 0.0% 0.4%	
letired Luarantor Uher Otal	84 4 822 2 0 2 148 33,052	0.39 2.59 0.09 0.49	£ 5,315,143 £ 34,129,847 £ - £ 14,067,058	0.1% 0.9% 0.0% 0.4%	
letired Buarantor Whiter otal Covered Bonds Outstanding, Associated Derivatives (please o	84 4 822 2 0 2 148 33,052	0.3% 2.5% 0.0% 0.44 100.0%	£ 5,315,143 £ 34,129,847 £ - £ 14,067,058	0.1% 0.9% 0.0% 0.4%	
letired Juarantor Ther Otal Covered Bonds Outstanding, Associated Derivatives (please defense	84 822 0 1 148 33.052 33.	0.3% 2.5% 0.0% 0.44 100.0%	£ 5,315,143 £ 34,129,847 £ 14,067,058 £ 14,967,058 £ 3,933,544,534	0.1% 0.9% 0.0% 0.4% 100.0%	19/
elitred uuarantor ther otal overed Bonds Outstanding, Associated Derivatives (please ceries suue date	84 822 0 148 33.052 18close for all bonds outstanding) 1 2207/08	0.3% 2.5% 0.0% 0.44 100.0%	£ 5,315,143 £ 34,129,847 £ 14,067,058 £ 3,933,544,534	0.1% 0.9% 0.0% 0.4% 100.0%	12/ Aaa / NR /
etired usurantor ther otal overed Bonds Outstanding, Associated Derivatives (please of eries sue date (injuinal rating (Moody's/S&P/Fitch/DBRS)	84 822 0 1 148 148 148 148 148 148 148 148 148 1	0.3% 2.5% 0.0% 100.0% 100.0%	£ 5,315,143 £ 34,129,847 £ 14,067,058 £ 3,933,544,534 6 03/11/14 Aaa/NR/AAA	0.1% 0.9% 0.0% 0.4% 100.0%	Aaa / NR /
eletred uuarantor ither otal overed Bonds Outstanding, Associated Derivatives (please of eries sue date riginal raing (Moody's/S&P/Fitch/DBRS) urment raing (Moody's/S&P/Fitch/DBRS)	84 822 0 133,052 11 1220708 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA	0.03 2.5% 0.09% 0.4% 100.0% 2 2 20/11/01 Aaa,/NR / AAA Aaa / NR / AAA	E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534 6 03/11/14 Aaa/NR/AAA Aaa/NR/AAA	0.1% 0.9% 0.0% 0.4% 100.0% 7 17/03/15 Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR /
etired uiurantor ither otal overred Bonds Outstanding, Associated Derivatives (please of eties sue date ityliair ating (Moody's/S&P/Fitch/DBRS) urrent rating (Moody's/S&P/Fitch/DBRS) enomination	84 822 0 0 822 0 0 148 822 1 148 82 1 1	0.3% 2.5% 0.0% 0.0% 100.0% 100.0% 2011000 Aaa/NR/AAA Aaa/NR/AAA Aaa/NR/AAA	E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534 6 0311/14 Aaa / NR / AAA BEUR	0.1%, 0.9% 0.0% 0.4%, 100.0%	Aaa / NR / Aaa / NR /
letired uuarantor ither otal covered Bonds Outstanding, Associated Derivatives (please of series sue date iriginal rating (Moody's/S&P/Fitch/DBRS) urment rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance	84 822 0 1 148 33,052 disclose for all bonds outstanding) 1 22,0708 Ana / NR / AAA Ana / NR / AAA BGP 1,500,000,000	0.3% 2.5% 0.0% 0.4% 100.0% 100.0% 2.20/11/0/ Ana/NR / AAA Ana/NR / AAA GB	E 5,315,143 £ 34,129,847 £ 14,067,058 £ 3,933,544,534 6 03/11/14 Aaa / NR / AAA Aaz / NR / AAA EUR 500,000,000	0.1%, 0.9%, 0.0%, 0.4%, 100.0%, 17, 17/03/15 Aaa / NR / AAA, Aag / NR / AAA GBP 650,000,000	Aaa / NR / Aaa / NR /
etired uiurantor ther otal tovered Bonds Outstanding, Associated Derivatives (please of eties sue date gipliair atining (Moodys/S&P/Fitch/DBRS) urrent rating (Moodys/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding	84 8 822 0 0 822 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534	0.1%, 0.9%, 0.0%, 0.6%, 100.0%, 7 17/03/15 Aaa / NR / AAA (GBP 650,000,000, 650,000,000	Aaa / NR / Aaa / NR / 500,00 500,00
eletred usuarantor ther cotal covered Bonds Outstanding, Associated Derivatives (please of entrice and entry of the programme of the programm	84 822 0 1 148 33,052 disclose for all bonds outstanding) 1 22,07708 Ana / NF / AAA Ana / NF / AAA BBP 1,500,000,000 900,000,000 1,000	0.3% 2.5% 0.0% 0.4% 100.0% 100.0% 2 2 2011/01 Aaa7/NR / AAA GRIM GRIM 500,000,000 500,000,000	E 5,315,143 £ 34,129,847 £ 14,087,058 £ 3,933,544,534 6 03/11/14 Aaa / NR / AAA Aaz / NR / AAA EUR 500,000,000 500,000,000 0,789	0.1%, 0.9%, 0.0%, 0.4%, 100.0%, 17, 17,031,5 Aaa / NR / AAA, Aaa / NR / AAA, GBP 650,000,000, 650,000,000,	Aaa / NR / Aaa / NR / 500,00 500,00
eitred usurantor ther overed Bonds Outstanding, Associated Derivatives (please of eries sue date riginal rating (Moody's/S&P/Fitch/DBRS) urrent rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding X swap rate (rate £1) talkurity type (Inridsoft-bullet/pass-through)	84 822 0 0 148 824 148 825 148 826 148 826		E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534	0.1%, 0.9%, 0.9%, 0.0%, 100.0%, 100.0%, 17 17/03/15 Aaa / NR / AAA GBP 650.000.000 1.000 Soft bullet	Aaa / NR . Aaa / NR . 500,00 500,00
selired usurantor ther total covered Bonds Outstanding, Associated Derivatives (please of eries sue date riginal rating (Moody's/S&P/Fitch/DBRS) umern traing (Moody's/S&P/Fitch/DBRS) enomination mount at Issuance mount outstanding X xwayr rate (rate £1) laturity type (hardisoft-bullet/pass-through) cheduled final maturity date	84 822 0 10 148 829 150 148 83052 150 150 150 150 150 150 150 150 150 150	0.3% 2.5% 0.0% 0.4% 100.0% 100	E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534 6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0,789 Soft builet	0.1%, 0.9%, 0.9%, 0.4%, 100.0%, 17/03/15 Aaa/ NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 Soft bullet 17/03/20	Aaa / NR / Aaa / NR / 500,00 500,00 Soft 12/
eitred usurantor ther overed Bonds Outstanding, Associated Derivatives (please of eries sue date righian failing (Moody's:S&P/Fitch/DBRS) enomination mount at issuance mount outstanding X swap rate (rate £1) talurity type (hards) tbullet/pass-through) cheduled final maturity date gegil final maturity date	84 822 0 10 138 822 10 148 33,052 disclose for all bonds outstanding) 1 22/07/08 Aga: NR / AAA Aga: NR / AAAA Aga	0.3% 2.5% 0.0% 0.4% 100.0% 100	E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534	0.1% 0.9% 0.0% 0.4% 100.0% 7 17/03/16 Aaa / NF / AAA Aaa / NF / AAA GBP 650,000,000 650,000,000 5oft builet 17/03/20	Aaa / NR Aaa / NR 500,00 500,00 Soft 12/ 12/
etired uarantor ther class of the control of the co	84 822 0 10 148 829 150 148 83052 151 83052 151 820708 8ABA NR JAAA 8ABA NR JAAA 9BBP 1,500,000,000 900,000,000 1,000 850 tubilet 24407/22 24407/22		E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534	0.1% 0.9% 0.9% 0.0% 0.4% 100.0% 17/03/15 Aaa/ NR / AAA Aaa / NR / AAA GBP 650,000,000 650,000,000 Soft bullet 17/03/20 17/03/20 XS1203084388	Aaa / NR Aaa / NR 500,00 500,00 Soft 12/
eitred usurantor where the substanding, Associated Derivatives (please of eries sure date unique from the substanding, Associated Derivatives (please of eries sure date unique from the substanding (Moody's:S&P-Fitch/DBRS) enomination arising (Moody's:S&P-Fitch/DBRS) enomination mount at issuance mount outstanding X awap rate (rate \$2\) (all author) type (hard/soft-bullet/pass-through) cheduled final maturity date gage final maturity date gage final maturity date gage final maturity date	84 822 0 10 148 822 15 148 33,052 disclose for all bonds outstanding) 1 22/07/08 Aaa / NF / AAA Aaa / NF / AA	0.3% 2.5% 0.0% 0.0% 100.0% 100.0% 2111 22110 22110 231	E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534	0.1% 0.9% 0.0% 0.4% 100.0% 7 17/03/16 Aaa / NR / AAA Aaa / NR / AAA 650,000,000 650,000,000 1,000 Soft builet 17/03/20 XS1203083438 LSE	Aaa / NR Aaa / NR 500,00 500,00 Soft 12/ 12/ XS152988
etired uuarantor ther class of the class of	84 822 0 0 1 148 833,052 disclose for all bonds outstanding) 1 2207/08 2207/08 Ana / NF / AAA PAR / NF / AAA		E 5,315,143 £ 34,129,847 £ 14,067,058 £ 3,933,544,534	0.1% 0.9% 0.9% 0.0% 100.0% 1700.0% 17700.15 17700.15 650.000.000 650.000.000 500.000 500.000 17703.20 17703.20 17703.20 17703.20 17703.20 17203.20 17203.20	Aaa / NR Aaa / NR 500,000 500,000 Soft 12: 12: XS152988
userator ther ther ther ther overed Bonds Outstanding, Associated Derivatives (please of eries sue date righnal rating (Moody's:S&PFitch/DBRS) urrent rating (Moody's:S&PFitch/DBRS) enomination mount at issuance mount outstanding X awap rate (rate:£1) alturity type (facts) the distinction of the description of the	84 822 0 10 138,052 15close for all bonds outstanding) 1 22/077/08 1 22/077/08 1 30,052 1 30,052 1 30,052 1 30,000,000 1 30,000,000 1 30,0	0.3% 2.5% 0.0% 0.4% 100.0% 100.0% 21.10 22.11 23.11 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22	E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534	0.1% 0.9% 0.0% 0.4% 100.0% 7 17/03/16 Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 550,000,000 17/03/20 XS1203083438 USE Quarterly 17/09/18	Aaa / NR Aaa / NR 500,00 500,00 Sof 12 12 XS15298 Ar
selired usurantor ther total overed Bonds Outstanding, Associated Derivatives (please of eries sue date riginal rating (Moody's/S&P/Fitch/DBRS) umern rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding X swap rate (rate 1) laturity type (hardisoft-bullet/pass-through) cheduled final maturity date silN tock exchange listing oupon payment date oupon (rate if fitsd, margin and reference rate if floating)	84 822 0 0 1 148 33,052 disclose for all bonds outstanding) 1 2,2070.08 2,2070.08 1,200.00,000 1,100.00,000	0.3% 2.5% 0.0% 0.4% 100.0% 100.0% 2.1 20110010 3.2 3.1 3.20110010 3.20110010 3.20110010 3.2011001000 3.2010000000 3.20100000000000000000000000000000000000	E 5,315,143 £ 34,129,847 £ 14,067,058 £ 3,933,544,534	0.1% 0.9% 0.9% 0.0% 100.0% 1700.0% 17700.15 17700.15 650.000.000 650.000.000 500.000 500.000 17703.20 17703.20 17703.20 17703.20 17703.20 17203.20 17203.20	Aaa / NR Aaa / NR 500,00 500,00 Sof 12 12 XS15298 Ar 14
selired usurantor ther total overed Bonds Outstanding, Associated Derivatives (please of eries sue date riginal rating (Moody's/S&P/Fitch/DBRS) umern rating (Moody's/S&P/Fitch/DBRS) enomination mount at issuance mount outstanding X swap rate (rate 1) laturity type (hardisoft-bullet/pass-through) cheduled final maturity date silN tock exchange listing oupon payment date oupon (rate if fited, margin and reference rate if floating)	84 822 0 10 138,052 15close for all bonds outstanding) 1 22/077/08 1 22/077/08 1 30,052 1 30,052 1 30,052 1 30,000,000 1 30,000,000 1 30,0	0.3% 2.5% 0.0% 0.4% 100.0% 100.0% 21.10 22.11 23.11 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22 24.11/22	E 5,315,143 E 34,129,847 E 14,067,058 E 3,933,544,534	0.1% 0.9% 0.0% 0.4% 100.0% 7 17/03/16 Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 550,000,000 17/03/20 XS1203083438 USE Quarterly 17/09/18	Aaa / NR Aaa / NR 500,00 500,00 Sof 12 12 XS15298 Ar 14
letired uiuvarntor ither otal covered Bonds Outstanding, Associated Derivatives (please of series sue date briginal rating (Moody's/S&P/Fitch/DBRS) urment rating (Moody's/S&P/Fitch/DBRS) benomination umount at issuance umount outstanding X swap rate (rate-£1) taturity type (hard/soft-bullet/pass-through) choduled final maturity date silN tock exchange listing loupon payment frequency cupon (rate if fited, margin and reference rate if floating)	84 822 0 0 1 148 33,052 disclose for all bonds outstanding) 1 2,2070.08 2,2070.08 1,200.00,000 1,100.00,000	0.3% 2.5% 0.0% 0.4% 100.0% 100.0% 2.1 20110010 3.2 3.1 3.20110010 3.20110010 3.20110010 3.2011001000 3.2010000000 3.20100000000000000000000000000000000000	E 5,315,143 E 34,129,847 E 14.087,058 E 14.087,058 E 3,933,544,534	0.1% 0.9% 0.0% 0.4% 100.0% 7 17/03/16 Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 1,000 50f builet 17/03/20 XS1203083438 Cuarterly 17/09/18 0.931% 0.931% 0.931%	Aaa / NR Aaa / NR 500,00 500,00 Sof 12 12 XS15298 Ar 14
letired usurantor where the second se	84 822 0 0 1 148 33,052 disclose for all bonds outstanding) 1 2,2070.08 2,2070.08 1,200.00,000 1,100.00,000	0.3% 2.5% 0.0% 0.4% 100.0% 100.0% 2.1 20110010 3.2 3.1 3.20110010 3.20110010 3.20110010 3.2011001000 3.2010000000 3.20100000000000000000000000000000000000	E 5,315,143 E 34,129,847 E 14.087,058 E 14.087,058 E 3,933,544,534	0.1% 0.9% 0.9% 0.0% 100.0% 1709.15 17709.15 17709.15 650,000,000 650,000,000 50f bullet 17703/20 17703/20 17703/20 17703/20 17709.18 0.300% 0.300% Coventy Building	Aaa / NR Aaa / NR 500,00 500,00 Soft 12 12 XS15298 Ar 14 0
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Programme triggers

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
Issuer Event of Default	Issuer failure to pay on Covered Bonds or issuer insolvency	N/A	No.	trigger breach Activates the
Issuer Event of Default	issuer failure to pay on Covered Bonds or issuer insolvency	N/A	INO	Covered Bond
				Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / N/A / N/A	No	At initial trigger, direct funds to
		NR / P-2 / F2		account held with
				Stand-by Account
				Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	NR / N/A / N/A	No	Replace servicer
		NR / Baa1 / BBB		within 60 days at subsequent breach
				aubsequent 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	No	Collateral posting
		NR / P-1 / F1		
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	NR / A2 / A	No	Collateral posting
		NR / P-1 / F1		
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
		NH / Daal / DDD		Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	NR / N/A / N/A	No	Appoint Back up
		NR / Baa3 / BBB-		Cash Manager
Stand-by Account Bank	Account Bank's ratings fall below required levels	NR / N/A / N/A	No	Appoint Stand-by
		NR / P-1 / F1		Account Bank