National Transparency Template May 2019

Administration		
Name of issuer	Coventry Building Society	
Name of RCB programme	Coventry Building Society	
	Philip Hemsley (Head of Capital Markets)	
	Telephone: +44 (0)24 7518 1327	
	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		30/06/19
Start Date of reporting period		01/05/19
End Date of reporting period		31/05/19
Web links - prospectus, transaction documents, loan-level data	https://live.irooms.net/CoventryBuildingSociety/	

Value as of End Date of reporting period



		Counterparty/ies	F	itch	Mood	y's	S	&P	D	BRS
			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
ssuer		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		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	4,721,760,762			•	•		•			•
Swap notional maturity/ies	24/11/2022									
Swap notional maturity/ies .LP receive rate/margin	1.92313%									
LP pay rate/margin Collateral posting amount(s) (GBP)	2.34019%									
Collateral posting amount(s) (GBP)	152,592,590									

Targeted Value

Value as of Start Date of reporting period

Accounts. Ledgers

AVAILABLE REVENUE RECEPTS (i) Revenue Areages - Interest received from Borrowers: £182,032 (ii) Interest Accounted 228,507 (ii) Excess Required Caupon Amount: £182,032 (iii) Cother Revenue Recepts: £30,077 (iii) Excess Required Caupon Amount: £00 (iii) Amounts Backgris: £182,077 (iii) Interest Accountation Ledger: £182,077 (iii) Required Coupon Amount: £00 (iii) Interest Accountation Ledger: £182,077 (iii) Interest Accountation Ledger: £182,077 (iii) Required Coupon Amount: £00 (iii) Interest Accountation Ledger: £182,078 (iii) Required Coupon Amount: £00 (iii) Interest Accountation Ledger: £182,078 (iii) Fine due to Borrof Trustee and Security Trustee: £00 (iii) Fine due to Borrof Trustee and Security Trustee: £00 (iii) Fine due to Borrof Trustee and Security Trustee: £00 (iii) Amounts due to Service, Cash Manager, Standby Account Bank, Corporate Services (iii) Amounts due to the Interest Base Seep Provider: £17,42,320 (iii) Amounts due to the Interest Base Seep Provider: £17,42,320 (iii) Amounts due to the Interest Base Seep Provider: £17,42,320 (iii) Press due to Borrof Trustee and Security Trustee: £00 (ii) Transfer to Grupon Payment Ledger following Cash Manager Event: £00 (iii) Transfer to Grupon Payment Ledger following Cash Manager Event: £00 (iii) Press due to Borrof Trustee and Security Trustee: £00 (iii) Press due to Borrof Trustee and Security Trustee: £00 (iii) Press due to Graphy Cell Account Bank, Corporate Services (iii) Amounts due to the Interest Base Seep Provider: £17,42,320 (iii) Amounts due to the Interest Base Seep Provider: £17,42,320 (iii) Press due to Graphy Cell Account Bank, Corporate Services (iii) Press due to Graphy Cell Account Bank, Corporate Services (iii) Press due to Graphy Cell Account Bank, Corporate Services (iii) Press due to Graphy Cell Account Bank, Corporate Services (iii) Press due to Graphy Cell Account Bank, Corporate Services (iii) Press due to Graphy Cell Account Bank, Corporate Services (iii) Press due to Graphy Cell Account Ba	
(a) Revenue Receipts - Free charged to Borrowers £8,957.500 (b) Interest received. £26,007 (c) Excess Required Coupon Amount £9 (c) Excess Required Coupon Amount £9 (c) Excess Required Coupon Amount £9 (c) (d) Amounts belonging to Third Parties. £18,632 (c) (d) Amounts due to Board Textees and Security Trustees: £0 (c) Amounts due to Board Textees and Security Trustees: £0 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap Providers: £1,742,320 (c) (d) Amounts due to the Interest Rate Swap	
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(b) Interest received: £24.973 (c) Excess Reserve Fund: £28.282 (d) Other Revenue Receipts: £29.007 (e) Excess Rejerved Cuptor Amount: £0 (c) Excess Reserve Fund: £29.607 (e) Excess Rejerved Cuptor Amount: £0 (e) Excess Rejerved Cuptor Amount: £0 (e) Control Rejerved Cuptor Amount: £0 (e) Rejerved Rejerve	
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(b) Required Coupon Amount: £0 (c) Interest Accumulation Ledger: £0 (c) Total Available Revenue Receipts: £9.056.835 PRE-ACCELERATION REVENUE PRIORITY OF PAYMENTS (a) Fees due to Bond Trustee and Security Trustee: £0 (b) Fees due to Report 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 Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Revision Providers and Security Trustee: £0 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate Swap Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Amounts due to Netherest Rate May Provider: £1,742,320 (e) (f) Transfer to Reserve Ledger: £25,734 (f) (f) Amounts due to Netherest Rate Swap Provider: £25,734 (f) (f) Amounts due to Netherest Rate Swap Provider: £0 (f) (f) Resed declaration Rate Rate Swap Provider: £0 (f) (f) Resed declaration Rate Rate Swap Provider: £0 (f) (f) Resed declaration Rate Rate Swap Provider: £0 (f) (f) Resed declaration Rate Rate Swap Provider: £0 (f) (f) Resed Rate Rate Swap Provider: £1,742,820 (f) (f) Resed Rate Rate Swap Provider: £0 (f) (f) Resed Rate Rate Sw	
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Principal ledger £ 519.250,199 £ 93,663,310 £	
Pre-maturity liquidity ledger N/A N/A N/A N/A	

Asset	Cover	age '	Test	
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	Value	Description (please edit if different)
A		A: Arrears Adjusted True Balance
В	£ 519,250,199	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	£ 204,230,378	X: Savings set off balance
Υ		Y : Flexible draw deduction
Z	£ 100,302,099	Z: Negative carry adjustment
Total	£ 4,989,991,704	
Made at the desired for a last and a state of the state o	A: Arrogra Adjusted True Polance	

Method used for calculating component 'A'
Asset percentage (%)
Maximum asset percentage from Fitch (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from SAP (%)
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)	£ 3,472,300,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 3,533,100,000
Cover pool balance (GBP)	£ 5,489,832,930
GIC account balance (GBP)	£ 94,991,940
Any additional collateral (please specify)	£
Any additional collateral (GBP)	£
Aggregate balance of off-set mortgages (GBP)	£ 1,006,659,932
Aggregate deposits attaching to the cover pool (GBP)	£ 204,230,378
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 172,989,549
Nominal level of overcollateralisation (GBP)	2,111,913,16
Nominal level of overcollateralisation (%)	60.89
Number of loans in cover pool	44,52
Average loan balance (GBP)	£ 123,301
Weighted average non-Indexed LTV (%)	47.99
Weighted average Indexed LTV (%)	44.29
Weighted average seasoning (months)	51.
Weighted average remaining term (months)	208.
Weighted average interest rate (%)	2.39
Standard Variable Rate(s) (%)	5.09
Constant Pre-Payment Rate (%, current month)	1.09
Constant Pre-Payment Rate (%, quarterly average)	1.19
Principal Payment Rate (%, current month)	1.69
Principal Payment Rate (%, quarterly average)	1.79
Constant Default Rate (%, current month)	0.09
Constant Default Rate (%, quarterly average)	0.09
Fitch Discontinuity Factor (%)	9.39
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%, including/excluding systemic risk)	5.0%/2.59

Mortgage collections

a.		
Mortgage collections (scheduled - interest)	£	8,997,500
Mortgage collections (scheduled - principal)	£	26,894,319
Mortgage collections (unscheduled - interest)	£	The second secon
Mortgage collections (unscheduled - principal)	£	47,805,881

Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Previous Reporting									
	Number	% of total number	Amount (GBP)	% of total amount					
Loan redemptions since previous reporting date	457	1.0%	42,596,557	0.8%					
Loans bought back by seller(s)	53	0.1%	6,801,689	0.1%					
of which are non-performing loans	43	0.1%	5,438,925	0.1%					
of which have breached R&Ws	10	0.0%	1,362,764	0.0%					
Loans sold into the cover pool	5,164	11.6%	814,526,126	14.8%					

roduct Rate Type and Reversionary Profiles

Product Rate Type and Reversionary Profiles					W	/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	27,295	53.1%	3,163,350,983	57.6%	2.27%	35.2	1.50%	0.25%	2.22%
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	2,218	4.3%	151,021,236	2.8%	1.55%	0	0.80%	0.80%	5.40%
Fixed for life	3	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	264	0.5%	17,220,262	0.3%	4.09%	4.0	-0.04%	-0.24%	3.38%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,284	4.4%	130,887,229	2.4%	1.50%	0	0.75%	0.75%	3.65%
SVR, including discount to SVR	19,363	37.7%	2,027,353,221	36.9%	2.47%	0	2.47%	0.00%	2.20%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	51,427	100.0%	£ 5,489,832,930	100.0%	2.31%		1.82%		2.34%

Stratifications				
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount 99.5%
Current	44,308	99.5		99.59
0-1 month in arrears	173	0.4		0.49
1-2 months in arrears	43	0.1		0.19
2-3 months in arrears	0	0.0	- 2 %	0.0
3-6 months in arrears	0	0.0	. £	0.0
6-12 months in arrears	0			0.0
12+ months in arrears	0	0.0	- 2 %	0.0
Total	44,524	100.0	% £ 5,489,832,930	100.0
			1	T
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	30,922	69.5		51.0
50-55%	2,955	6.6	% £ 511,345,825	9.3
55-60%	3,032	6.8	% £ 572,462,463	10.4
60-65%	2,895	6.5 5.9	6 £ 581,003,978 6 £ 552,135,771	10.6
65-70%	2,606			
70-75%	1,612	3.6	% £ 367,640,486	6.7
75-80%	406	0.9	% £ 81,554,883	1.5
80-85%	73	0.2	% £ 18,218,565	0.3
85-90%	23	0.1		0.1
90-95%	0			0.0
95-100%	0		√6 £ -	0.0
100-105%	0			0.0
105-110%	0		√6 £ -	0.0
110-125%	0	0.0	£ -	0.0
125%+	0	0.0	· 2 6	0.0
Total	44,524	100.00	% £ 5,489,832,930	100.00
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amoun
0-50%	34,301	77.0	% £ 3,320,982,636	60.5
50-55%	2,718	6.1	% £ 490,768,074	8.9
55-60%	2,616	5.9	% £ 528,099,620	9.6
60-65%	2,339	5.3	% £ 507.691.992	9.2
65-70%	1,560	3.5	% £ 357,086.486	6.5
70-75%	883	3.5 ¹	% £ 357,086,486 % £ 252,073,713	6.5
75-80%	68			0.4
80-85%	23	0.1	% £ 6.933.534	0.1
85-90%	15	0.0'	% £ 4,126,432	0.1
90-95%	1	0.0'	% £ 263.356	0.0
95-100%	0	0.0'	δ £ -	0.0
100-105%	0			0.0
105-110%	0			0.0
110-125%	0			0.0
125%+	0	0.0	% € -	0.0
Total	44,524	100.0	% £ 5,489,832,930	0.0° 100.0°
			*	<u> </u>
Current outstanding balance of loan		% of total number	4 (ODD)	0/ -64-4-1
	Number	% of total number	Amount (GBP)	% or total amount
0-5,000	996	% of (otal number 2.2'	Amount (GBP) 6 2,458,635	0.09
0-5,000 5,000-10,000	996 1,001	2.2	% 2,458,635 % 7,558,936	0.0
0-5,000	996	% or rota number 2.2 2.2 7.2 7.8	% 2,458,635 % 7,558,936	0.0
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000	996 1,001 3,494 6,518	2.2 2.2 7.8 14.6	6 2,458,635 7,558,936 6 61,219,578 6 244,984,984	0.0 0.1 1.1 4.5
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000	996 1,001	22 22 78 146 139	6 2,458,635 7,558,936 6 61,219,578 6 244,984,984 6 384,444,337	0.0 0.1 1.1 4.5 7.0
0-5,000 10,000-25,000 25,000-50,000 25,000-50,000 75,000-100,000	9966 1,001 3,494 6,171 6,171 5,339	222 788 1469 1399	6 2,458,635 7,558,936 6 61,219,578 6 244,984,984 6 384,444,337	0.0 0.1 1.1 4.5 7.0 8.5
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000	996 1,001 3,494 6,518 6,171	22 22 78 146 139	6 2,458,635 7,558,936 6 61,219,578 6 244,984,984 6 384,444,337	0.0 0.1 1.1 4.5 7.0 8.5
0-5,000 10,000-25,000 25,000-50,000 25,000-50,000 75,000-100,000	9966 1,001 3,494 6,171 6,171 5,339	222 788 1469 1399	% 2,458,635 7,558,936 6 7,558,936 6 61,219,578 6 244,984,984 6 384,444,337 466,605,504 6 1,012,882,074	0.0 0.1 1.1 4.5 7.0 8.5 18.5
0-5,000 10,000 10,000-25,000 25,000-5000 50,000-75,000 75,000-100,000 150,000-250,000 150,000-250,000	996 1,001 3,494 6,518 6,518 6,171 5,339 8,203 4,975 2,2974	22 78 148 139 120 184 112	6 2,458,635 6 7,558,936 6 61,219,578 6 244,984,984 6 384,444,337 6 466,605,504 6 1,012,882,074 6 859,248,995 6 663,736,591	0.0 0.1 1.1 4.5 7.0 8.5 18.5 15.7
0-5,000 10,000 - 5,000 10,000 - 25,000 50,000 - 75,000 75,000 - 100,000 100,000 - 150,000 100,000 - 150,000	996 1,001 3,494 6,518 6,518 6,171 5,339 8,203 4,975 2,2974	22 78 148 139 120 184 112	6 2,458,635 6 7,558,936 6 61,219,578 6 244,984,984 6 384,444,337 6 466,605,504 6 1,012,882,074 6 859,248,995 6 663,736,591	0.0 0.1 1.1 4.5 7.0 8.5 18.5 15.7
0-5,000 10,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000	996 1,001 3,494 6,518 6,171 5,339 5,203 4,975 2,974 1,736	22 78 146 139 120 184	6 2,458,635 (c) 7,558,936 (d) 1219,578 (d) 6 (1.219,578 (d) 244,984,984 (d) 6 (384,444,337 (d) 1466,605,504 (d) 1,012,882,074 (d) 859,248,895 (d) 663,736,591 (d) 474,417,654 (d) 474,417,654 (d) 474,417,654 (d) 6 (d) 744,417,654 (d) 7474,417,654 (d) 7474,417,654 (d) 7474,417,654 (d) 7474,417,654 (d) 7474,417,654 (d) 7474,4174,654 (d) 7474,654 (d) 7474 (d)	0.0 0.1 1.1 4.5 7.0 8.5 18.5 15.7 12.1 8.6 6.1
0-5,000 10,000 10,000-25,000 25,000-5000 50,000-75,000 75,000-100,000 150,000-250,000 150,000-250,000	9966 1,001 3,494 6,518 6,171 5,339 8,203 4,975 2,974 1,736 1,031	222 7.88 14.61 13.92 18.41 19.12 19.13 19.	6 2.458.635 6 7.558.936 6 61.219.578 6 244.994.994 7 466.605.504 6 384.444.337 6 466.605.504 6 65.705.651 6 663.705.651 6 333.074.308 6 333.074.308	0.0 0.1 1.1 4.5 7.0 8.5 18.5 15.7 12.1 8.6 6.1
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0-5,000 10,000 10,000-25,000 25,000-50,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000	9966 1,001 3,494 6,518 6,171 5,339 8,203 8,203 4,975 1,736 1,736 1,736 4,425 4,425 4,425	222 7.88 1461 1451 1391 1844 167 1849 1849 1849 1849 1849 1849 1849 1849	\$ 2.458,635 6 7.558,936 6 6 1219,578 6 244,984,984 6 344,444,337 6 466,605,504 6 663,736,591 6 63,736,591 6 474,417,407 6 333,074,308 6 273,505,938 6 187,193,808 6 187,193,808 6 187,505,605,738	0.0 0.1 1.1 4.5 7.0 8.5 18.5 15.7 12.1 8.6 6.1 5.0
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0-5,000 10,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000	996 1,001 3,494 6,518 6,171 5,339 8,203 4,975 2,974 1,736 1,031 422 325 307	222 7.88 146 146 139 120 184 167 187 187 187 187 188 189 189 189 189 189 189 189 189 189	\$ 2.458,635 6 7.558,936 6 1219,578 6 244,984,984 6 384,444,337 6 466,605,504 6 859,248,895 6 663,736,591 6 474,417,407 6 333,074,308 7 375,559,308 7 375,559,308 8 166,024,500 8 108,811,233 8 108	0.0 0.1 1.1 4.5 7.0 8.5 18.5 15.7 12.1 8.6 6.1 5.0 3.4 4 2.8 8.3 3.0 2.0 2.0
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0-5,000 10,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000	9966 1,001 3,494 6,518 6,518 6,171 5,339 8,203 8,203 4,975 1,736 1,736 1,736 1,736 4,2974 4,27 307 307 307 57	222 7.88 1461 1469 1499 1499 1499 1499 1499 1499	\$ 2.458,635 7.558,936 6 1219,578 6 244,984,984 6 384,444,337 6 466,605,504 6 859,248,895 6 663,736,591 6 474,417,407 8 273,505,931 8 187,199,808 9 166,024,500 1 166,0	0.0 0.1 1.1 4.5 7.0 8.5 18.5 15.7 12.1 8.6 6.1 5.0 3.0 3.0 2.0 0.8
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0-5.000 10-5.000 110.000-25.000 25.000-5.000 25.000-5.000 25.000-75.000 75.000-10.000 100.000-150.000 100.000-150.000 100.000-150.000 200.000-250.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 400.000-450.000 500.000-600.000 600.000-700.000 600.000-700.000 800.000-800.000 900.000-1,000.000 900.000-1,000.000 1000.000	9966 1,001 3,494 6,171 6,171 6,171 7,182 7,183 7	222 788 227 788 1466 1467 1399 1844 1847 1847 1847 1847 1847 1847 1847	\$ 2,458,635 7,558,936 6 1219,578 6 244,984,984 6 384,444,337 6 466,605,504 6 663,736,591 6 663,736,591 7 333,074,308 7 333,074,308 7 333,074,308 7 335,559,538 7 335,559,538 8 187,139,808 9 166,024,500 1 66,024,500 1 67,024,500 1 68,024,500 1 7,749,240 1 7,	0.0 0.1 1.1 4.5 7.0 8.5 16.5 15.7 12.1 8.6 6.1 1.1 2.8 3.0 0.0 0.8
0-5,000 10,000-25,000 10,000-25,000 50,000-75,000 75,000-10,000 75,000-10,000 110,000-150,000 110,000-150,000 110,000-150,000 110,000-150,000 150,000-	9896 1,001 3,494 6,518 6,518 6,518 6,518 7,339 8,203 8,203 1,236 1,236 1,236 1,236 1,236 1,237 1,236 1,237 1,236 1,237 1	222 788 227 788 1466 1467 1399 1844 1847 1847 1847 1847 1847 1847 1847	\$ 2,458,635 7,558,936 6 1219,578 6 244,984,984 6 384,444,337 6 466,605,504 6 663,736,591 6 663,736,591 7 333,074,308 7 333,074,308 7 333,074,308 7 335,559,538 7 335,559,538 8 187,139,808 9 166,024,500 1 66,024,500 1 67,024,500 1 68,024,500 1 7,749,240 1 7,	0.0 0.1 4.5 7.0 8.5 16.5 15.7 12.1 8.6 6.1 3.4 4 2.8 3.0 0.5 0.8 0.5 0.8
0-5.000 10-5.000 110.000-25.000 25.000-5.000 25.000-5.000 25.000-75.000 75.000-10.000 100.000-150.000 100.000-150.000 100.000-150.000 200.000-250.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 400.000-450.000 500.000-600.000 600.000-700.000 600.000-700.000 800.000-800.000 900.000-1,000.000 900.000-1,000.000 1000.000	9966 1,001 3,494 6,171 6,171 6,171 7,182 7,183 7	222 788 227 788 1466 1467 1399 1844 1847 1847 1847 1847 1847 1847 1847	\$ 2,458,635 7,558,936 6 1219,578 6 244,984,984 6 384,444,337 6 466,605,504 6 663,736,591 6 663,736,591 7 333,074,308 7 333,074,308 7 333,074,308 7 335,559,538 7 335,559,538 8 187,139,808 9 166,024,500 1 66,024,500 1 67,024,500 1 68,024,500 1 7,749,240 1 7,	0.0 0.1 1.1 4.5 7.0 8.5 16.7 12.1 8.6 6.1 1.1 2.8 3.0 2.0 0.8 0.5 0.0 0.8
0-5,000 10,000-25,000 10,000-25,000 50,000-75,000 75,000-10,000 75,000-10,000 110,000-150,000 110,000-150,000 110,000-150,000 110,000-150,000 150,000-	996 1,001 3,494 6,518 6,518 6,517 5,339 8,203 4,975 1,736 1,736 1,031 733 442 325 733 108 109 109 109 109 109 109 109 109 109 109	222 7.8 14.6 14.6 13.9 12.0 13.4 11.2 13.4 11.2 14.6 15.7 15.7 15.7 16.7 16.7 16.7 16.7 16.7 16.7 16.7 16	\$ 2,458,635 \$ 7,558,936 \$ 6 1219,578 \$ 244,984,984 \$ 244,984,984 \$ 384,444,337 \$ 466,695,504 \$ 6 663,736,591 \$ 6 663,736,591 \$ 733,074,306 \$ 273,505,963 \$ 153,566,573 \$ 166,024,500 \$ 108,811,233 \$ 28,802,022 \$ 28,802,022 \$ 6 5,489,832,930 \$ 5 5,489,832,930	0.0 0.1 1.1:1 4.5:5 8.5:5 18.5:15.7, 12.1:1 8.6:6 6.1:5 0.3.4 2.8:3 0.0.5 0.5 0.5 0.0.0 100.0 0.0.0
0-5.000 10-5.000 10.000-25.000 25.000-10.000 10.000-25.000 25.000-5.000 25.000-75.000 75.000-10.000 100.000-150.000 100.000-150.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 400.000-450.000 500.000-600.000 600.000-700.000 700.000-800.000 800.000-900.000 900.000-1,000.000 1000.000000 1000.0000000000000	996 1,001 3,494 6,518 6,171 5,339 8,203 4,975 2,974 1,736 1,031 42,27 307 1,031 44,524	2 2 2 7.8 7.8 7.8 7.8 7.8 7.8 7.8 7.8 7.8 7.8	\$ 2.458,635 \$ 7.558,936 \$ 6 7.558,936 \$ 6 1219,578 \$ 244,984,944 \$ 344,444,337 \$ 466,605,504 \$ 859,248,895 \$ 663,736,591 \$ 474,417,407 \$ 333,074,308 \$ 127,350,593 \$ 155,566,573 \$ 166,024,500 \$ 168,811,233 \$ 225,241,65 \$ 225,805,202 \$ 17,749,240 \$ 2 5,489,832,930 Amount (GBP)	0.00 0.11 1.11 4.5 7.00 8.5 18.5 18.5 15.7 12.11 8.6 6.11 5.00 2.00 0.8 0.5 0.3 0.00 100.00
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		CBS Covered Bonds				
Seasoning	Number	% of total number	Amount (GBP)	% of total amount		
0-12 months	2,043	4.6%	£ 347,755,231	6.3%		
12-24 months	5.252	11.8%		16.4%		
24-36 months	7,698	17.3%	£ 1,210,191,979	22.0%		
36-48 months	5,314	11.9%		14.4%		
48-60 months	4,300	9.7%		9.7%		
60-72 months	4,317	9.7%	£ 487,597,007	8.9%		
72-84 months	2,568	5.8%		4.5%		
84-96 months	2,805	6.3%		4.4%		
96-108 months	2,232	5.0%	£ 179,920,583	3.3%		
108-120 months	1,845	4.1%	£ 141,455,929	2.6%		
120-150 months	3,310	7.4%	£ 243,251,876	4.4%		
150-180 months	2,349	5.3%		2.7%		
180+ months	491	1.1%	£ 16,006,795	0.3%		
Total	44,524	100.0%	£ 5,489,832,930	100.0%		
Interest neumont type	Number	% of total number	Amount (GBP)	% of total amount		
Interest payment type Fixed	Number 26,504	% of total number 51.5%	3,106,644,772	% of total amount 56.6%		
SVR		39.7%				
Tracker	20,401 4,522	8.8%	2,098,616,797 284,571,361	38.2% 5.2%		
Other (please specify)_Capped	4,322	0.0%	204,371,301	0.0%		
Total	51,427	100.00%	£ 5,489,832,930	100.00%		
1000	01,127	100.0070	2 0,400,002,000	100.0070		
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount		
Owner-occupied	51,416	100.0%	5,488,813,523	100.0%		
Buy-to-let	11	0.0%	1,019,407	0.0%		
Second home	0	0.0%	0	0.0%		
Total	51,427	100.0%	£ 5,489,832,930	100.0%		
Income verification type	Number	% of total number	Amount (GBP)	% of total amount		
Fully verified	44,524	100.0%	5,489,832,930	100.0%		
Fast-track	0	0.0%	0	0.0%		
Self-certified	0	0.0%	0	0.0%		
Total	44,524	100.0%	5,489,832,930	100.0%		
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount		
0-30 months	2,243	5.0%	£ 59,350,309	1.1%		
30-60 months	3,254 9,548	7.3%	£ 128,030,624	2.3%		
60-120 months	9,548	21.4%	£ 676,868,028	12.3% 22.0%		
120-180 months		24.3%	£ 1,210,250,243			
180-240 months 240-300 months	9,157 6,200	20.6% 13.9%	£ 1,426,985,602 £ 1,253,337,343	26.0% 22.8%		
240-300 months 300-360 months	2,385	5.4%		9.6%		
360+ months	923	2.1%	£ 206.659.718	3.8%		
Total	44,524	100.0%		100.0%		
Total	17,327	100.076	2 3,409,002,900	100.076		
Employment status	Number	% of total number	Amount (GBP)	% of total amount		
Employed	33,772	75.9%	£ 3,872,034,285	70.5%		
Self-employed	9.503	21.3%	£ 1.549.944.954	28.2%		
Unemployed	95		£ 6.766.337	0.1%		
Unemployed		0.2% 2.1%		0.1% 0.7%		
Unemployed Retired	95	2.1% 0.0%	£ 38,196,074 £ -			
Unemployed Retired Guarantor Other	95 940 0 214	2.1% 0.0% 0.5%	£ 38,196,074 £ - £ 22,891,281	0.7% 0.0% 0.4%		
Unemployed Retired Guarantor Other	95 940 0	2.1% 0.0%	£ 38,196,074 £ - £ 22,891,281	0.7% 0.0%		
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please discle	95 940 0 0 214 44,524	2.1% 0.0% 0.5%	£ 38,196,074 £ - £ 22,891,281	0.7% 0.0% 0.4%		
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclesseries)	95 940 0 0 214 44,524 Jose for all bonds outstanding)	2.1% 0.0% 0.5% 100.0%	£ 38,196,074 £ 22,891,281 £ 22,894,281 £ 5,489,832,930	0.7% 0.0% 0.4% 100.0%	8	
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please discissate	95 940 0 0 214 44,524 lose for all bonds outstanding)	2.1%, 0.0%, 0.5%, 100.0%,	£ 38,196,074 £ - £ 22,891,281 £ 5,489,832,930	0.7% 0.0% 0.4% 100.0%	8 12/01/17	
Unemployed Refired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclesseries Series Issue date Original rating (Moody's/S&P/Filch/DBRS)	95 940 0 214 44,524 lose for all bonds outstanding) 1 220708 Aaa / NF / AAA	2.1% 0.0% 0.5% 100.0% 2 220.1708 Aaa/NR/AAA	£ 38,196,074 £ 22,891,281 £ 5,489,832,930 6 03/11/14 Aaa/NR/AAA	0.7% 0.0% 0.4% 100.0%	Aaa / NR / AAA	Aaa / NR / AA
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessed belong the property of the prop	95 940 940 0 0 1 214 44,524 Jose for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA Aaa / NR / AAA	2.1%, 0.0%, 0.5%, 100.0%,	£ 38,196,074 £ £ 22,891,281 £ 5,489,832,930 € 6 € 03/11/14 Aaa / NR / AAA	0.7% 0.0% 0.4% 100.0%	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AA
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please discit Series Issue date Issue date Original rating (Moody's/S&P/Fitch/DBRS) Ourrent rating (Moody's/S&P/Fitch/DBRS) Denomination	95 940 940 0 0 1 214 44,524 1 2207036 2820704 ABaa /NR / AAA ABa /NR / AAA ABA /NR / AAA ABA /NR / AAA ABA / ABA	2.1% 0.0% 0.5% 100.0% 100.0% 2.2011/08 Aaa/NR/AAA Aaa/NR/AAA	£ 38,196,074 £ 2,2891,281 £ 5,489,832,930 6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR	0.7% 0.0% 0.4% 100.0% 17/03/15 Aaa / NR / AAA Aaa / NR / AAA GBP	Aaa / NR / AAA Aaa / NR / AAA EUR	Aaa / NR / AA Aaa / NR / AA GBI
Unemployed Retired Guarantor Cither Total Covered Bonds Outstanding, Associated Derivatives (please discleseries lissue date Original rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	95 940 940 0 0 1 214 44,524 lose for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA GBP 1,50,000,00	2.1% 0.0% 0.5% 100.0% 122 201108 Aaa / NF / AAA GGP 5000,000	£ 38,196,074 £ 2.2,891,281 £ 5,489,832,930 6 03/11/14 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000	0.7%, 0.0%, 0.4%, 100.0%, 7 17/03/15, Aaa / NR / AAA, Aaa / NR / AAA, GBP, 650,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000	Aaa / NR / AA Aaa / NR / AA GB 600,000,00
Unemployed Relired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessing a series of the control of th	95 940 0 0 1 214 44,524 lose for all bonds outstanding) 1 22/07/08 Aaa /NR / AAA, Aaa / NR / AAA GBP 1,500,000,000 990,000,000	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2.2 2011/08 Aaa/NR/AAA Aaa/NR/AAA GGP 500.000.000 500.000.000	£ 38,196,074 £ 2.9	0.7%, 0.0% 0.4%, 100.0% 17/03/15 Aaa / NR / AAA GBP 650,000,000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00
Unemployed Refired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclesseries lesse date Oxiginal rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate 1)	985 940 940 0 0 1 1 44,524 Jose for all bonds outstanding) 1 2207/08 Aaa / NR 7 AAA Aaa / NR 7 AAA GBP 1,50,000,000,000 900,000,000	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2 220/11/08 Aaa: // NF / AAA GBP 500.00,000 500.000 1.000	£ 38,196,074 £ 22,891,281 £ 5,489,832,930 6 03/11/14 Aaa/NR/AAA Aaa/NR/AAA EUR 500,000,000 500,000,000 0,789	0.7%, 0.0%, 0.4%, 100.0%, 17, 17,03/15, 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 0.856	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00
Unemployed Relired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessing to the programment of the programm	95 940 0 0 0 1 1 214 44,524 10se for all bonds outstanding) 1 22070708 ABAR / NR / AAA ABAR / NR / AAA P 1,500,000,000 990,000,000 1,000 Soft builds Soft builds	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2.2 20/11/08 Aaa/NF/AAA Aaa/NF/AAA GGP 500.000.00 500.000.00 500.000.00 Soft builet	£ 38,196,074 £ 22,891,291 £ 5,489,832,930 6 03111/4 Aaa. NR / AAA Aaa. NR / AAA EUR 500,000,000 0,009 0,009 Soft builet	0.7%, 0.0%, 0.4%, 100.0%, 17, 17/03/15 Aaa/NR/AAA GBP 650.000.000 650,000,000 1.000	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00 1.00 Soft bulli
Unemployed Refired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessives and the control of the contr	985 940 940 0 0 1 1 244,524 Jose for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA GBP 1.50,000,000,000 900,000,000 Soft builds 2407/22	2.1%, 0.0%, 0.0%, 0.5%, 100.0%, 100.0%, 2 2 20/11/08 Aaa: NR / AAA GRP 500.000,000 500.000,000 \$500.000 \$500.	£ 38,196,074 £ 2.2891,281 £ 5,489,832,390 6 6 03/11/14 Anar NR / AAA FR MP / AAA FR MP / AAA South / AAAA South / AAAAA South / AAAAA South / AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	0.7%, 0.0%, 0.4%, 100.0%, 17, 17/03/15 Aaa / NR / AAA Aaa / NR / AAA 650,000,000 650,000,000 Soft buller 17/03/20	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00 1.00 Soft bull
Unemployed Refired Suarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessing to the programment of the programm	95 940 0 0 0 1 1 214 44,524 lose for all bonds outstanding) 1 22070708 Aaa / NR / AAA Aaa / NR / AAA (Bab) 1,500,000,000 9,000,000 1,000 0 Soft builde 2407/22 2407/22	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2.2 20/11/08 Aaa/NR/AAA Aaa/NR/AAA 68P 500.000.00 500 500.000.00 1.000 Soft bullet 24/1/22 24/1/22	£ 38,196,074 £ 22,891,281 £ 5,489,832,930 6 0311174 Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0,788 Soft bullet 0,311,211 0,311,211 0,311,211	0.7%, 0.0%, 0.0%, 100.0%, 100.0%, 100.0%, 17703/15 Aaa / NR / AAA Aaa / NR / AAA GBP 650,000,000 1,000 50f 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	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00 1.00 Soft bull 13/11/2 13/11/2
Unemployed Refired Quarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclesense leader) Series	985 940 940 0 0 1 1 244,524 Jose for all bonds outstanding) 1 2207/08 Aaa / NR / AAA Aaa / NR / AAA GBP 1.50,000,000,000 900,000,000 Soft builds 2407/22	2.1%, 0.0%, 0.0%, 0.5%, 100.0%, 100.0%, 2 2011:08 Aaa:NR / AAA Aaa:NR / AAA GBP 500.000,000 500.000,000 \$500.0000 \$500.0000 \$500.0000 \$500.0000 \$500.0000 \$500.0000 \$500.0000 \$500.0000 \$50	£ 38,196,074 £ 2.2891,281 £ 5,489,832,390 6 6 03/11/14 Anar NR / AAA FR MP / AAA FR MP / AAA South / AAAA South / AAAAA South / AAAAA South / AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	0.7%, 0.0%, 0.4%, 100.0%, 17, 17/03/15 Aaa / NR / AAA Aaa / NR / AAA 650,000,000 650,000,000 Soft buller 17/03/20	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24	Aaa / NR / AA Aaa / NR / AA Aaa / NR / AA G G B 600,000,00 600,000,00 1.00 Soft built 13/11/2 XS190827844
Jinemployed Feltred Suarantor Sther Cotal Covered Bonds Outstanding, Associated Derivatives (please discle Series Ssue date Singliant rating (Moody's/S&P/Fitch/DBRS) Durrent rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding "X swap rate (rate-£1) Adultrify type firstdych-bullet/pass-through) Scheduled final maturity date SIN Slock exchange Isling	95 940 0 0 0 1 214 44,524 See For all bonds outstanding) 1 2207708 Aga / INF / AAA Aga / INF /	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2.2 20/11/08 Aaa/NR/AAA Aaa/NR/AAA 68P 500.000.00 500 500.000.00 1.000 Soft bullet 24/1/22 24/1/22	£ 38,196,074 £ 2.2891,281 £ 5,489,832,930 6 0311114 Anar/NR/AAA Anar NR/AAA EUR 500,000,000 0,789 Soft bullet 031121 031121 XS1131109537 LSE	0.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880368 LSE	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00 Soft bull 13/11/2 XS190827844
Unemployed Relieford Suarantor Sher Fellow Substanding, Associated Derivatives (please disclerence of the Control of the Con	985 940 940 0 0 1 1 214 44,524 Jose for all bonds outstanding) 11 2207/08 Ana / NR / AAA Ana / NR / AAA GBP 1,50,000,000,000 90,000,000 1,000 Soft builds 2407/22 2407/22 2407/22 250378817/240	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2.2 20/11/08 Aaa/NR/AAA Aaa/NR/AAA 50,000,000 500,000,000 1.0,000 5oft bullet 244/1/22 244/1722 XS0400750542	£ 38,196,074 £ 2,2891,281 £ 5,489,832,930 6 0,311,174 ABB, NR, AAA ABB, NR, AAA EUR 500,000,000 0,789 Soft build 0,311,211 0,311,211 X51131109537	0.7%, 0.0%, 0.0%, 0.0%, 0.0%, 0.0%, 0.0%, 0.4%, 0.4%, 0.4%, 0.0%,	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880368	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00 1,00 Soft bull 13/11/2 XS190827844 L C Quarter
Unemployed Peterror Suarantor Chale Covered Bonds Outstanding, Associated Derivatives (please discolared Bonds) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding 'X swap rate (rate:£1) Adulunity type finardsoft-bullet/pass-through) Scheduled final maturity date SIN Slock exchange issing Outpon payment frequency Outpon payment date	95 940 0 0 0 1 1 214 44,524 1 2207708 Aga /NR / AAA Aga /NR / AAA (R) / AA	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2.2 201100 Aaa / NR / AAA Aaa / NR / AAA F	£ 38,196,074 £ 2.2891,281 £ 5,489,832,930 6 0311174 Aaa./NR / AAA Aaa. NN / AAA EUR 500,000,000 0,789 Soft bullet 031121 XS1131109537 LISE Annually 0511/19 0511/19	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880368 LSE Annually 14/01/20	Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00 1,00 Soft bull 13/11/2 XS190827844 LS Quarter 13/10/8/1
Unemployed Refired Suarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessings) Series	985 940 940 0 0 1 1 1 1 2207.08 Aaa / NR / AAA 98 1.500,000,000 900,000,000 1.000 Soft builds 2407/22 2407/22 2407/22 2407/24 USE	2.1%, 0.0%, 0.0%, 0.5%, 100.0%, 100.0%, 2 2011:08 Aaa / NF / AAA Aaa / NF / AAA GBP 500.000,000 500.000,000 1.000 Soft builds 24411:22 24411:22 24411:22 XS0400750542 I.SE Monthly 24468:19 1.230%,	£ 38,196,074 £ 2,2891,281 £ 5,489,832,390 6 0,311,714 ABB, NR, AAA ABB, NR, AAA EUR 500,000,000 0,789 Soft builde 0,311,211 0,311,211 XS1131109537 LEE Annually 0,651,719 0,625%	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880388 Annually 14/01/20 0.500%	Aaa / NR / AA Aaa / NR / AA GE 600,000,00 600,000,00 1.00 Soft bull 13/11/2 XS19082/7844-1 LS Quartet 13/08// 1.307
Unemployed Refired Suarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessings) Series	95 940 0 0 0 1 1 214 44,524 1 2207708 Aga /NR / AAA Aga /NR / AAA (R) / AA	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2.2 201100 Aaa / NR / AAA Aaa / NR / AAA F	£ 38,196,074 £ 2.2891,281 £ 5,489,832,930 6 0311174 Aaa./NR / AAA Aaa. NN / AAA EUR 500,000,000 0,789 Soft bullet 031121 XS1131109537 LISE Annually 0511/19 0511/19	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880368 LSE Annually 14/01/20	Aaa / NR / AA Aaa / NR / AA Aaa / NR / AA GB 600,000,00 600,000,00 1,000 Soft bulli 13/11/2 13/11/2 XS190827844 LS Quarter 13/08/1 1,308/7 0,600
Unemployed Refired Suarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessins and a second programment of the pr	95 940 940 0 0 10 11 144,524 10se for all bonds outstanding) 11 22/07/08 Aaa / NR / AAA Aag / NR / AAAA Aag / NR / AAAAA Aag / NR / AAAAAAA Aag / NR / AAAAAAAAAAAAAAAA	2.1%, 0.0%, 0.0%, 0.5%, 100.0%, 100.0%, 2 2 2011:08 Aaa: NR / AAA Aaa: NR / AAA GRP 500.000,000 500.000,000 \$500.000,000 \$500.000,000 \$500 boold \$500 bool	£ 38,196,074 £ 2.2891,281 £ 5,489,832,390 6 6 03/11/14 Anar NR / AAA FR NR / AAA SON 000,000 500,000,000 000,000 001 3011/21 03/11/21	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS1529880388 Annually 14/01/20 0.500%	Aaa / NR / AA Aaa / NR / AA GB 600,000,000 600,000,000 Soft bull 13/11/2 XS190827844 LS Quarter 13/08/1 1.307* 0.600
Unemployed Refired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessing to the programment of the programm	985 940 940 0 0 1 1 1 1 2207.08 Aaa / NR / AAA 98 1.500,000,000 900,000,000 1.000 Soft builds 2407/22 2407/22 2407/22 2407/24 USE	2.1%, 0.0%, 0.0%, 0.5%, 100.0%, 100.0%, 2 2011:08 Aaa / NF / AAA Aaa / NF / AAA GBP 500.000,000 500.000,000 1.000 Soft builds 24411:22 24411:22 24411:22 XS0400750542 I.SE Monthly 24468:19 1.230%,	£ 38,196,074 £ 2,2891,281 £ 5,489,832,390 6 0,311,714 ABB, NR, AAA ABB, NR, AAA EUR 500,000,000 0,789 Soft builde 0,311,211 0,311,211 XS1131109537 LEE Annually 0,651,719 0,625%	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0.856 Soft bullet 12/01/24 XS1529880368 LSE Annually 14/01/20 0.500% 0.180%	Aaa / NR / AA Aaa / NR / AA GB 600,000,000 600,000,000 1,000 Soft bulk 13/11/2 XS190827844 L3087 13/087 0,600 Coverty Bulder
Unemployed Refired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessing to the programment of the programm	95 940 940 0 0 10 10 214 44,524 10se for all bonds outstanding) 11 22/07/08 Aaa / NR / AAA Aay / NR / AAAA Aay / NR / AAAAA Aay / NR / AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2 2 2011.08 Aaa / NF / AAA Aaa / NF / AAA Aaa / NF / AAA GBP 500.000,000 500.000,000 1.000 Soft builded 24411/22 24411/22 24411/22 24411/22 24411/22 24411/22 24411/22 24411/22 25241/22 252411/22 25240/575642 1.55E Monthly 2446/8/19 1.230% 0.500%	E 38,196,074 E 2,2891,281 E 5,489,832,390 6 6 03/11/14 Ana; NR; AAA F 18,700,000,000 500,000,000 000,000 000,000 001 301,121 03/11/21 03/11/21 03/11/21 03/11/21 03/11/21 03/11/21 03/11/21 03/11/21 NST113/109537 LST13/109537 LST13/1095	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 500,000,000 0,886 Soft bullet 12/01/24 XS1529880388 LSE Annually 14/01/20 0,500% 0,180% Nativis EUR	Aaa / NR / AA Aaa / NR / AA GB 600,000,000 1,000 50t bulli 13/11/2 XS190827844 Uuarteri 1,300? 1,300? 0,600 0,000
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please discit Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	95 940 0 0 0 1 214 44,524 Iose for all bonds outstanding) 1 2207708 Aaa / NR / AAA Aaa / NR / AAA (R) 90,000,000 90,000,000 1,000 0 1,000 Soft builde 2407/22 2407/22 2 X50378817240 SIEL SIEL SIEL SIEL SIEL SIEL SIEL SIEL	2.1% 0.9% 0.9% 1.00% 1.00% 2.2 2.01100 Aaa/NR / AAA Aaa/NR / AAA Sepperature 50,000,000 500,000,000 1.000 Soft builet 24417/2 XS0400750542 1.5E Monthly 24406/19 1.230% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500%	£ 38,196,074 £ 2.2891,281 £ 5,489,832,390 6 0311,174 Asa. NR ; AAA Ana. NR ; AAA FUR 500,000,000 0,789 Soft buildt 0311,211 X3113110537 LSE Annually 0,827 0,0397 HSBC Bank plc HSBC Bank plc	0.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Aaa / NR / AAA Aaa / NR / AAA EUR 500,000,000 0.856 Soft bullet 12/01/24 12/01/24 XS15298098 XS1529809 14/01/20 14/01/20 0.160%	Aaa / NR / AAA GBB GB0,000,000 600,000,000 Soft bullet 13/11/22 XS108278444 Cuarter 13/001/1 13/079 Coverty Bulletin GBB GBB GBB GBB GBB GBB GBB GBB GBB GB
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessing to the please of	95 940 940 0 0 10 11 144,524 10se for all bonds outstanding) 11 22/07/08 Aaa / NR / AAA AB / NR / AAA AB / NR / AAA CBP 1.50,000,000 900,000,000 1.500 900,000,000 Soft buller 24/07/22 24/07/22 24/07/22 25/07/24 CLSE Monthly 24/06/19 1.200% 90,000,000 None Soft buller 24/07/22 24/07/22 24/07/22 25/07/24 0 15	2.1% 0.0% 0.0% 0.5% 100.0% 100.0% 2 2 2011.08 Aaa / NF / AAA Aaa / NF / AAA Aaa / NF / AAA GBP 500.000,000 500.000,000 500 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 \$00 0.000,000 \$00 0.0000,0000 \$00 0.0000,0000 \$00 0.0000,0000 \$00 0.0000,0000 \$00 0.0000,0000 \$00 0.0000,0000 \$00 0.0000,0000 \$00 0.0000,0000 \$00 0.0000,0	£ 38,196,074 £ 2.2891,281 £ 5,489,832,390 6 0,031,174 Asa, NR, AAA FEM 500,000,000 0,789 Soft build 0,311,21 0,311,21 0,311,21 0,311,21 0,511,11 0,511,11 0,651,11,9 0,658,40 HSBC Bank pc EUR 500,000,000 0,399	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / Aaa / Aaa Aaa / NR / Aaaa Aaa / NR / Aaa Aaa / NR / Aaaa Aaa / NR / Aaaa Aaaa / NR / Aaaaa Aaaa / NR / Aaaaa Aaaa / NR / Aaaaaa Aaaa / NR / Aaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaa	1.000 Soft bullet 13/11/2: 13/11/2: 13/11/2: X\$190827844 L\$5 Quarterh 13/08/15 1.3079 0.600% Coventry Building Societ GBF 500,000,000 13/11/2:
Unemployed Retired Guarantor Other Total Covered Bonds Outstanding, Associated Derivatives (please disclessing to the programment of the programm	95 940 0 0 0 1 214 44,524 1 22070708 Aga /NR / AAA Aga /NR / AAA (B) 900,000,000 900,000,000 1	2.1% 0.9% 0.5% 100.0% 100.0% 2 2 201108 Aaa:/NR:/AAA Aaa/NR:/AAA GBP 500,000.000 500,000.000 1,000 Soft builet 2411/22 XS0400750642 1.1SE Monthly 2406/19 1.290% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500% 0.500%	£ 38,196,074 £ 2.2891,281 £ 5,489,832,390 6 0.331,174 Asa. N.R. 7.AA Asa. N.R. 7.AA EUR 500,000 0,709 0,709 0,711 XS1131108537 LSE Annually 651,179 0,625% 0,039% HSBC Bank plc EUR 500,000,000	0.7% 0.0% 0.	Aaa / NR / AAA Aaa / NR / AAA B	Aaa / NF / AAA Aaa / NF / AAA Aaa / NF / AAA GBB GB0,000,000 600,000,000 Soft bullor 101112 XS1092794415 LSE Quarterin 1,30777 Coverty Buildin GBB GBB GBB GBB GBB GBB GBB GBB GBB GB

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 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