National Transparency Template November 2019

Web links - prospectus, transaction documents, loan-level data https://live.irooms.net/CoventryBuildingSociety/

Administration Name of issuer Coventry Building Society Name of RCB programme Coventry Building Society Demanty Scottery 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, Coventry, CV3 2UN Name, job title and contact details of person validating this form Date of form submissior Start Date of reporting periox End Date of reporting perior



				Counterparty/ies	Fi	tch	Mo	ody's	S8	§P		BRS
					Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigge	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				N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	£4,612,185,655	£428,000,000	£444,550,000									
Swap notional maturity/ies	24/11/2022	12/01/2024	20/06/2026									
LLP receive rate/margin	1.90438%	1.76250%	1.52800%									
LLP pay rate/margin			2.26495%									
Collateral posting amount(s) (GBP)			143,664,160									

Accounts, Ledgers

	Value as of End Date of reporting perio	Value as of Start Date of reporting perio	Targeted Value
Revenue receipts (please disclose all parts of waterfall)			
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £9,442,501	(a) Revenue Receipts - Interest received from Borrowers: £10,221,861	
	(a) Revenue Receipts - Fees charged to Borrowers: £233,747	(a) Revenue Receipts - Fees charged to Borrowers: £250,277	
	(b) Interest received: £54,055	(b) Interest received: £48,222	
	(c) Excess Reserve Fund: £11,416	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £9,452	(d) Other Revenue Receipts: £10,232	
	(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: -£233,747	(g) Amounts Belonging to Third Parties: -£250,277	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £9,517,424	Total Available Revenue Receipts: £10,280,315	
	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: £58,251	Provider and Asset Monitor: £1,369	
	(d) Amounts due to the Interest Rate Swap Provider: £2,098,303	(d) Amounts due to the Interest Rate Swap Provider: £1,640,277	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£149,465	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£2,905,297	
	(ii) Amounts due on the Term Advance: £3,104,040	(ii) Amounts due on the Term Advance: £6,169,524	
	(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: £0	(h) Transfer to Reserve Ledger: £4,795	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(j) Indemnity amounts due to the Members: £0	(j) Indemnity amounts due to the Members: £0	
	(k) Repayment of Cash Capital Contributions: £0	(k) Repayment of Cash Capital Contributions : £0	
	(I) Deferred Consideration: £4,406,294	(I) Deferred Consideration: £5,369,646	
	(m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £0	(n) Members profit amount: £0	
Principal receipts (please disclose all parts of waterfall)			
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £29,848,941	(a) Scheduled amounts received from Borrowers: £30,010,978	
	Unscheduled amounts received from Borrowers: £50,821,031	Unscheduled amounts received from Borrowers: £67,158,341	
	Less Further Advances made: -£4,235,901	Less Further Advances made: -£5,439,599	
	(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: £76,434,070	Total Available Principal Receipts: £91,729,720	
	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: £76,434,070	(b) Transfer to Principal Ledger: £91,729,720	
	(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: £0	(d) Capital Distribution to Members: £0	
Reserve ledger	£ 17,476,895	£ 17,472,101	£ 17,476,895
Revenue ledger	£ 10,739,755		
Principal ledger	£ 76,434,070		
Pre-maturity liquidity ledger	N/A	N/A	N/A

Value as of Start Date of reporting paris

Asset Coverage Test

Asset Coverage Test		
	Value	Description (please edit if different)
A	£ 5,644,099,247	A: Arrears Adjusted True Balance
В	£ 76,434,070	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£ 0	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£	
V	£	
W	£	
X	£ 218.073.403	X: Savings set off balance
Y	£	Y : Flexible draw deduction
Z	£ 117,120,089	Z: Negative carry adjustment
Total	£ 5.385,339,825	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	
Asset percentage (%)	87.0%	
Maximum asset percentage from Fitch (%)	87.0%	
Maximum asset percentage from Moody's (%)	99.5%	
Maximum asset percentage from S&P (%)	99.576 N/A	
Maximum asset percentage from DBRS (%)	N/A N/A	
Credit support as derived from ACT (GBP)	£ 1,468,489,825	
Credit support as derived from ACT (GBP) Credit support as derived from ACT (%)	1,408,469,625	
Credit support as derived from ACT (%)	31.5%	
Programme-Level Characteristics		Į.
Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP serie		
converted at swap FX rate)	£ 3,916,850,0	00
Covered bonds principal amount outstanding (GBP, non-GBP serie		
converted at current spot rate)	£ 3.927.850.0	bo
Cover pool balance (GBP	£ 6,489,032,3	
GIC account balance (GBP)	£ 104.650.7	
Any additional collateral (please specify	£	
Any additional collateral (GBP	f	
Aggregate balance of off-set mortgages (GBF	£ 1,034,280,1	
Aggregate deposits attaching to the cover pool (GBF	£ 218,073,4	
Aggregate deposits attaching to the cover poor (ob)	210,010,4	
(GBP)	£ 185,817,9	88
Nominal level of overcollateralisation (GBF	2,676,349,303	
Nominal level of overcollateralisation (%	2,070,349,303	
Number of loans in cover poc	50,714	
Average loan balance (GRP	50,714	

Mortgage collections

Mortgage collections (scheduled - interest)	£	9,442,5
Mortgage collections (scheduled - principal)	£	29,848,9
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	46,585,1
Mortgage collections (unscheduled - principal)	E	46

Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Previous Reporting	Date			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	446	0.9%	42,621,804	0.7%
Loans bought back by seller(s)	51	0.1%	6,638,375	0.1%
of which are non-performing loans	35	0.1%	4,401,105	0.1%
of which have breached R&Ws	16	0.0%	2,237,270	0.0%
Loans sold into the cover pool	6,638	13.1%	1,051,043,302	16.2%

44.1% 48.9 211.7 2.26% 4.99% 0.84%

1.38% 1.45% 0.00% 9.30% Probable

5.0% / 2.4%

Number of loans in cover poc
Average loan balance (GBP
Weighted average non-Indexed LTV (%
Weighted average non-Indexed LTV (%
Weighted average seasoning (months
Weighted average seasoning (months
Weighted average interest rate (%
Standard Variable Rate(s) (%
Constant Pre-Payment Rate (%, quarterly average
Principal Pawment Rate (%, quarterly average
Principal Pawment Rate (%, quarterly average

Principal Payment Rate (%, current month)
Principal Payment Rate (%, quarterly average)
Constant Default Rate (%, current month)

Constant Default Rate (%, quarterly average)
Fitch Discontinuity Factor (%)
Moody's Timely Payment Indicato

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

Product Rate Type and Reversionary Profiles				V	reignted average				
						Remaining teaser			ĺ
	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	35,803	61.5%	4,380,634,104	67.5%	2.17%	37.1	1.45%	0.25%	2.14%
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	2,084	3.6%	140,956,267	2.2%	1.55%	0	0.80%	0.80%	5.41%
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	225	0.4%	13,898,972	0.2%	4.01%	3.5	-0.03%	-0.25%	3.39%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,152	3.7%	121,165,993	1.9%	1.50%	0	0.75%	0.75%	3.61%
SVR, including discount to SVR	17,956	30.8%	1,832,376,994	28.2%	2.46%	0	2.46%	0.00%	2.20%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	58,225	100.0% £	6,489,032,330	100.0%	2.23%		1.70%		2.26%

Stratifications				
Arrears breakdown	Number	% of total number	Amount (GBP) 6 £ 6,461,377,533	% of total amount
Current	50,499	99.69		99.69
0-1 month in arrears	182	0.49		0.49
1-2 months in arrears	32	0.19		0.19
2-3 months in arrears	0	0.09	6 £ -	0.0
3-6 months in arrears	0	0.09	6 £ -	0.0
6-12 months in arrears	1	0.09	6 £ 49,349	0.0
12+ months in arrears	0	0.09	6 £ -	0.0
Total	50,714	100.09	6 £ 6,489,032,330	100.0
				T
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amoun
0-50%	35,520	70.09	6 £ 3,398,911,434	52.4
50-55%	3,382	6.79	603,559,350	9.3
55-60%	3,443	6.89	662,990,946	10.2
60-65%	3,193	6.39	6 £ 662,622,571 6 £ 627,231,419	10.2 9.7
65-70%	2,836	5.69	6 £ 627,231,419	
70-75%	1,829	3.69		6.5
75-80%	404	0.89	6 £ 82,936,050	1.3
80-85%	83	0.29	6 £ 22,436,723	0.3
85-90%	24	0.09	6 £ 4,917,969	0.1
90-95%	0			0.0
95-100%	0	0.09	6 £ -	0.0
100-105%	0	0.09	6 £ -	0.0
105-110%	0	0.09	6 £ -	0.0
110-125%	0	0.09	6 £ -	0.0
125%+	0	0.09	6 £ -	0.0
Total	50,714	100.009	6 £ 6,489,032,330	100.00
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amour
0-50%	39,172	77.29	6 £ 3,965,966,413	61.1
50-55%	3,101	6.19	6 £ 583,107,697	9.0
55-60%	2,990	5.99	6 £ 615,020,319	9.5
60-65%	2,623	5.29	6 £ 587,941,562	9.1
65-70%	1,662	3.39	6 F 412.275.864	6.4
70-75%	1.061	2.19	6 £ 292,897,990	4.5
75-80%	61	0.19		0.3
80-85%	32	0.19		0.3
85-90%	12	0.09		0.0
90-95%	0	0.09	6 £ .	0.09
95-100%	0	0.09	4 6	0.0
100-105%	0	0.0	6 6	0.0
105-110%	0		4 6	0.0
110-125%	0	0.0		0.0
125%+	0	0.0	4 6	0.0
Total	50,714	0.09 100.09	6 £ 6,489,032,330	0.0° 100.0°
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
Current outstanding balance of loan 0-5,000	Number 1.022	% of total number	Amount (GBP) 6 2,499,151	% of total amount
0-5,000	Number 1,022 1,075	% of total number 2.05	Amount (GBP) 6 2,499,151 6 8,126,986	% of total amoun 0.0' 0.1'
0-5,000 5,000-10,000	1,022 1,075	2.09	6 2,499,151 6 8,126,986	0.0
0-5,000 5,000-10,000 10,000-25,000	1,022 1,075 3,689	2.0° 2.1° 7.3°	6 2,499,151 6 8,126,986 6 65,443,301	0.0 0.1 1.0
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000	1,022 1,075 3,689 7,000	2.05 2.15 7.35 13.88	6 2,499,151 6 8,126,986 6 65,443,301 6 263,909,974	0.0° 0.1° 1.0° 4.1° 6.5°
0-5,000 5,000-10,000 10,000-25,000 50,000-75,000 50,000-75,000 75,000-100,000	1,022 1,075 3,689 6,025 6,025	200 211 211 21 21 21 21 21 21 21 21 21 21 2	6 2,499,151 6 8,126,986 6 65,443,301 6 263,909,974 6 419,623,546 6 530,881,927	0.0 0.1 1.0 4.1 6.5
0-5,000 5,000-10,000 10,000-25,000 55,000-50,000 50,000-75,000 75,000-100,000	1,022 1,075 3,689 7,000	2.00 2.11 2.11 2.11 3.13 3.13 3.13 3.13 3.13	6 2,499,151 6 8,126,986 6 65,443,301 6 263,909,974	0.0 0.1 1.0 4.1 6.5
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0-5,000 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	1,022 1,075 3,689 7,000 6,727 6,065 9,568	200 2.11 2.11 2.11 2.11 2.11 2.11 2.11 2	6 2,499,151 6 8,126,986 6 65,443,301 6 263,909,974 6 419,623,546 6 530,851,927 6 1,182,168,228 6 1,035,826,770	0.0 0.1 1.0 4.1 6.5 8.2 18.2
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 150,000-150,000 150,000-200,000 150,000-250,000	1,022 1,075 3,889 7,000 6,727 6,065 9,568 5,997 3,826	200 2.11 7.33 13.84 13.33 12.07 18.99 11.88	6 2,499,151 6 8,126,986 6 65,443,301 6 263,909,974 6 419,623,546 6 530,851,927 6 1,182,168,298 6 1,035,826,770 6 809,235,191	0.0 0.1 1.0 4.1.1 6.5 8.2 18.2 16.0 12.5
0-5,000 10,000 10,000-25,000 25,000-50,000 25,000-50,000 35,000-75,000 100,000-150,000 100,000-150,000 100,000-150,000 200,000-250,000	1,022 1,025	200 201 211 211 211 211 211 211 211 211	6 2,499,151 6 8,126,986 6 65,443,301 6 263,909,974 6 419,623,546 6 530,851,927 6 1,182,168,298 6 1,035,626,770 6 809,235,191 6 593,457,458	0.0 0.1 1.0 4.1 6.5 8.2 18.2 16.0 12.5 9.1
0-5,000 10,000 25,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 150,000-150,000 150,000-250,000 150,000-250,000 250,000-300,000 250,000-300,000 300,000-350,000	1,022 1,075 3,889 7,000 6,727 6,085 9,568 5,997 3,626 2,175	200 2.11 7.33 13.81 13.81 13.81 12.02 18.91 11.81 4.33 4.33 4.33 4.34 4.34 4.35	6 2.499.151 6 8,126,986 6 65,443,301 6 263,999,974 6 530,851,927 6 1,182,168,298 6 1,035,826,770 6 809,235,191 6 593,457,458 6 407,494,448	0.0° 0.1° 1.0° 4.1° 6.5° 8.2° 18.2° 16.0° 12.5° 9.1° 6.3°
0-5,000 10,000 10,000-25,000 25,000-50,000 25,000-50,000 35,000-75,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000	1,022	200 201 21 21 21 21 21 21 21 21 21 21 21 21 21	6 2.499.151 6 8.126.986 6 65.443.301 6 283.909.974 6 419.623.546 6 530.851.927 6 1.182.168.298 6 1.035.826.770 6 809.235.191 6 593.457.458 6 407.494.448 6 324.801.933	0.00 0.11 1.00 4.1:1 6.5:2 18.2:2 16.00 12.5:9.1:1 6.3:3 5.00
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		CBS Covered Bonds					
Seasoning	Number	% of total number	Amount (GBP)	% of total amount			
0-12 months	3,681	7.3% £	621,897,482	9.6%			
12-24 months	6,138	12.1% £	1,020,977,970	15.7%			
24-36 months	9,248	18.2% £	1,471,697,806	22.7%			
36-48 months 48-60 months	6,736 4,856	13.3% £ 9.6% £	987,993,285 638,625,142	15.2% 9.8%			
60-72 months	3,533	7.0% £	405,592,443	6.3%			
72-84 months	3,348	6.6% £	358,641,672	5.5%			
84-96 months	2,569	5.1% £	227,210,638	3.5%			
96-108 months	2,159	4.3% £	173,805,173	2.7%			
108-120 months 120-150 months	1,926 3,308	3.8% £ 6.5% £	147,455,182 242,646,041	2.3% 3.7%			
150-180 months	2,750	5.4% £	177,472,969	2.7%			
180+ months	462	0.9% £	15,016,525	0.2%			
Total	50,714	100.0% £	6,489,032,330	100.0%			
Interest neumont tune	Number	% of total number	Amount (GBP)	% of total amount			
Interest payment type Fixed	Number 35.178	% of total number 60.4%	4.338.909.107	% of total amount 66.9%			
SVR	18.793	32.3%	1,885,549,325	29.1%			
Tracker	4,254	7.3%	264,573,898	4.1%			
Other (please specify)_Capped	0	0.0%	0	0.0%			
Total	58,225	100.00% £	6,489,032,330	100.00%			
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount			
Owner-occupied	58,217	100.0%	6,487,467,719	100.0%			
Buy-to-let	8	0.0%	1,564,611	0.0%			
Second home	0	0.0%	0	0.0%			
Total	58,225	100.0% £	6,489,032,330	100.0%			
Income verification type	Number	% of total number	Amount (GBP)	% of total amount			
Fully verified	50,714	100.0%	6,489,032,330	100.0%			
Fast-track	0	0.0%	0	0.0%			
Self-certified	0	0.0%	0	0.0%			
Total	50,714	100.0%	6,489,032,330	100.0%			
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount			
0-30 months	2,359	4.7% £	58,601,562	0.9%			
30-60 months	3,385	6.7% £	134,829,986	2.1%			
60-120 months	10,638	21.0% £	765,828,376	11.8%			
120-180 months	12,118 10,538	23.9% €	1,383,617,815 1,697,536,780	21.3%			
180-240 months 240-300 months	10,538 7.416	20.8% £ 14.6% £	1,697,536,780	26.2% 23.1%			
300-360 months	3,045	6.0% £	676,405,070	10.4%			
360+ months	1,215	2.4% £	273,230,526	4.2%			
Total	50,714	100.0% £	6,489,032,330	100.0%			
Employment status	Number 38.329	% of total number 75.6% £	Amount (GBP) 4.564.153.351	% of total amount 70.3%			
Employed Self-employed	11,122	21.9% £	1,852,282,689	28.5%			
Unemployed	105	0.2% £	7,894,314	0.1%			
Retired	909	1.8% £	36,743,091	0.6%			
Guarantor	0	0.0% ₤		0.0%			
Other Total	249 50.714	0.5% £ 100.0% £	27,958,885 6,489,032,330	0.4% 100.0%			
Total	50,/14	100.0% £	6,469,032,330	100.0%			
Covered Bonds Outstanding, Associated Derivatives (please disc	close for all bonds outstanding)						
Series	1	2	6	7	8	9	10
Issue date	22/07/08	20/11/08	03/11/14	17/03/15	12/01/17	13/11/18	20/06/19
Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA
Denomination	GBP	GBP	EUR	GBP	EUR	GBP	EUR
Amount at issuance	1,500,000,000	500,000,000	500,000,000	650,000,000	500,000,000	600,000,000	500,000,000
Amount outstanding	900,000,000	500,000,000	500,000,000	650,000,000	500,000,000	600,000,000	500,000,000
FX swap rate (rate:£1)	1.000	1.000	0.789	1.000	0.856	1.000	0.889
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	Soft bullet	Soft bullet 24/11/22	Soft bullet 03/11/21	Soft bullet	Soft bullet	Soft bullet 13/11/23	Soft bullet 20/06/26
Legal final maturity date	24/07/22 24/07/22	24/11/22	03/11/21	17/03/20 17/03/20	12/01/24 12/01/24	13/11/23	20/06/26
ISIN Island	XS0378817240	XS0400750542	XS1131109537	XS1203083438	XS1529880368	XS1908278440	XS2015230365
Stock exchange listing	LSE						
Coupon payment frequency	Monthly	Monthly	Annually	Quarterly	Annually	Quarterly	Annually
Coupon payment date	24/12/19 1.213%	24/12/19	03/11/20 0.625%	17/12/19 1.083%	14/01/20 0.500%	13/02/20 1.311%	22/06/20 0.125%
Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	1.213% 0.500%	1.213% 0.500%	0.625%	0.300%	0.500%	0.720%	0.125%
margin payable diluci extended maturity period (70)	0.300%	0.500 %	0.030%	Coventry Building	0.100%	Coventry Building	0.220%
Swap counterparty/ies	N/A	N/A	HSBC Bank plo	Society	Natixis	Society	HSBC Bank plc
Swap notional denomination	N/A	N/A	EUR	GBP	EUR	GBP	EUR
Swap notional amount Swap notional maturity	N/A N/A	N/A N/A	500,000,000 03/11/21	500,000,000 17/03/20	500,000,000 12/01/24	500,000,000 13/11/23	500,000,000 20/06/26
Swap notional maturity LLP receive rate/margin	N/A N/A	N/A N/A	03/11/21	17/03/20	0.500%	13/11/23	0.125%

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	