National Transparency Template June 2020

Administration Name of issuer Coventry Building Society Coventry Building Society Philip Hemsley (Head of Capital Markets) Telephone: +44 (0)24 7518 1327 Name of RCB programme 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 Date of form submission Start Date of reporting period End Date of reporting period oventry, CV3 2UN

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



Counterparties, Ratings

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

				Counterparty/ies		Fit	ch	Mo	iody's	S&	P.	D	BRS
					F	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratin
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	3	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	3	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)	5,595,247,190	£428,000,000	£444,550,000			•		•	•	•		•	
Swap notional maturity/ies	15/01/2025	12/01/2024	20/06/2026										
Swap notional maturity/ies LLP receive rate/margin	1.29163%	1.76250%	1.52800%										
LLP pay rate/margin			2.14531%										
Collateral posting amount(s) (GBP)			84,986,250										

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)	value as of End Date of reporting period	value as or start pate or reporting period	rargeted value
Troverse receipts (prease discress air parts or wateridil)	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £9,854,619	(a) Revenue Receipts - Interest received from Borrowers: £9,494,136	
	(a) Revenue Receipts - Fees charged to Borrowers: £471.592	(a) Revenue Receipts - Fees charged to Borrowers: £192,060	
	(b) Interest received: £26	(b) Interest received: £0	
	(c) Excess Reserve Fund: £236,400	(c) Excess Reserve Fund: £7,566,700	
	(d) Other Revenue Receipts: £643,701	(d) Other Revenue Receipts: £540,763	
	(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: -£471,592	(g) Amounts Belonging to Third Parties: -£192,060	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £10,734,746	Total Available Revenue Receipts: £17,601,599	
	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: £3,573	Provider and Asset Monitor: £2,674	
	(d) Amounts due to the Interest Rate Swap Provider: £4,294,801	(d) Amounts due to the Interest Rate Swap Provider: £4,957,822	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £566,869	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £6,833,628	
	(ii) Amounts due on the Term Advance: £3,256,083	(ii) Amounts due on the Term Advance: £1,233,585	
	(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: £0	
	(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: £2,613,420	(I) Deferred Consideration: £4,573,891	
	(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: £32,153,541	(a) Scheduled amounts received from Borrowers: £30,577,449	
	Unscheduled amounts received from Borrowers: £49,555,283	Unscheduled amounts received from Borrowers: £48,542,516	
	Less Further Advances made: -£2,835,840	Less Further Advances made: -£2,950,255	
	(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: £78,872,983	Total Available Principal Receipts: £76,169,709	
	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: £78,872,983	(d) Capital Distribution to Members: £76,169,709	
Reserve ledger	£ 7,041,547	£ 14,608,24	7 £ 7,041,54
Revenue ledger	£ 11,969,937		
Principal ledger	£ 78,872,983		
Pre-maturity liquidity ledger	N/A	N/A	N/A

Asset	Cover	age	Test	
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	Value	Description (please edit if different)
A	£ 5,659,381,402	A: Arrears Adjusted True Balance
В	£ 78,872,983	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	£ 242,050,793	X: Savings set off balance
Υ	£	Y : Flexible draw deduction
Z	£ 176,702,301	Z: Negative carry adjustment
Total	£ 5,319,501,292	
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 SBP (%)
Maximum asset percentage from SBP (%)
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)	£	4,616,850,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£	4,720,850,000
Cover pool balance (GBP)	£	6,506,617,596
GIC account balance (GBP)	£	97,884,468
Any additional collateral (please specify)	£	
Any additional collateral (GBP)	£	
Aggregate balance of off-set mortgages (GBP)	£	963,447,343
Aggregate deposits attaching to the cover pool (GBP)	£	242,050,793
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	208,162,328
Nominal level of overcollateralisation (GBP)		1,987,231,991
Nominal level of overcollateralisation (%)		43.0%
Number of loans in cover pool		51,263
Average loan balance (GBP)	£	126,926
Weighted average non-Indexed LTV (%)		46.7%
Weighted average Indexed LTV (%)		43.0%
Weighted average seasoning (months)		52.7
Weighted average remaining term (months)		209.0
Weighted average interest rate (%)		2.15%
Standard Variable Rate(s) (%)		4.49%
Constant Pre-Payment Rate (%, current month)		0.72%
Constant Pre-Payment Rate (%, quarterly average)		0.79%
Principal Payment Rate (%, current month)		1.21%
Principal Payment Rate (%, quarterly average)		1.28%
Constant Default Rate (%, current month)		0.00%
Constant Default Rate (%, quarterly average)		0.00%
Fitch Discontinuity Factor (%)		10.80%
Moody's Timely Payment Indicator		Probable
Moody's Collateral Score (%, including/excluding systemic risk)		5.0% / 2.4%

Mortgage collections

Mortgage collections (scheduled - interest)	£	9,854,619
Mortgage collections (scheduled - principal)	£	32,153,541
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	46,719,443

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	543	1.1%	41,173,656	0.6%
Loans bought back by seller(s)	61	0.1%	7,981,786	0.1%
of which are non-performing loans	60	0.1%	7,868,289	0.1%
of which have breached R&Ws	1	0.0%	113,497	0.0%
Loans sold into the cover pool	635	1.2%	87,163,421	1.3%

Product Rate Type and Reversionary Profiles

Product Hate Type and Reversionary Profiles					Weighted 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	38,217	64.7%	4,641,139,737	71.3%	2.11%	35.0	1.43%	-0.26%	2.10%
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	1,946	3.3%	129,566,485	2.0%	0.90%	0	0.80%	0.80%	5.40%
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	193	0.3%	11,564,193	0.2%	3.39%	2.6	-0.42%	-0.78%	3.46%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,013	3.4%	112,381,495	1.7%	0.85%	0	0.75%	0.75%	3.60%
SVR, including discount to SVR	16,721	28.3%	1,611,965,686	24.8%	2.40%	0	2.40%	0.00%	2.22%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	59,095	100.0%	£ 6,506,617,596	100.0%	2.14%		1.64%		2.22%

Stratifications Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	50,974	99.4	% £ 6,466,921,845	99.4
0-1 month in arrears	238	0.5		0.5
1-2 months in arrears	49	0.1	% £ 7,193,339	0.1
2-3 months in arrears	1	0.0	% £ 30,498	0.0
3-6 months in arrears	1			0.0
6-12 months in arrears	0	0.0		0.0
12+ months in arrears	0	0.0	. 2 %	0.0
Total	51,263	100.0	% £ 6,506,617,596	100.0
	•	·		
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amoun
0-50%	36,743	71.7'	% £ 3,525,612,041	54.2
50-55%	3,402	6.6		9.4
55-60%	3,430	6.7'		10.4
60-65%	3,089	6.0'	% £ 645,683,735	9.9
65-70%	2,579	5.0'	% £ 584,968,679	9.0
70-75%	1,575	3.1		5.6
75-80%	341	0.7	% C 70 371 527	1.1
80-85%	80	0.2	% £ 70,371,527 % £ 21,148,487	0.
85-90%	24	0.0		0.
90-95%	0	0.0		0.0
	0			0.0
95-100% 100-105%	0	0.0	/o Z	0.0
105-110%	0	0.0	/o Z	0.0
105-110%	U	0.0	76 £ -	0.0
110-125%	0	0.0	% £ -	0.0
125%+ Total	0 51,263	0.0° 100.00°	% £ 6,506,617,596	100.0
Total	51,263	100.00	% £ 6,506,617,596	100.0
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amour
0-50%	40,523	79.0	% £ 4,129,838,893	63.
50-55%	3,003	5.9	% £ 583,399,309	9.
55-60%	3,053	6.0	% £ 648,247,334	10.0
60-65%	2,279	4.4	% £ 523,249,129	8.0
65-70%	1,626	3.2	% £ 417,611,510	6.4
70-75%	673	1.3'	% £ 173,920,717	6.4 2.7 0.3
75-80%	63	0.19	% £ 19,102,949	0.3
80-85%	30	0.1	% £ 8,086,491	0.1
85-90%	13	0.0'		0.0
90-95%	0	0.0'	· ·	0.0
95-100%	0	0.0'	% F -	0.0
100-105%	0	0.0'		0.0
105-110%	<u> </u>	0.0		0.0
110-125%	0			0.0
125%+	0	0.0	// C	0.0
Total	51,263	100.0	% £ 6,506,617,596	100.0
1000	01,500	100.0	2 0,000,011,000	100.0
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0.5.000	Nullibel	2.20	2 597 205	0.0
0-5,000	1,113	2.2	% 2,587,395	0.0
0-5,000 5,000-10,000	1,113 1,109	2.2	% 2,587,395 % 8,310,693	0.0
0-5,000 5,000-10,000 10,000-25,000	1,113 1,109 3,902	2.2 2.2 7.6	% 2,587,395 % 8,310,693 % 68,691,613	0.0 0.1 1.1
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000	1,113 1,109 3,902 7,143	2.2 2.2 7.6 13.9	% 2,587,395 % 8,310,693 % 68,691,613 % 268,403,503	0.0 0.1 1.1 4.1
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000	1,113 1,109 3,902 7,143 6,731	22 22 7.6 13.9	% 2,587,395 % 8,310,693 % 68,691,613 % 268,403,503 % 419,269,889	0.0 0.: 1.: 4.:
0-5,000 5,000-10,000 10,000-25,000 50,000-75,000 50,000-75,000 75,000-100,000	1,113 1,114 1,115 1,116 1,117 1,17 1,1	22 7.6 13.9 13.1 11.9	% 2,587,395 % 8,310,693 % 68,691,613 % 268,403,503 % 419,269,889 % 530,495,562	0.0 0.1 1.1 4.1 6.4
0-5,000 5,000 5,000 10,000 25,000 - 10,000 25,000 - 50,000 25,000 - 50,000 50,000 - 75,000 - 100,000 100,000 - 150,000 100,000	1,113 1,109 3,902 7,143 6,731 6,083 9,521	22 22 76 1139 13.1 111 118	% 2,587,395 (8,310,693 (8,691,613 (9,693 (1,693 (1,	0.0 0.1 1.1 4.1 6.4 8.2 18.1
0-5,000 10,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 150,000-000 100,000-150,000	1,113 1,109 3,902 7,143 6,731 6,031 9,521 6,093	22 7.6 13.9 13.9 13.1 11.9 18.6	% 2,587,395 8,310,693 % 68,691,613 6268,403,503 419,269,889 6530,495,562 1,174,707,426 1,051,748,905	0.0 0.1 1.1 4.1 6.4 8.2 18.1
0-5,000 10,000 25,000 10,000-25,000 25,000-5000 25,000-75,000 150,000-100,000 150,000-150,000 150,000-200,000 150,000-200,000	1,113 1,109 3,902 7,143 6,731 6,083 9,521 6,094 3,868	22 78 139 131 131 119 186 119	% 2,587,395 8,310,693 % 68,991,613 % 268,403,503 % 419,269,889 % 530,495,562 % 11,747,07,426 % 1,051,748,905 % 810,326,716	0.0 0.1 1.1 4.1 6.4 8.2 18.1 16.2 12.5
0-5,000 10,000 10,000-25,000 25,000-50,000 50,000-75,000 75,000-75,000 100,000-150,000 100,000-150,000 200,000-250,000	1,113 1,109 3,902 7,143 6,731 6,731 6,031 9,521 6,094 3,628 2,177	22 7.6 139 13.119 13.119 18.6 11.9 1.129 14.2 4.2	% 2,587,395 8,310,693 % 68,991,613 % 268,403,503 % 419,269,889 % 530,495,562 % 11,747,07,426 % 1,051,748,905 % 810,326,716	0.0 0.1 1.1 4.1 6.4 8.2 18.1 16.2 12.5 9.1
0-5,000 10,000 25,000 10,000 25,000 25,000-5000 50,000-75,000 75,000-100,000 150,000-150,000 150,000-200,000 250,000-300,000 250,000-300,000 250,000-300,000	1,113 1,109 3,902 7,143 6,731 6,083 9,521 6,094 3,868 2,177	222 78 139 131 131 119 186 119 25 25	% 2,587,395 8,310,693 6 86,691,613 % 268,403,503 % 419,299,899 % 530,495,562 % 1,174,707,426 % 1,051,748,905 % 593,752,602 % 410,862,449 %	0.0 0.1 1.1 4.1 6.4 8.2 18.1 16.2 12.5 9.1
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	1,113 1,109 3,902 7,143 6,731 6,731 6,031 9,521 6,094 3,628 2,177	22 7.6 139 1319 1319 1419 186 119 7.1 25 17 17 17	\$\(\) 2,587,395 \$\(\) 8,310,693 \$\(\) 68,691,613 \$\(\) 68,691,613 \$\(\) 69 268,403,503 \$\(\) 6419,299,899 \$\(\) 530,495,562 \$\(\) 6419,499,489 \$\(\) 1,051,748,905 \$\(\) 6530,752,602 \$\(\) 6410,862,449 \$\(\) 6470,862,449 \$\(\) 6470,862,628,786 \$\(\) 6470,862,449 \$\(\) 6470,862,768,786 \$\(\) 6470,862,449 \$\(\) 6470,876,762,602 \$\(\) 6470,862,449 \$\(\) 6470,876,762,602 \$\(\) 6470,876,762,602 \$\(\) 6470,862,449 \$\(\) 6470,876,762,602 \$\(\) 6470,876,762,762 \$\(\) 6470,876,762,762 \$\(\) 6470,876,762,762 \$\(\) 6470,876,762,762 \$\(\) 6470,876,772 \$\(\) 6470,876,772 \$\(\) 6470,876,772 \$\(\) 6470,87	0.0 0.1 1.1 4.1.1 6.4 8.2 18.1 16.2 12.5 9.1.3
0-5,000 0-5,00	1,113 1,109 3,902 7,143 6,731 6,731 6,083 9,521 6,094 3,868 2,177 1,271 876 5588	222 78 78 139 13.1 119 110 186 119 25 17.1 42 25 1.7	% 2,587,395 % 8,310,693 % 8,616,131 % 168,691,613 % 268,493,503 % 268,493,503 % 192,562 % 1,051,747,707,426 % 1,051,748,905 % 599,752,602 % 599,752,602 % 326,728,878 % 222,150,997	0.0 0.1 1.1 4.1 6.4 8.2 18.1 16.2 12.5 9.1 6.3 5.0
0-5,000 10,000 10,000-25,000 25,000-50,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000	1,113 1,109 3,902 7,143 6,731	222 7.6 13.9 13.1 13.1 14.6 14.6 14.6 14.7 15.6 16.6 17.7 10.7 10.7 10.7 10.7 10.7 10.7 10.7	\$\begin{array}{c} 2,587,395 \\ \begin{array}{c} 2,587,395 \\ \end{array} 8,310,693 \\ \begin{array}{c} 66,691,613 \\ \begin{array}{c} 68,693,530 \\ \begin{array}{c} 496,899,899 \\ \begin{array}{c} 50,495,562 \\ \begin{array}{c} 50,495,562 \\ \begin{array}{c} 50,1748,995 \\ \begin{array}{c} 50,1748,995 \\ \begin{array}{c} 50,375,2602 \\ \begin{array}{c} 410,862,449 \\ \begin{array}{c} 50,272,672 \\ \begin{array}{c} 50,272,772 \\ \b	0.0 0.1 1.1 4.1 6.4 8.2 18.1 16.2 12.5 9.1 6.3 5.0 3.5 2.7
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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 75,000-100,000 100,000-150,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 350,000-400,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000	1,113 1,109 3,902 7,143 6,731 6,031 6,031 9,521 6,094 3,688 2,177 1,271 876 538 3374	22 7.6 7.9 7.9 7.1 7.1 7.1 7.1 7.1 7.1 7.1 7.1 7.1 7.1	2,587,395 8,310,693 6,68,691,613 6,68,693,503 6,68,403,503 6,503,495,562 6,503,495,562 6,503,495,562 6,503,495,562 6,103,774,263 6,103,774,263 6,103,774,263 6,503,752,602 6,	0.0 0.1 1.1 4.1 6.4 8.2 18.1 16.2 12.5 9.1 6.3 5.0 3.5 2.7
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		CBS Covered Bonds						
Seasoning	Number	% of total number	Amount (GBP)	% of total amount	I			
0-12 months	1,986	3.9%		5.4%	i			
12-24 months	6,173	12.0%			İ			
24-36 months	7,082	13.8%			i			
36-48 months	9,854	19.2%			i			
48-60 months	4,743 3,771	9.3% 7.4%	£ 691,477,809 £ 446,455,880	10.6%	İ			
60-72 months 72-84 months	3,7/1	7.1%		6.9%	İ			
84-96 months	2,338	4.6%			i			
96-108 months	2,416	4.7%						
108-120 months	1,862	3.6%						
120-150 months	3,196	6.2%	£ 240,121,769	3.7%	İ			
150-180 months	2,887	5.6%	£ 192,732,712		i			
180+ months	1,298	2.5%	£ 51,694,295	0.8%	i			
Total	51,263	100.0%	£ 6,506,617,596	100.0%	į.			
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount	i			
Fixed	37,704	63.8%			İ			
SVR	17,415	29.5%	1,653,953,360	25.4%				
Tracker	3,976	6.7%		3.8%	İ			
Other (please specify)_Capped	0	0.0%	. 0	0.0%	1			
Total	59,095	100.00%	£ 6,506,617,596	100.00%	ii.			
Lean numace type	Mumber	9/ of total number	Amount (GBP)	% of total amount	ii			
Loan purpose type Owner-occupied	Number 59,087	% of total number		% of total amount 100.0%	i .			
Buy-to-let	39,087	0.0%			i .			
Second home	0	0.0%		0.0%	İ			
Total	59,095	100.0%						
Income verification type	Number	% of total number	Amount (GBP)	% of total amount	i			
Fully verified	51,263	100.0%	6,506,617,596		İ			
Fast-track	0	0.0%		0.0%	i			
Self-certified Total	51,263	100.0%	6,506,617,596	0.0% 3 100.0%	i			
1000	01,200	100.070	0,000,017,000	100.070				
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount	i			
0-30 months	2,503	4.9%	£ 56,809,567	0.9%	İ			
30-60 months	3,708	7.2%	£ 146,999,618		i			
60-120 months	11,214	21.9%			i			
120-180 months	12,097	23.6%	£ 1,406,835,431		İ			
180-240 months 240-300 months	10,502 7,118	20.5% 13.9%		26.5% 22.2%	İ			
300-360 months	2,970	5.8%			İ			
360+ months	1.151	2.2%			İ			
Total	51,263	100.0%	£ 6,506,617,596		i			
					_			
Employment status	Number	% of total number	Amount (GBP)	% of total amount	i			
Employed	38,554 11,430	75.2% 22.3%			İ			
Self-employed Unemployed	11,430	0.2%			İ			
Retired	869	1.7%						
Guarantor	0	0.0%		0.0%				
Other Total	293	0.6%	£ 33,709,862	2 0.5%				
Total	51,263	100.0%	£ 6,506,617,596	100.0%	j			
Covered Bonds Outstanding, Associated Derivatives (please dis Series **	close for all bonds outstanding)	2	,	el e	0	10		10
Issue date	22/07/08	20/11/08	03/11/14	4 12/01/17	13/11/18	20/06/19	15/01/20	02/04/20
Original 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
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	A Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Denomination	GBP	GBP	EUR		GBP	EUR	GBP	GBP
Amount at issuance	1,500,000,000	500,000,000	500,000,000	0 500,000,000	600,000,000	500,000,000	500,000,000	850,000,000
Amount outstanding	900,000,000	500,000,000 1,000	500,000,000	0 500,000,000 9 0.856	600,000,000	500,000,000 0.889	500,000,000	850,000,000 1,000
FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bullet	t Soft buller		Soft bullet	Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/07/22	24/11/22	03/11/21		13/11/23	20/06/26	15/01/25	02/04/24
Legal final maturity date	24/07/23	24/11/23	03/11/21		13/11/24	20/06/27	15/01/26	02/04/25
ISIN	XS0378817240	XS0400750542	XS1131109537	7 XS1529880368	XS1908278440	XS2015230365	XS2101343528	XS2149428109
Stock exchange listing	LSE	LSE	LSE	E LSE	LSE	LSE	LSE	LSE
Coupon payment frequency	Monthly 24/07/20	Monthly 24/07/20	/ Annually	y Annually	Quarterly 13/08/20	Annually 21/06/21	Quarterly 15/07/20	Quarterly 02/07/20
Coupon payment date	24/07/20	24/07/20	03/11/20	0 12/01/21	13/08/20		15/07/20	02/07/20
Coupon (rate if fixed, margin and reference rate if floating)	0.600%	0.600%	0.625%	6 0.500%	0.924%	0.125%	0.586%	0.867%
Margin payable under extended maturity period (%)	0.500%	0.500%	0.030%	6 0.176%	0.720% Coventry Building	0.220%	0.520%	0.800%
Swap counterparty/ies		•	1	1				
	N/A	N/A-	HSRC Bank nle	Nativie			NI/A	
	N/A N/A	N/A N/A	HSBC Bank plo	c Natixis	Society	HSBC Bank plc FUR	N/A N/A	N/A N/A
Swap notional denomination Swap notional amount	N/A N/A N/A	N.A N./A N./A	EÚR		GBP 500,000,000	EUR 500,000,000	N/A N/A N/A	N/A N/A N/A

Swap notional amount
Swap notional maturity

LLP receive rate/margin

LLP pay rate/margin

Clollateral posting amount*

"The collateral posting amount is the total against all of the swaps with this counterparty

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)	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