## National Transparency Template December 2021

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 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, 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	F	itch	M	oody's	S8	«P
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds	0	N/A	Aaa / NR / AAA	N/A	AAA	N/A	N/A
Issuer	Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A
Seller(s)	Coventry Building Society	N/A	A-	N/A	A2	N/A	N/A
Cash manager	Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A
Account bank	HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A
Stand-by account bank	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Stand-by account bank Servicer(s)	Coventry Building Society	BBB	A-	Baa1	A2	N/A	N/A
Stand-by servicer(s)	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
Swap provider(s) on cover pool Stand-by swap provider(s) on cover pool	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Stand-dy swap provider(s) on cover p Swap notional amount(s) (GBP) Swap notional maturity/ies LLP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (GBP) 15/01/2025 1.38387% 1.94564%

	Value as of End Date of reporting perio	Value as of Start Date of reporting perio	Targeted Value
evenue receipts (please disclose all parts of waterfall)		·	
,	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £11.968.884	(a) Revenue Receipts - Interest received from Borrowers: £12.037.261	
	(a) Revenue Receipts - Fees charged to Borrowers: £654.801	(a) Revenue Receipts - Fees charged to Borrowers: £434,060	
	(b) Interest received: £0	(b) Interest received: £534	
	(c) Excess Reserve Fund: £7.022.153	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £2.463	(d) Other Revenue Receipts: £2.381	
	(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: -£654,801	(g) Amounts Belonging to Third Parties: -£434,060	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £18,993,500	Total Available Revenue Receipts: £12,040,176	
	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 Provider and Asset Monitor:	(c) Amounts due to Servicer, Cash Manager, Standby Account Bank, Corporate Services	
	£1,200	Provider and Asset Monitor: £8,744	
	(d) Amounts due to the Interest Rate Swap Provider: £3,607,908	(d) Amounts due to the Interest Rate Swap Provider: £4,279,554	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £5,403,500	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £0	
	(ii) Amounts due on the Term Advance: £5.634.150	(ii) Amounts due on the Term Advance: £667.240	
	(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: £527.133	
	(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: £4.343.741	(I) Deferred Consideration: £6.557.504	
	(m) Fees due to the Liquidation Member: £0	(m) Fees due to the Liquidation Member: £0	
	(n) Members profit amount: £3,000	(n) Members profit amount: £0	
ncipal receipts (please disclose all parts of waterfall)			
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £41,170,351	(a) Scheduled amounts received from Borrowers: £43,600,814	
	Unscheduled amounts received from Borrowers: £73.082.541	Unscheduled amounts received from Borrowers: £83,257,756	
	Less Further Advances made: -£6.933.435	Less Further Advances made: -£5.264.005	
	(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: £107,319,458	Total Available Principal Receipts: £121,594,565	
	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	1
	(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: £107,319,458	(d) Capital Distribution to Members: £121,594,565	
serve ledger	F 14 444 852	£ 13.917.71	9 £ 14.444
evenue ledger	£ 13,626,148		
incipal ledger	£ 13,026,146		
e-maturity liquidity ledger	N/A	NA 121,594,50	N/A

sset	Covera	ige T	est

Asset Coverage Test		- · · · · · · · · · · · · · · · · · · ·
		Description (please edit if different)
A	£ 6,592,307,715	A: Arrears Adjusted True Balance
В	£ 107,319,458	
C	£ -	C: Retained Cash Contributions
<u>D</u>		D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£ .	
V	£ -	
W	£ -	
X		X: Savings set off balance
Y	£ .	Y : Flexible draw deduction
Z	£ 148,393,610	Z: Negative carry adjustment
Total	£ 6,282,384,528	
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 (%)	N/A	
Maximum asset percentage from DBRS (%)	N/A	
Credit support as derived from ACT (GBP)	£ 1,414,422,028	
Credit support as derived from ACT (%)	29.1%	
.,		
Programme-Level Characteristics		<b>'</b>
Programme currency	EUR	
Programme size	7bn	
Covered bonds principal amount outstanding (GBP, non-GBP serie		
converted at swap FX rate)	£ 4,867,962	500
Covered bonds principal amount outstanding (GBP, non-GBP serie		
converted at current spot rate)	€ 4.822.327	500
Cover pool balance (GBP	£ 7,586,682	
GIC account balance (GBP)	£ 135,390	
Any additional collateral (please specify	£	
Any additional collateral (GBP		
Aggregate balance of off-set mortgages (GBF	£ 867,336	
Aggregate deposits attaching to the cover pool (GBF	£ 268,849	
Aggregate deposits attaching specifically to the off-set mortgage	200,000	
(GBP)	£ 234,402	362
Nominal level of overcollateralisation (GBF	2,853,974,280	
Nominal level of overcollateralisation (%	58.6%	
Number of loans in cover poc	56,273	
Average loan balance (GBP	£ 134	
Weighted average non-Indexed LTV (%	48.2%	
Weighted average Indexed LTV (%	41.0%	
Weighted average seasoning (months	52.3	
Weighted average remaining term (months	217.7	
Weighted average interest rate (%	1.95%	
Standard Variable Rate(s) (%	4.49%	
Constant Pre-Payment Rate (%, current month)	0.87%	
Constant Pre-Payment Rate (%, current month)  Constant Pre-Payment Rate (%, quarterly average	0.87% 1.27%	
Principal Payment Rate (%, current month)	1.27%	
Principal Payment Rate (%, quarterly average)	1.82%	
Constant Default Rate (%, current month)	0.00%	
Constant Default Rate (%, quarterly average)	0.00%	
Fitch Discontinuity Factor (%)	n/a	
Moody's Timely Payment Indicato	Probable	
Mondy's Collectoral Space (9/ including/oveluding quotomic risk)	E 09/ 179/	

#### Mortgage collections

Mortgage collections (scheduled - interest)	£	11,968
Mortgage collections (scheduled - principal)	£	41,170
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	66.149

## Loan Redemptions & Replenishments Since Previous Reporting Date

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

Loan Redemptions & Replenishments Since Previous Reporting	Date			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	749	1.3%	57,679,613	0.8%
Loans bought back by seller(s)	62	0.1%	8,546,038	0.1%
of which are non-performing loans	53	0.1%	6,156,014	0.1%
of which have breached R&Ws	9	0.0%	2,390,023	0.0%
Loans sold into the cover pool	638	1.1%	106,086,475	1.4%

5.0% / 2%

Product Rate Type and Reversionary Profiles						\	Veighted average		
						Remaining teaser			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	49,584	75.8%	6,308,567,535	83.2%	1.88%	30.8	1.47%	6 -0.37%	1.869
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Fixed at origination, reverting to tracker	1,619	2.5%	108,489,842	1.4%	0.90%	0	0.65%	6 0.65%	5.42%
Fixed for life	5	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Tracker at origination, reverting to SVR	108	0.2%	4,712,207	0.1%	3.67%	0	-1.07%	6 -1.07%	0.739
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.00%
Tracker for life	1,658	2.5%	89,893,761	1.2%	0.85%	0	0.60%	6 0.60%	0.90%
SVR, including discount to SVR	12,442	19.0%	1,075,019,614	14.2%	2.45%	0	2.45%	% 0.00%	2.45%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	6 0.00%	0.009
Total	65,416	100.0% £	7,586,682,959	100.0%	1.94%		1.59%	6	1.98%

Stratifications Arrears breakdown	Number	0. (	Amount (GBP)	
Arrears breakdown Current	Number 56,034	% of total number 99.6%	£ 7,557,451,390	% of total amou
0-1 month in arrears				
	202	0.4%	£ 26,780,404	C
-2 months in arrears	37	0.1%	£ 2,451,164	
2-3 months in arrears	0	0.0%	£ -	
3-6 months in arrears	0	0.0%	ε -	(
6-12 months in arrears	0		£ -	0
12+ months in arrears	0	0.0%	£ -	0
Total	56,273	100.0%	£ 7,586,682,959	100.
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amou
0-50%	39,460	70.1%	£ 3,919,490,305	51.
50-55%	3,442	6.1%	£ 636,661,186	8
55-60%	3,617	6.4%	£ 725,526,255	9
60-65%	3,458	6.1%	£ 766,510,107	10
65-70%	2,280	4.1%	£ 529,339,810	7
70-75%	2,115	3.8%	£ 533,062,275	7 5
75-80%	1588	2.8%	£ 401,204,312	5
80-85%	297		£ 71,360,017	0
85-90%	16	0.0%	£ 3,528,691	0
90-95%	0	0.0%	6	0
95-100%	0		0	0
100-105%	0		0	0
105-110%	0	0.0%	6	0
110-125%	0		C .	0
		0.0%	r .	0
125%+ Total	0.0		£ 7,586,682,959	
Total	56,273	100.00%	£ 7,586,682,959	100.0
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total amo
0-50%	46,159	82.0%	£ 5,110,330,640	67
50-55%	3,090 2,647	5.5% 4.7%	£ 681,487,672 £ 627,619,912	9
55-60%				9
60-65%	2,148	3.8%	£ 547,853,562	7
65-70%	1,602	2.8%	£ 430,923,616	5
70-75%	585	1.0%	£ 176,584,075	2
75-80%	25	0.0%	£ 7,760,228	0
80-85%	15	0.0%	£ 3,825,866	0
85-90%	2		£ 297,388	0.
90-95%	0		£ 237,300	0.
	0		c ·	
95-100%	0	0.0%	£ .	0.
100-105%			E -	0.
105-110%	0		Σ -	0.
110-125%	0	0.0%	Ε -	0.
125%+ Total	0	0.0% 100.0%	£ -	0. 100.
Total	56,273	100.0%	£ 7,586,682,959	100.
	Number	% of total number		
Current outstanding balance of loan			Amount (GBP)	% of total amou
0-5,000	1,135	2.0%	2,553,946	0.
0-5,000 5,000-10,000	1,135 1,131	2.0%	2,553,946 8,461,538	0.
0-5,000 5,000-10,000 10,000-25,000	1.135 1.131 4,052	2.0% 2.0% 7.2%	2,553,946 8,461,538 71,544,833	0
0-5,000 5,000-10,000	1,135 1,131	2.0%	2,553,946 8,461,538	0 0 0
0-5,000 5,000-10,000 10,000-25,000	1.135 1.131 4.052 7.302	2 20% 2 20% 7 2% 1 30% 1 2 3%	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193	0 0
0-5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000	1,135 1,131 4,052 7,302	2.0% 2.0% 7.2% 13.0%	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193	0 0 0
0-5,000 10,000-25,000 10,000-25,000 25,000-50,000 75,000-100,000	1.135 1.131 4.052 7.302	2 20% 2 20% 7 2% 1 30% 1 2 3%	2,553,946 8,461,538 71,544,833 274,932,466	0 0 0
0-5,000 5,000-10,000 10,000-25,000 52,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000	1.135 1.131 4.052 7.302 6.934	2.0% 2.2% 7.2% 13.0% 13.0% 11.3% 11.5%	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193 566,957,768 1,292,226,854	0 0 0 3 5 7 17
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	1.135 1.131 4.052 7.302 6.934 6.493 10.432	2 20% 2 20% 7 22% 7 25% 13.0% 13.0% 12.3% 15.5% 15.5% 15.5%	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193 566,957,768 1,292,226,854 1,183,483,707	0 0 3 5 7 7 17
0-5,000 5,000-10,000 10,000-25,000 25,000-5000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000	1.135 1.131 4.052 7.302 6.934 6.493 10.432 6.844	2 0% 2 20% 7 2% 7 3% 13.0% 12.3% 11.5% 11.5% 12.5% 12.7% 12.7%	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193 566,957,768 1,292,226,854 1,183,483,707 988,496,846	0 0 0 3 5 7 17 15 13
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	1.135 1.135	2 20% 2 20% 7 22% 7 23% 1 23% 1 23% 1 23% 1 23% 1 25% 1 3 5 7 7 9 9 4 4 8 8 4 8 8 8 8 8 8 8 8 8 8 8 8 8	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193 566,957,768 1,292,226,854 1,183,483,707 989,496,846 733,968,391	0 0 3 5 7 17 15 13 9
0-5,000 10,000 10,000-25,000 25,000-5000 50,000-75,000 75,000-100,000 150,000-250,000 150,000-250,000 150,000-250,000 250,000-300,000 250,000-300,000	1.135 1.131 1.131 1.131 1.131 1.131 1.131 1.132	2 0% 2 20% 7 2% 13.0% 13.0% 12.2% 11.5% 15.5% 12.2% 4.2% 4.2% 4.2% 4.2%	2.553,946 8.461,538 71,544,843 274,932,466 433,419,193 566,957,768 1,292,226,854 1,183,483,707 989,496,846 733,968,391 529,379,541	0 0 3 5 7 17 15 13 9
0-5,000 10,000 10,000-25,000 10,000-25,000 50,000-75,000 75,000-100,000 110,000-150,000 110,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000	1,135 1,131 4,052 7,302 6,934 6,493 10,432 6,844 4,440 2,692 1,637	2 20% 2 20% 7 22% 7 25% 13.0% 13.0% 12.3% 11.5% 15.2% 7.9% 4.5% 9.5% 9.5% 9.5% 9.5% 9.5% 9.5% 9.5% 9	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193 566,957,768 1,292,226,844 1,183,483,707 999,466,646 733,968,391 529,379,541 402,646,652	0 0 3 5 7 17 15 13 9
0-5,000 10,000 110,000-25,000 25,000-50,000 50,000-75,000 75,000-10,000 100,000-150,000 100,000-150,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-400,000	1.135 1.131 4.052 7.3002 8.934 6.493 10,493 6.844 4.40 2.692 1.637 1.078	2 0% 2 20% 7 72% 13.0% 11.3% 12.3% 12.3% 13.5% 14.5% 15.5% 16.5% 17.9% 18.5% 19.5% 19.5% 19.5% 19.5% 19.5% 19.5% 19.5%	2,553,946 8,461,538 71,544,833 274,932,466 433,419,193 566,957,768 1,282,226,684 1,183,483,707 999,496,846 733,968,391 529,379,541 402,646,652 305,547,066	0 0 0 3 5 7 17 15 13
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		CB3 Covered Bollds						
le :	Number	% of total number	Amount (GBP)					
Seasoning 0-12 months	Number 5,758	% of total number		% of total amount 13.6%				
12-24 months	6.159	10.2%		14.0%				
24-36 months	5,586	9.9%		12.6%				
36-48 months	6,606	11.7%						
48-60 months	8,052	14.3%	£ 1,151,824,916	15.2%				
60-72 months	5,472	9.7%		9.3%				
72-84 months	3,398	6.0%		5.4%				
84-96 months	2,609	4.6%		3.7%				
96-108 months	2,608	4.6%		3.3%				
108-120 months	1,888	3.4% 6.1%		2.0%				
120-150 months 150-180 months	3,422 2,472	4.4%		3.5% 2.3%				
180+ months	2,243	4.0%		1.6%				
Total	56,273	100.0%						
			,,					
Interest payment type	Number	% of total number		% of total amount				
Fixed	48,893	74.7%						
SVR	13,246	20.2%		14.9%				
Tracker	3,277	5.0%	198,383,602	2.6%				
Other (please specify)_Capped	0 65.416	0.0% 100.00%	£ 7.586.682.959	0.0% 100.00%				
Total	65,416	100.00%	1,586,682,959	100.00%				
Lean nurness time	Number	% of total number	Amount (GBP)	9/ of total ama:				
Loan purpose type Owner-occupied	Number 65.403	% of total number	7,584,721,403	% of total amount 100.0%				
Buy-to-let	65,403	0.0%		0.0%				
Second home	0	0.0%		0.0%				
Total	65,416	100.0%	£ 7,586,682,959					
Income verification type	Number	% of total number	Amount (GBP)	% of total amount				
Fully verified	56,273	100.0%	7,586,682,959	100.0%				
Fast-track	0	0.0%	0	0.0%				
Self-certified	0	0.0%	0	0.0%				
Total	56,273	100.0%	7,586,682,959	100.0%				
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount				
0-30 months	Number 2.584	% of total number						
30-60 months	4,319	7.7%						
60-120 months	12,050	21.4%	£ 900,208,769	11.9%				
120-180 months	12,310	21.9%	£ 1,505,732,875	19.8%				
180-240 months	10,998	19.5%		24.5%				
240-300 months	7,992	14.2%		22.0%				
300-360 months	4,125	7.3%		12.8%				
360+ months Total	1,895 56,273	3.4% 100.0%		6.0% 100.0%				
Total	56,273	100.0%	£ 7,586,682,959	100.0%				
Employment status	Number	% of total number	Amount (GBP)	% of total amount				
Employed	41,686	74.1%		67.8%				
Self-employed	13,049	23.2%		30.4%				
Unemployed	125	0.2%		0.1%				
Retired	807	1.4%		0.4%				
Guarantor	0	0.0%		0.0%				
Other	606	1.1%		1.2%				
Total	56,273	100.0%	£ 7,586,682,959	100.0%				
Coursed Bonds Cutstanding Associated Booksethers (alone di								
Covered Bonds Outstanding, Associated Derivatives (please dis Series **	sciose for all portus outstanding)	1	0	0	40	44	40	40
Issue date	22/07/08	20/11/08	12/01/17	13/11/18	20/06/19	15/01/20	02/04/20	08/07/21
Original rating (Moody's/S&P/Fitch/DBRS)	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		Aaa / NR / AAA			
Denomination	GBP	GBP	EUR	GBP	EUR	GBP	GBP	EUR
Amount at issuance	1,500,000,000	500,000,000	500,000,000	600,000,000	500,000,000	500,000,000	850,000,000	750,000,000
Amount outstanding	900,000,000	500,000,000	500,000,000	600,000,000	500,000,000	500,000,000	850,000,000	750,000,000
FX swap rate (rate:£1)	1.000	1.000	0.856	1.000	0.889	1.000	1.000	0.861
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/07/22 24/07/23	24/11/22 24/11/23	12/01/24	13/11/23	20/06/26	15/01/25 15/01/26	02/04/24 02/04/25	07/07/28 07/07/29
Legal final maturity date	24/07/23 XS0378817240	24/11/23 XS0400750542	12/01/25 XS1529880368	13/11/24 XS1908278440	20/06/27 XS2015230365	15/01/26 XS2101343528	02/04/25 XS2149428109	07/07/29 XS2360599281
Stock exchange listing	XS0376817240	X50400750542 LSE	AS1529000300 LSE		LSE	X52101343528	1 SF	LSE
Coupon payment frequency	Monthly	Monthly	Annually	Quarterly	Annually	Quarterly	Quarterly	Annually
Coupon payment date	24/01/22	24/01/22	12/01/22	14/02/22	20/06/22	17/01/22	04/01/22	08/07/22
Coupon (rate if fixed, margin and reference rate if floating)	0.724%	0.724%	0.500%	0.681%	0.125%	0.606%	0.867%	0.010%
Margin payable under extended maturity period (%)	0.530%	0.530%	1.763%	0.720%	1.528%	0.520%	0.800%	1.020%
Swap counterparty/ies	N/A	N/A	Natixis	N/A	HSBC Bank plc	N/A	N/A	N/A
Swap notional denomination	N/A	N/A		N/A	EUR	N/A	N/A	N/A
Swap notional amount	N/A	N/A	500,000,000	N/A	500,000,000	N/A	N/A	N/A

#### 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 leas 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



DBRS				
Rating trigger	Current rating			
N/A	N/A			