RCB 3 Annex 2D: Asset Pool Notification Form

Completing the form
Please complete all fields in blue.
Unless specified otherwise, please report data as of the End Date of reporting period.

This Asset Notification Form must be submitted each month and published by the issuer on a secure, password-protected website
This form must also be sent at least five business days prior to any proposed assets transfer(giving details of the size and composition of the transfer) when such transfer changes the level of over collateralisation by 5% or more.

Warning
Knowingly or recklessly giving us false or misleading information may be a criminal offence (Regulation 38 of the RCB Regulations and section 398 of the Financial Services and Markets Act 2000).

Sending the form
Send this form to us by email to rcb@fsa.gov.uk. It is our preference for all correspondence to be submitted electronically. If this is not possible your form may also be submitted by post or by hand to the address below.

Regulated Covered Bonds Team Markets Division The Financial Conduct Authority 25 The North Colonnade Canary Wharf London E14 5HS

Administration

Administration	
Name of issuer	Leeds Building Society
Name of RCB programme	Leeds Building Society
	Dorota Higgins
	Assistant Structured Funding Analyst
	Leeds Building Society
	105 Albion Street
	LS1 5AS
Name, job title and contact details of person validating this form	0113 2257720
Date of form submission	18/04/18
Start Date of reporting period	01/03/18
End Date of reporting period	31/03/18
	http://www.leedsbuildingsociety.co.uk/trea
Web links - prospectus, transaction documents, loan-level data	sury/wholesale/covered-bonds-terms/

Counterparties, Ratings

	Counterparty/ies	
Covered bonds		
Issuer	Leeds Building Society	
Seller(s)	Leeds Building Society	
Cash manager	Leeds Building Society	
Account bank	Leeds Building Society	
Stand-by account bank	Barclays Bank Plc	
Servicer(s)	Leeds Building Society	
Stand-by servicer(s)	N/A	
Swap provider(s) on cover pool	Leeds Building Society	
Stand-by swap provider(s) on cover pool	N/A	
Swap notional amount(s) (GBP)	Asset Swap Leeds Building Society	
Swap notional amount(s) (GBP)	Issue 3 HSBC Bank PLC	
Swap notional amount(s) (GBP)	Issue 4 HSBC Bank PLC	
Swap notional amount(s) (GBP)	Issue 9 HSBC Bank PLC	
Swap notional amount(s) (GBP)	Issue 10 Natixis	
Swap notional maturity/ies	Asset Swap	0
Swap notional maturity/ies	Issue 3 2500000	000
Swap notional maturity/ies	Issue 4 2500000	000
Swap notional maturity/ies	Issue 9 3985000	000
Swap notional maturity/ies	Issue 10 4405000	000
LLP receive rate/margin	Asset Swap 2.46	391
LLP receive rate/margin		375
LLP receive rate/margin	Issue 4	.25
LLP receive rate/margin	Issue 9* 0.1	125
LLP receive rate/margin		0.5
LLP pay rate/margin	Asset Swap 2	.75
LLP pay rate/margin		393
LLP pay rate/margin	Issue 4 2.0	098
LLP pay rate/margin	Issue 9* 1.3	308
LLP pay rate/margin	Issue 10* 1.3	313

Fitch		Moody's		S&P		DBRS	
Rating trigger	Current rating						
N/A / N/A	F1 / A-	N/A / N/A	P-2 / A3	N/A / N/A	N/A / N/A	N/A / N/A	N/A / N/A
N/A / N/A	F1 / A-	N/A / N/A	P-2 / A3	N/A / N/A	N/A / N/A	N/A / N/A	N/A / N/A
N/A / BBB-	F1 / A-	N/A / Baa3	P-2 / A3	N/A / N/A	N/A / N/A	N/A / N/A	N/A / N/A
F1 / N/A	F1 / A-	P-1 / N/A	P-2 / A3	N/A / N/A	N/A / N/A	N/A / N/A	N/A / N/A
F1 / N/A	F1 / A*+	P-1 / N/A	P-1 / A2	N/A / N/A	A-1 / A	N/A / N/A	R-1L/A
F2 / BBB-	F1 / A-	P-2 / Baa2	P-2 / A3	N/A / N/A	N/A / N/A	N/A / N/A	N/A / N/A
N/A / N/A							
F3 / BBB-	F1 / A-	P-2 / A3	P-2 / A3	N/A / N/A	N/A / N/A	N/A / N/A	N/A / N/A
N/A / N/A							

Collateral posting amount(s) (GBP)	Asset Swap	0
Collateral posting amount(s) (GBP)	Issue 3	16263507
Collateral posting amount(s) (GBP)	Issue 4	6247946
Collateral posting amount(s) (GBP)	Issue 9*	40757814
Collateral posting amount(s) (GBP)	Issue 10*	905463

^{*}Economic position of two swaps

*Leonomic position of two swaps

*Leonotes positive watch

*Leonotes negative watch

*Counts, Ledgers

		Value as of Start Date of	Targeted Value
	Value as of End Date of reporting period	reporting period	rargeled value
Revenue Ledger - Beginning Balance (at start of month)	£ 5,511,137	£ 6,212,113	N/A
Revenue Ledger - Interest on Mortgage	£ 5,712,561	£ 5,421,769	N/A
Revenue Ledger - Interest on GIC	£ 12,446	£ 14,046	N/A
Revenue Ledger - Interest on Sub Assets	£ -	£ -	N/A
Revenue Ledger - Interest on Authorised Investments	£ -	£ -	N/A
Revenue Ledger - Excess Funds on Reserve	-£ 3,690,016	-£ 4,474,698	N/A
Revenue Ledger - Other Revenue	£ 50,997	£ 89,368	N/A
Revenue Ledger - Amounts transferred from / (to) Reserve Fund	£ 405,022	£ 689,676	£ -
Revenue Ledger - Cash Capital Contribution deemed to be revenue	£ -	£ -	N/A
Revenue Ledger - Net interest from / (to) Interest Rate Swap Provider	-£ 517,481	-£ 585,244	N/A
Revenue Ledger - Interest (to) Covered Bond Swap Providers	-£ 1,705,881	-£ 1,840,665	N/A
Revenue Ledger - Interest paid on Covered Bonds without Covered Bonds Swaps	£	£	N/A
Revenue Ledger - Payments made (third parties, Leeds etc)	-£ 525	-£ 525	N/A
Revenue Ledger - Amounts transferred from/(to) Interest Accumulation Ledger	-£ 14,703	-£ 14,703	N/A
Principal Ledger - Beginning Balance (at start of month)	£ 52,055,109	£ 67,038,852	N/A
Principal Ledger - Principal repayments under mortgages	£ 32,718,847	£ 52,055,109	N/A
Principal Ledger - Proceeds from Term Advances	£	£	N/A
Principal Ledger - Mortgages Purchased	£ -	£ -	N/A
Principal Ledger - Cash Capital Contributions deemed to be principal	£ -	£ -	N/A
Principal Ledger - Proceeds from Mortgage Sales	£ -	£ -	N/A
Principal Ledger - Principal payments to Covered Bonds Swap Providers	£ -	£ -	N/A
Principal Ledger - Principal paid on Covered Bonds without Covered Bonds Swaps	£	£	N/A
Principal Ledger - Capital Distribution	-£ 52,055,109	-£ 67,038,852	N/A
Reserve ledger	£ 5,793,277	£ 6,198,299	N/A
Revenue ledger	£ 5,763,558	£ 5,511,137	N/A
Interest accumulation ledger	£ 44,109	£ 29,406	N/A
Principal ledger	£ 32,718,847	£ 52,055,109	N/A
Pre-maturity liquidity ledger	N/A	N/A	N/A

Asset Coverage Test

Asset Coverage Test			
		Value	Description (please edit if dif
A	£	1,884,593,285	Adjusted current balance
В	£	32,718,847	Principal collections not yet applied
0			
C	£	<u>-</u>	Qualifying additional collateral
D	£	-	Substitute assets
E	£	-	Proceeds of sold mortgage loans
V	£	-	Set-off offset loans
W	£	-	Personal secured loans
X	£		Flexible draw capacity
Υ	£	12,877,837	Set-off
Z	£	68,362,770	Negative Carry
Total	£	1,836,071,525	
Method used for calculating component 'A'	A(ii)		
Asset percentage (%)		83.0%	
Maximum asset percentage from Fitch (%)		89.5%	
Maximum asset percentage from Moody's (%)		99.5%	
Maximum asset percentage from S&P (%)		N/A	1
Maximum asset percentage from DBRS (%)		N/A	1
Credit support as derived from ACT (GBP)	£	477,821,525]
Credit support as derived from ACT (%)		35.2%	
			1

Programme-Level Characteristics

Programme currency	Euros
Programme size	7 billion Euros
Covered bonds principal amount outstanding (GBP, non-GBP series converted at swap FX rate)	£ 1,358,250,000
Covered bonds principal amount outstanding (GBP, non-GBP series converted at current spot	
rate)	£ 1,398,340,000
Cover pool balance (GBP)	£ 2,270,594,319
GIC account balance (GBP)	£ 44,874,957
Any additional collateral (please specify)	£ -
Any additional collateral (GBP)	£ -
Aggregate balance of off-set mortgages (GBP)	£ -
Aggregate deposits attaching to the cover pool (GBP)	£ 12,877,837
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£ -
Nominal level of overcollateralisation (GBP)	£ 912,344,319
Nominal level of overcollateralisation (%)	67.2%
Number of loans in cover pool	22,047
Average loan balance (GBP)	£ 102,989
Weighted average non-indexed LTV (%)	58.7%
Weighted average indexed LTV (%)	52.6%
Weighted average seasoning (months)	45.1
Weighted average remaining term (months)	229.7
Weighted average interest rate (%)	2.9%
Standard Variable Rate(s) (%)	5.7%
Constant Pre-Payment Rate (%, current month)	1.1%
Constant Pre-Payment Rate (%, quarterly average)	1.8%
Principal Payment Rate (%, current month)	1.4%
Principal Payment Rate (%, quarterly average)	2.2%
Constant Default Rate (%, current month)	0.0%
Constant Default Rate (%, quarterly average)	0.0%
Fitch Payment Continuity Uplift	6
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%)	5.0%

Mortgage collections

Mortgage collections (scheduled - interest)	£	5,707,863
Mortgage collections (scheduled - principal)	£	7,219,607
Mortgage collections (unscheduled - interest)	£	-
Mortgage collections (unscheduled - principal)	£	25,499,240

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	250	1%	21,614,545	1%
Loans bought back by seller(s)	298	1%	26,533,455	1%
of which are non-performing loans	14	0%	867,531	0%
of which have breached R&Ws	34	0%	4,051,379	0%
Loans sold into the cover pool	0	0%	0	0%

Product Rate Type and Reversionary Profiles					V	leighted average			
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	% Current rate	(months)	% Current margin	% Reversionary margin	% Initial rate
Fixed at origination, reverting to SVR	19,605	89%	2,093,689,591	92%	3%	24.8	0%	0%	3%
Fixed at origination, reverting to Libor	1	0%	271249		3%	0	0%	2%	5%
Fixed at origination, reverting to tracker	321	1%	23454207	1%	3%	0.0	0%	1%	5%
Fixed for life	1	0%	259142	0%	3%	0	0%	0%	3%
Tracker at origination, reverting to SVR	357	2%	17636694	1%	6%	0.3	0%	0%	5%
Tracker at origination, reverting to Libor	0	0%	0	0%	0%	0	0%	0%	0%
Tracker for life	76	0%	7006508	0%	2%	0	1%	1%	6%
SVR, including discount to SVR	1,686	8%	128276928	6%	4%	21.9	-2%	0%	3%
Libor	0	0%	0	0%	0%	0	0%	0%	0%
Total	22,047		£ 2,270,594,319		2.92%		-0.11%		2.79%

Stratifications				
Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	21,691	98%	£ 2,248,270,504	99%
0-1 month in arrears	304	1%	£ 18,975,628	1%
1-2 months in arrears	42	0%	£ 2,892,943	0%
2-3 months in arrears	10	0%	£ 455,244	0%
3-6 months in arrears	0	0%	£ -	0%
6-12 months in arrears	0	0%	£ -	0%
12+ months in arrears	0	0%	£ -	0%
Total	22,047		£ 2,270,594,319	

Current non-indexed LTV	Number	% of total number	Α Α	Amount (GBP)	% of total amount
0-50%	9,2	42 %	£	584,041,926	26%
50-55%	1,3	6%	£	157,463,025	7%
55-60%	1,8	9 8%	£	213,913,084	9%
60-65%	2,0	33 9%	£	260,443,750	11%
65-70%	3,0	14%	£	403,735,411	18%
70-75%	2,7	40 12%	£	397,430,842	18%
75-80%	1,2	66 6%	£	182,845,292	8%
80-85%	3	37 2%	£	50,565,484	2%
85-90%		0%	£	12,721,519	1%
90-95%		7 0%	£	5,982,173	0%
95-100%		9 0%	£	1,451,813	0%
100-105%		0 0%	£		0%
105-110%		0 0%	£		0%
110-125%		0 0%	£	-	0%
125%+		0 0%	£	-	0%
Total	22,0	17 100.00	1% £	2,270,594,319	100

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	11,264	51%	£ 811,031,058	36%
50-55%	2,194	10%	£ 266,226,149	12%
55-60%	2,614	12%	£ 337,982,018	15%
60-65%	2,648	12%	£ 365,300,049	16%
65-70%	1,913	9%	£ 275,328,619	12%
70-75%	1,059	5%	£ 163,534,376	7%
75-80%	282	1%	£ 44,175,892	2%
80-85%	58	0%	£ 5,711,153	0%
85-90%	15	0%	£ 1,305,005	0%
90-95%	0	0%	£ -	0%
95-100%	0	0%	£ -	0%
100-105%	0	0%	£ -	0%
105-110%	0	0%	£ -	0%
110-125%	0	0%	£ -	0%
125%+	0	0%	£ -	0%
Total	22,047		£ 2,270,594,319	

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	425	2%	914,336	0%
5,000-10,000	420	2%	3,187,137	0%
10,000-25,000	1,656	8%	29,256,011	1%
25,000-50,000	3,400	15%	128,768,194	6%
50,000-75,000	3,630	16%	225,849,366	10%
75,000-100,000	3,183	14%	278,254,374	12%
100,000-150,000	4,590	21%	561,799,534	25%
150,000-200,000	2,546	12%	438,275,344	19%
200,000-250,000	1,084	5%	239,956,611	11%
250,000-300,000	530	2%	144,457,931	6%
300,000-350,000	268	1%	85,819,314	4%
350,000-400,000	146	1%	54,547,577	2%
400,000-450,000	84	0%	35,327,490	2%
450,000-500,000	47	0%	22,043,627	1%
500,000-600,000	26	0%	13,896,386	1%
600,000-700,000	8	0%	5,130,791	0%
700,000-800,000	3	0%	2,249,968	0%
800,000-900,000	1	0%	860,331	0%
900,000-1,000,000	0	0%	0	0%
1,000,000 +	0	0%	0	0%
Total	22,047		£ 2,270,594,319	

Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	1,151	5%	117,280,764	5%
East Midlands	1,729	8%	179,478,202	8%
London	1,761	8%	336,031,006	15%
North	1,521	7%	110,433,235	5%
North West	2,383	11%	205,656,106	9%
Northern Ireland	910	4%	58,397,781	3%
Outer Metro	0	0%	0	0%
South East	3,158	14%	444,978,699	20%
South West	1,655	8%	185,668,209	8%
Scotland	1,369	6%	100,761,152	4%
Wales	1,002	5%	80,533,300	4%
West Midlands	1,940	9%	185,244,608	8%
Yorkshire	3,468	16%	266,131,259	12%
Other	0	0%	0	0%
Total	22,047		£ 2,270,594,319	

In	Nt. ask as		0/ - f t - t - l	A (ODD)	0/ - f t - t - l t
Repayment type	Number	17,448	% of total number 79%	Amount (GBP) £ 1,732,492,569	% of total amount 76%
Capital repayment					
Part-and-part		568	3%	£ 81,011,122	4%
Interest-only		4,031	18%	£ 457,090,628	20%
Offset Total		22,047	0%	£ 2,270,594,319	0%
Total	£	22,047		£ 2,270,594,319	
Seasoning	Number	1	% of total number	Amount (GBP)	% of total amount
0-12 months	Number	286	1%	£ 38,470,232	% or total amount
12-24 months		5,269	24%	£ 30,470,232 £ 774,096,252	34%
24-36 months		4,287	19%	£ 522,681,776	23%
36-48 months		2,496	11%	£ 263,914,775	12%
48-60 months		1,848	8%	£ 187,559,864	8%
60-72 months		1,139	5%	£ 85,284,419	4%
72-84 months		1,159	5%	£ 69,667,170	3%
84-96 months		925	4%	£ 53,602,003	2%
96-108 months		620	3%	£ 36,444,910	2%
108-120 months		525	2%	£ 34,912,462	2%
120-150 months		2,839	13%	£ 168,542,008	7%
150-180 months		654	3%	£ 35,418,448	2%
180+ months		004	0%	£ 35,416,446	0%
Total		22,047	U /0	£ 2,270,594,319	070
. 5141	<u> </u>	22,071		~ 2,210,007,013	
Interest payment type	Number	1	% of total number	Amount (GBP)	% of total amount
Fixed	runibei	15,864	72%	1,895,113,989	% of total amount
SVR		5,780	26%	343,880,680	15%
Tracker		403	2%	31,599,650	1%
Other (please specify)		0	0%	01,000,000	0%
Total		22,047	0 /6	£ 2,270,594,319	070
1000	<u> </u>	22,0		2,210,001,010	
Loan purpose type	Number		% of total number	Amount (GBP)	% of total amount
Owner-occupied	Titalii.	18,997	86%	1,975,838,985	87%
Buy-to-let		3,050	14%	294,755,335	13%
Second home		0	0%	0	0%
Total		22,047		£ 2,270,594,319	
	1				
Income verification type					
	Number	1	% of total number	Amount (GBP)	% of total amount
	Number	22.047	% of total number	Amount (GBP) 2,270,594,319	% of total amount 100%
Fully verified Fast-track	Number	22,047	100%	Amount (GBP) 2,270,594,319 0	% of total amount 100% 0%
Fully verified	Number			2,270,594,319	100%
Fully verified Fast-track	Number	0	100% 0%	2,270,594,319	100% 0%
Fully verified Fast-track Self-certified	Number	0	100% 0%	2,270,594,319 0 0	100% 0%
Fully verified Fast-track Self-certified Total	Number Number	0	100% 0%	2,270,594,319 0 0	100% 0%
Fully verified Fast-track Self-certified Total		0	100% 0% 0%	2,270,594,319 0 0 £ 2,270,594,319	100% 0% 0%
Fully verified Fast-track Self-certified Total Remaining term of loan		0 0 22,047	100% 0% 0%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP)	100% 0% 0% 0%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months		0 0 22,047	100% 0% 0% % of total number 3%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476	100% 0% 0% % of total amount 1%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months		743 1,395	100% 0% 0% ** of total number 3% 6%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746	100% 0% 0% % of total amount 1% 3%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months		743 1,395 3,830	100% 0% 0% % of total number 3% 6% 17%	2,270,594,319 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215	100% 0% 0% % of total amount 1% 3% 11%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months		743 1,395 3,830 4,591	100% 0% 0% % of total number 3% 6% 17% 21%	2,270,594,319 0 1 2,270,594,319 Amount (GBP) 1 22,428,476 1 67,249,746 1 245,048,215 1 388,277,342	100% 0% 0% % of total amount 1% 3% 111% 17%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 180-240 months		743 1,395 3,830 4,591 3,773	100% 0% 0% % of total number 3% 6% 17% 21%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845	100% 0% 0% 0% % of total amount 1% 3% 11% 17%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months		743 1,395 3,830 4,591 3,773 4,175 2,163 1,377	100% 0% 0% % of total number 3% 6% 17% 21% 17%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392	100% 0% 0% 0% % of total amount 1% 3% 11% 17% 19% 26%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 120-40 months 240-300 months 300-360 months		743 1,395 3,830 4,591 4,175 2,163	100% 0% 0% % of total number 3% 6% 17% 21% 17% 19%	2,270,594,319 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774	100% 0% 0% 0% % of total amount 1% 3% 11% 17% 19% 26% 14%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 180-240 months 300-360 months 300-360 months 360+ months		743 1,395 3,830 4,591 3,773 4,175 2,163 1,377	100% 0% 0% % of total number 3% 6% 17% 21% 17% 19%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531	100% 0% 0% 0% % of total amount 1% 3% 11% 17% 19% 26% 14%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 180-240 months 300-360 months 300-360 months 360+ months		743 1,395 3,830 4,591 3,773 4,175 2,163 1,377	100% 0% 0% % of total number 3% 6% 17% 21% 17% 19%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531	100% 0% 0% 0% % of total amount 1% 3% 11% 17% 19% 26% 14%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 120-180 months 120-180 months 180-240 months 240-300 months 300-360 months 300-360 months Total	Number	743 1,395 3,830 4,591 3,773 4,175 2,163 1,377	100% 0% 0% % of total number 3% 6% 17% 21% 17% 19% 10% 6%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531 2,270,594,319	100% 0% 0% 0% % of total amount 1% 3% 11% 17% 19% 26% 14% 9%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 120-180 months 240-300 months 300-360 months Total Employment status	Number	743 1,395 3,830 4,591 3,773 4,175 2,163 1,377 22,047	100% 0% 0% % of total number 3% 6% 17% 21% 17% 19% 10% 6%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531 2,270,594,319 Amount (GBP)	100% 0% 0% 0% % of total amount 1% 3% 111% 17% 19% 26% 14% 9% % of total amount 84% 111%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 180-240 months 300-360 months 300-360 months Employeent status Employeed	Number	743 1,395 3,830 4,591 3,773 4,175 2,163 1,377 22,047	100% 0% 0% % of total number 3% 6% 17% 21% 17% 19% 10% 6%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531 2,270,594,319 Amount (GBP) £ 1,915,333,080 £ 256,357,790 £ 4,560,753	100% 0% 0% 0% % of total amount 1% 3% 111% 17% 19% 26% 144% 9%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 180-240 months 300-360 months 360+ months Total Employment status Employed Self-employed	Number	743 1,395 3,830 4,591 3,773 4,175 2,163 1,377 22,047	100% 0% 0% 0% % of total number 3% 6% 17% 21% 17% 19% 6% 10% 6% % of total number 80% 11%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531 2,270,594,319 Amount (GBP) £ 1,915,333,080 £ 256,357,790	100% 0% 0% 0% % of total amount 1% 3% 111% 17% 19% 26% 14% 9% % of total amount 84% 111%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 120-180 months 120-180 months 240-300 months 300-360 months Total Employment status Employed Unemployed Unemployed	Number	743 1,395 3,830 4,591 3,773 4,175 2,163 1,377 22,047	100% 0% 0% 0% % of total number 3% 6% 17% 21% 17% 19% 6% **Of total number 80% 11% 0%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531 2,270,594,319 Amount (GBP) £ 1,915,333,080 £ 256,357,790 £ 4,560,753	100% 0% 0% 0% % of total amount 1% 3% 111% 17% 19% 26% 144% 9% % of total amount 84% 11% 0% 3% 11%
Fully verified Fast-track Self-certified Total Remaining term of loan 0-30 months 30-60 months 60-120 months 120-180 months 120-180 months 240-300 months 300-360 months Total Employment status Employed Self-employed Unemployed Retired	Number	743 1,395 3,830 4,591 3,773 4,175 2,163 1,377 22,047	100% 0% 0% 0% % of total number 3% 6% 17% 21% 17% 19% 6% **Of total number 80% 11% 0% 7%	2,270,594,319 0 0 £ 2,270,594,319 Amount (GBP) £ 22,428,476 £ 67,249,746 £ 245,048,215 £ 388,277,342 £ 429,312,845 £ 585,674,392 £ 322,856,774 £ 209,746,531 2,270,594,319 Amount (GBP) £ 1,915,333,080 £ 256,357,790 £ 4,560,753 £ 64,143,344	100% 0% 0% 0% 0% % of total amount 1% 3% 11% 17% 26% 14% 9% % of total amount 84% 11% 0% 3%

Covered Bonds Outstanding, Associated Derivatives(please disclose for all bonds outstanding)

Series		3 4	7	9	10
Issue date	16/11/1	17/06/11	01/10/14	21/04/16	03/07/17
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / N/A / AAA / N/A				
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / N/A / AAA / N/A				
Denomination	GBP	GBP		EUR	EUR
Amount at issuance	250,000,00	250,000,000	19,250,000	500,000,000	500,000,000
Amount outstanding	250,000,00	250,000,000	19,250,000	500,000,000	500,000,000
FX swap rate (rate:£1)	1.00			1.255	1.135
Maturity type (hard/soft-bullet/pass-through)	Soft-bullet	Soft-bullet	Soft-bullet	Soft-bullet	Soft-bullet
Scheduled final maturity date	16/11/2	17/12/18	01/10/19	21/04/20	03/07/24
Legal final maturity date	16/11/2			21/04/21	03/07/25
ISIN	XS0559312243	XS0635000036	XS1112001067	XS1398337086	XS1640668353
Stock exchange listing	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Quarterly	Annual	Annual
Coupon payment date	16/11/1				
Coupon (rate if fixed, margin and reference rate if floating)	4.8759		0.4% 3 mnth GBP LIBOR	0.125%	
Margin payable under extended maturity period (%)	1.7509		0.400%	0.270%	0.170%
Swap counterparty/ies	HSBC Bank PLC	HSBC Bank PLC	N/A	HSBC Bank PLC	Natixis
Swap notional denomination	GBP	GBP	N/A	EUR	EUR
Swap notional amount	250,000,00			500,000,000	500,000,000
Swap notional maturity	16/11/2		N/A	21/04/20	03/07/24
LLP receive rate/margin	4.875%/0%	4.25%/0%	N/A	0.125%/0%	0.5%/0%
LLP pay rate/margin	2.393/1.89	2.098/1.59	N/A	1.308/0.799	1.313/0.799
Collateral posting amount	£ 16,263,507	£ 6,247,946	£ -	£ 40,757,814	£ 905,463

Conateral posting amount		-1 1		,,
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, failure of Asset Coverage Test or insolvency	If any of the conditions, events or acts detailed in section 9 (a) 'Terms and Conditions of the Covered Bonds' in the prospectus occur.	No	Issuer Acceleration notice served on the Issuer, triggers the Notice to Pay to the LLP, Guarantee Priority of Payments; transfer of the legal title to the loans to the LLP
	LLP failure to pay, failure of Amortisation Test, insolvency / liquidation / winding up of the LLP etc.	If any of the conditions, events or acts detailed in section 9 (b) 'Terms and Conditions of the Covered Bonds' in the prospectus occur.	No	Triggers an LLP Acceleration Notice, all covered bonds outstanding become immediately due and payable against the LLP; Post-Enforcement Priority of Payments
Seller short term rating trigger	Seller's short term rating below requirement levels	Below P-2/F2 (Moody's / Fitch)	No	In the event of the Seller being assigned a short term rating below the required levels, the Servicer undertakes that it would redirect all direct debits from Borrowers to the Covered Bond Collection Account. All amounts credited to the CB Collection Amount shall be paid to the Stand-by GIC Account
Seller long term rating trigger	Seller's long term rating below requirement levels	Below Baa2/BBB- (Moody's / Fitch)	No	In the event of the Seller being assigned a long term rating below the required levels the Seller (unless Moody's and/or, Fitch, confirms that the current ratings of the Covered Bonds will not be adversely affected) will deliver to the LLP, the Security Trustee (upon request) and the Rating Agencies, the names and addresses of the Borrowers with Loans in the pool and a draft letter of notice to the Borrowers of the sale and assignment of the loans and related securities to the LLP
	Servicer's ratings fall below required levels	a) Below Baa1 (Moody's) b) Below Baa2/BBB- (Moody's / Fitch)	a) Nob) No	a) Servicer to appoint back-up servicer facilitator within 60 days b) With the help of back-up servicer facilitator, to appoint replacement servicer and enter into a back-up servicing deed
	Cash Manager's ratings fall below required levels	a) Below Baa1 (Moody's) b) Below Baa3/BBB- (Moody's / Fitch)	a) Nob) No	a) Cash Manager to appoint back-up cash manager facilitator within 60 days b) With the help of back-up cash manager facilitator, to appoint replacement cash manager and enter into a back-up cash management agreement within 60 days

Asset Coverage Test	Failure of the Asset Coverage Test on any Calculation Date	Adjusted Aggregate Loan Amount is less than the sterling equivalent of the Aggregate Principal Amount outstanding of the Covered Bonds	No	If not remedied within three calculation dates after the Asset Coverage Test Breach Notice, triggers Issuer Event of Default and Notice to Pay to LLP
	Following an Issuer Event of Default the yield on the loans must at least meet the minimum requirements	The aggregate amount of interest received on the Loans and amounts under the Interest Rate Swap Agreement must give a yield on the Loans of at least LIBOR plus 0.20 per cent	Not applicable	Increase Standard Variable Rate and/or other discretionary rates or margins
	Failure of the Amortisation Test on any Calculation Date following an Issuer Event of Default	Amortisation Test Aggregate Loan Amount is less than the Sterling Equivalent of the aggregate Principal Amount Outstanding of the Covered Bonds	Not applicable	If on any Calculation Date following service of Notice to Pay on the LLP, the Amortisation test is breached an LLP Event of Default will occur
	Interest Rate Swap Provider Ratings Downgrade	Moody's below P-1/A2 (First Trigger) or P-2/A3 (Second Trigger); or Fitch below F1/A (Initial Trigger), or F2/BBB+ (First Subsequent Trigger), or F3/BBB- (Second Subsequent Trigger)	Yes	Collateral posting and/or replacement of the swap counterparty and/or procure a guarantor
	Account Bank's short term rating fall below required levels	Rating below P-1 (Moody's) or F1/A (Fitch)	Yes	GIC Account and Transaction Account will be transferred to a sufficiently rated bank, or Account Bank receives guarantee from a sufficiently rated financial institution
	Providers' ratings fall below required levels	Rating below P-1 (Moody's) or F1/A (Fitch)	No	Stand-by Transaction Account / Stand-by GIC Provider must be replaced or have its obligations guaranteed by a sufficiently rated financial institution
	Cash Manager's rating fall below required levels		No	Within 10 days of the occurrence of the Cash Manager Relevant Event, and thereafter if a Required Coupon Amount Shortfall exists within 1 business day, Leeds Building Society will make a cash capital contribution to LLP in an amount equal to the Required Coupon Amount or Required Coupon Amount Shortfall

*Only applies post Issuer Event of Default

