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

Name of issuer	Leeds Building Society
Name of RCB programme	Leeds Building Society
	Dorota Walczak
	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	17/05/19
Start Date of reporting period	01/04/19
End Date of reporting period	30/04/19
	http://www.leedsbuildingsociety.co.uk/trea
Web links - prospectus, transaction documents, loan-level data	sury/wholesale/covered-bonds-terms/

Counterparties, Ratings

		Counterparty/ies		Fitch		Moody's		S&P		[DBRS
				Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratin	g Rating trigger	 Current ratin
Covered bonds											
Issuer		Leeds Building Society		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
Seller(s)		Leeds Building Society		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
Cash manager		Leeds Building Society		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
Account bank		Leeds Building Society		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
Stand-by account bank		Barclays Bank Plc		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
Servicer(s)		Leeds Building Society		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
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		Leeds Building Society		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
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)	Asset Swap	Leeds Building Society	2313799071								
Swap notional amount(s) (GBP)	Issue 3	HSBC Bank PLC	25000000								
Swap notional amount(s) (GBP)	Issue 9	HSBC Bank PLC	398500000								
Swap notional amount(s) (GBP)	Issue 10	Natixis	440500000								
Swap notional maturity/ies	Asset Swap	0									
Swap notional maturity/ies	Issue 3	25000000									
Swap notional maturity/ies	Issue 9	398500000									
Swap notional maturity/ies	Issue 10	440500000									
LLP receive rate/margin	Asset Swap	2.709									
LLP receive rate/margin	Issue 3	4.875									
LLP receive rate/margin	Issue 9*	0.125	5								
LLP receive rate/margin	Issue 10*	0.500									
LLP pay rate/margin	Asset Swap	2.691									
LLP pay rate/margin	Issue 3	2.624	1								
LLP pay rate/margin	Issue 9*	1.532									
LLP pay rate/margin	Issue 10*	1.530									
Collateral posting amount(s) (GBP)	Asset Swap	0.000									
Collateral posting amount(s) (GBP)	Issue 3	13698883	8								
Collateral posting amount(s) (GBP)	Issue 9*	33590810									
		6020280									

*+ denotes positive watch *- denotes negative watch

Accounts, Ledgers

	Value as of Start Date of reporting		Terrete d Malue
	Value as of End Date of reporting period	period	Targeted Value
Revenue Ledger - Beginning Balance (at start of month)	£ 5,425,393	£ 4,929,930	N/A
Revenue Ledger - Interest on Mortgage	£ 5,291,892	£ 5,332,838	N/A
Revenue Ledger - Interest on GIC	£ 20,882	£ 18,860	N/A
Revenue Ledger - Interest on Sub Assets	£ -	£ -	N/A
Revenue Ledger - Interest on Authorised Investments	£ -	£ -	N/A
Revenue Ledger - Excess Funds on Reserve	-£ 3,474,497	-£ 3,697,552	N/A
Revenue Ledger - Other Revenue	£ 101,143	£ 92,555	N/A
Revenue Ledger - Amounts transferred from / (to) Reserve Fund	-£ 312,540	£ 319,197	£ -
Revenue Ledger - Cash Capital Contribution deemed to be revenue	£ -	£ -	N/A
Revenue Ledger - Net interest from / (to) Interest Rate Swap Provider	-£ 1,250	-£ 25,186	N/A
Revenue Ledger - Interest (to) Covered Bond Swap Providers	-£ 1,627,252	-£ 1,522,428	N/A
Revenue Ledger - Interest paid on Covered Bonds without Covered Bonds Swaps	£ -	£ -	N/A
Revenue Ledger - Payments made (third parties, Leeds etc)	-£ 10,885	-£ 2,325	N/A
Revenue Ledger - Amounts transferred from/(to) Interest Accumulation Ledger	-£ 19,851	-£ 20,495	N/A
Principal Ledger - Beginning Balance (at start of month)	£ 42,103,215	£ 32,246,706	N/A
Principal Ledger - Principal repayments under mortgages	£ 45,230,831	£ 42,103,215	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	-£ 42,103,215	-£ 32,246,706	N/A
Reserve ledger	£ 5,571,957	£ 5,259,417	N/A
Revenue ledger	£ 5,393,035	£ 5,425,393	N/A
Interest accumulation ledger	£ 19,851	£ 61,486	N/A
Principal ledger	£ 45,230,831	£ 42,103,215	N/A
Pre-maturity liquidity ledger	N/A	N/A	N/A

Asset Coverage Test

	Value	Description (please edit if different)
A	£ 1,942,780,135	Adjusted current balance
В	£ 45,230,831	Principal collections not yet applied
С	£ -	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
Y	£ 12,222,530	Set-off
Z	£ 70,246,342	Negative Carry
Total	£ 1,905,542,094	
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	
Maximum asset percentage from DBRS (%)	N/A	
Credit support as derived from ACT (GBP)	£ 197,292,094	
Credit support as derived from ACT (%)	11.6%	
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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)	£ 1,708,250,000
Covered bonds principal amount outstanding (GBP, non-GBP series converted at current spot rate)	£ 1,729,290,000
Cover pool balance (GBP)	£ 2.340.959.597
GIC account balance (GBP)	£ 60,653,003
Any additional collateral (please specify)	£ 60,635,005
Any additional collateral (GBP)	£ -
Aggregate balance of off-set mortgages (GBP)	£ -
Aggregate deposits attaching to the cover pool (GBP)	£ 12,222,530
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£ -
Nominal level of overcollateralisation (GBP)	£ 632,448,958
Nominal level of overcollateralisation (%)	37.0%
Number of loans in cover pool	22,466
Average loan balance (GBP)	£ 104,200
Weighted average non-indexed LTV (%)	59.5%
Weighted average indexed LTV (%)	54.0%
Weighted average seasoning (months)	48.2
Weighted average remaining term (months)	237.7
Weighted average interest rate (%)	2.8%
Standard Variable Rate(s) (%)	5.7%
Constant Pre-Payment Rate (%, current month)	1.6%
Constant Pre-Payment Rate (%, quarterly average)	1.4%
Principal Payment Rate (%, current month)	1.9%
Principal Payment Rate (%, quarterly average)	1.7%
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)	£	5,267,365
Mortgage collections (scheduled - principal)	£	7,447,315
Mortgage collections (unscheduled - interest)	£	-
Mortgage collections (unscheduled - principal)	£	37,783,516

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	361	2%	34,797,663	1%
Loans bought back by seller(s)	370	2%	36,086,915	2%
of which are non-performing loans	8	0%	719,033	0%
of which have breached R&Ws	1	0%	570,219	0%
Loans sold into the cover pool	782	3%	99,958,534	4%

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Product Rate Type and Reversionary Profiles				Weight	ed 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	20,842	93%	2,233,543,677	95%	3%	31.9	0%	0%	3%
Fixed at origination, reverting to Libor	1	0%	271690	0%	3%	0	0%	2%	5%
Fixed at origination, reverting to tracker	144	1%	11711301	1%	2%	0.0	0%	1%	5%
Fixed for life	1	0%	236806	0%	3%	0	0%	0%	3%
Tracker at origination, reverting to SVR	299	1%	17690559	1%	4%	17.9	0%	0%	4%
Tracker at origination, reverting to Libor	0	0%	0	0%	0%	0	0%	0%	0%
Tracker for life	54	0%	4875238	0%	2%	0	1%	1%	6%
SVR, including discount to SVR	1,125	5%	72630326	3%	4%	24.9	-2%	0%	3%
Libor	0	0%	0	0%	0%	0	0%	0%	0%
Total	22,466		£ 2,340,959,597		2.77%		-0.05%		2.64%

Stratifications

Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	22,193	99%	£ 2,322,282,689	99%
0-1 month in arrears	215	1%	£ 14,600,108	1%
1-2 months in arrears	44	0%	£ 3,313,620	0%
2-3 months in arrears	14	0%	£ 763,181	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	22,466	100.00%	£ 2,340,959,597	100.00%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	9,447			26%
50-55%	9,447		£ 603,378,723 £ 173,036,473	7%
	1,519			10%
55-60%	2,222		£ 226,275,900 £ 277,032,584	
60-65%				12%
65-70%	2,824		£ 389,306,401	17%
70-75%	2,067		£ 301,918,029	13%
75-80%	1,019		£ 150,337,519	6%
80-85%	532		£ 80,451,579	3%
85-90%	638		£ 101,651,646	4%
90-95%	286		£ 36,191,847	2%
95-100%	9		£ 1,378,897	0%
100-105%	0		£ -	0%
105-110%	0		£ -	0%
110-125%	0		£ -	0%
125%+	0		£ -	0%
Total	22,466	100.00%	6 £ 2,340,959,597	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	11,636		£ 857,567,726	37%
50-55%	2,108		£ 258,543,688	11%
55-60%	2,461	11%	£ 312,798,376	13%
60-65%	2,190		£ 299,160,964	13%
65-70%	1,557	7%	£ 229,932,055	10%
70-75%	946		£ 143,877,984	6%
75-80%	532		£ 82,860,717	4%
80-85%	457		£ 69,774,206	3%
85-90%	348	2%	£ 55,082,759	2%
90-95%	181	1%	£ 24,896,876	1%
95-100%	50	0%	£ 6,464,247	0%
100-105%	0	0%	£ -	0%
105-110%	0	0%	£ -	0%
110-125%	0	0%	£ -	0%
125%+	0	0%	£ -	0%
Total	22,466		£ 2,340,959,597	
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	410		897,259	0%
5,000-10,000	426		3,238,466	0%
10,000-25,000	1,602		28,018,208	1%
25,000-50,000	3,341		126,180,083	5%
50,000-75,000	3,536		220,030,702	9%
75,000-100,000	3,449		300,866,093	13%
100,000-150,000	4,840		592,683,426	25%
150,000-200,000	2,605		446,989,124	19%
200,000-250,000	1,085	5%	240,325,331	10%
250,000-300,000	580	3%	157,787,149	7%
300,000-350,000	278	1%	89,255,109	4%
350,000-400,000	147		54,772,894	2%
400,000-450,000	78	0%	33,045,469	1%
450,000-500,000	45	0%	20,982,314	1%
500,000-600,000	29	0%	15,463,507	1%
600,000-700,000	8		5,055,081	0%
700,000-800,000	5		3,696,036	0%
800,000-900,000	2		1,673,346	0%
900,000-1,000,000	0		0	0%
1,000,000 +	0		0	0%
Total	22,466		£ 2,340,959,597	
		L	,,.,eijeet	

Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	1,104	5%	116,164,089	5%
East Midlands	1,743	8%	185,588,584	8%
London	1,601	7%	300,999,325	13%
North	1,553	7%	116,970,386	5%
North West	2,451	11%	219,693,846	9%
Northern Ireland	1,045	5%	70,150,512	3%
Outer Metro	0	0%	0	0%
South East	2,973	13%	410,726,362	18%
South West	1,618	7%	181,802,687	8%
Scotland	2,035	9%	193,580,701	8%
Wales	998	4%	82,450,023	4%
West Midlands	1,982	9%	196,720,184	8%
Yorkshire	3,363	15%	266,112,898	11%
Other	0	0%	0	0%
Total	22,466		£ 2,340,959,597	

Cipical reprint B 4% E D 304/231 341 B 1% Privatory and the stand parts 0.2.05 1.4.4. E 0.906/2303 3% Internation of the stand parts 0.2.16 1.4.4. E 0.906/2303 3% Teal 22.466 E 2.3.0.0007 1.9.0.0007	Repayment type	Number	% of total number		Amount (GBP)	% of total amount
Price angle				£		
Interest-only 1446 E 368.02.275 1496, E Cond 2.24 2.34.08.00.27 0.95 Cast 2.2.40 2.34.08.00.27 0.95 Cast 2.2.40 2.34.08.00.27 0.95 Cast 1.0.01 9.0 4.2.34.08.00.27 0.95 Cast 1.0.01 9.0 4.2.34.08.00.27 0.95 Cast 1.0.01 9.0 4.2.34.05 0.95 0.95 Set Struth 2.3.0 1.0.01 9.0 4.2.34.05 0.22.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.2.45.05 0.2.4.05.05 0.2.2.45.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.05 0.0.0.0.05 0.0.0.0.05 0				£		3%
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24-56 months 44.07 29% E 612,246,258 28% 84-60 months 2.423 11% E 624,5212 21% 84-60 months 2.423 11% E 287,5218,214 11% 84-60 months 2.423 11% E 287,5218,214 11% 84-60 months 1.000 6% E 73,774,812 33,774,812	0-12 months	1,923	9%	£	251,087,111	11%
38-48 mortins 8.386 19% € 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 5 24/3.0161 11% 23/3.0161 11% 23/3.0161 11%	12-24 months	1,590	7%	£	220,547,447	9%
48-80 conting 2,423 11% £ 247,431,614 11% 72.49 munits 1.557 6% £ 73,75,845 5% 72.49 munits 1.068 4% £ 73,77,845 5% 6% 100 motions 680 6% £ 62,7535 5% 100 motions 680 6% £ 62,552,82 7% 100 motions 1.827 8% £ 63,572,803 8% 100 motins 1.827 8% £ 63,578,828 6% 100 motins 1.827 8% £ 63,578,828 6% 100 motins 1.827 7% £ 64,578,828 6% 100 motins 1.827 7% 2.340,589,97 7% 100 motins 1.7466	24-36 months			£	612,846,556	
60-72 morths 84,6 morths	36-48 months	3,995	18%	£	486,245,122	21%
72-44 months 10.008 4% € 73.176.842 3% 94-56 months 065 4% € 73.176.842 3% 96-106 months 0655 4% € 49.276.855 2% 96-106 months 1666 7% € 49.276.855 2% 150-106 months 0 0 84.97.265 7% 6 150-106 months 0 0 9% € 2.44.056.959 7% 150-106 months 0 0 9% € 2.44.056.959 7% 150-106 months 0 0 9% € 2.240.956.97 9% 150-106 months 12.466 7% € 2.240.956.97 9% 150-106 months 2.240.95 1% 2.240.956.97 1% 150-106 months 2.240.95 1% 2.240.956.97 1% 150-106 months 2.240.95 1% 2.240.956.97 1% 150-107 months 2.2466 10.96	48-60 months	2,423	11%	£	247,431,614	11%
84-86 months 84-86 months<	60-72 months	1,357	6%	£	121,759,684	5%
96-108 months 96-108 months 97.9 E 49.278,355 27.9 120-130 months 532 2% E 28.558,262 1% 120-160 months 1.666 7% E 108.277,855 5% 130-160 months 1.666 7% E 48.477,852 4% 130-160 months 0.9% E 48.477,852 4% 160 months 0.9% E 48.477,852 4% 160 months 0.9% E 2.340,959,597 0% 160 months 17.666 7% 2.240,959,597 0% 160 months 17.666 7% 2.240,959,597 0% 176 def 7.37 21% 2.800,518 11% 176 def 7.37 21% 2.240,959,597 0% 160 months 2.2466 0% 0 0% 0 0% 160 months 2.2469 19.964 87% 2.240,990,597 100 160 months 2.2466 100 % <td>72-84 months</td> <td>1,006</td> <td>4%</td> <td>£</td> <td>73,176,842</td> <td>3%</td>	72-84 months	1,006	4%	£	73,176,842	3%
108-120 months 18.52 2% E 8.858.262 1% 109-150 months 1.827 8% E 108.827.852 4% 150-160 months 0 0% E 1.847 8% E 184.978.852 4% 150-160 months 0 0% E 2.340.802.87 0% 1 160-160 months 0 0% 1 7.86 7.86 2.340.802.87 0% 160-160 months 0 0% 1 7.86 2.340.802.87 0% 1	84-96 months			£	56,224,407	
120-150 month 1.827 8% £ 10.8827.828 9% 150-180 months 0 0% £ 8.0% space 0% 150-180 months 2.2460 0% £ 8.0% space 0% 150-180 months 2.2460 7% £ 8.0% space 0%	96-108 months	865	4%	£	49,275,835	2%
150-160 months 1.668 7% € 8.4 978,882 4% Total 0 0% € 0%	108-120 months	532	2%	£	28,558,262	1%
150-160 months 1.668 7% € 8.4 978,882 4% Total 0 0% € 0%	120-150 months	1,827	8%	£	108,827,826	5%
180 months 0 0% E 0 0% Stall 22.460 E 2.30.695.977 Interest payment type Mumber % of total number Anount (GBP) % of total amount Fined 4.773 21% 2.055.183.868 88%. Ver 4.773 21% 2.055.183.868 88%. Other (fibers epecify) 0.0 10% 2.206.95.97 11% Char (fibers epecify) 2.2468 11% 2.240.96.95.97 16% Consumption of the second of t	150-180 months					
Total E 2.340,989,597 Interest payment type Number % of total number Anount (GBP) % of total amount Find 17.476 78% 2.055,13.868 68%, SVR 17.476 78% 2.055,13.868 68%, SVR 2.331 1% 2.250,518,868 68%, Other plases specify 2.33 1% 2.250,518,868 68%, Other plases specify 2.01 0% 2.00,518,868 68%, Other plases specify 2.01 0% 2.00,713,2510 69%, Owner-occupied 19.06 47%, 2.20,913,2510 69%, Owner-occupied 2.862 13%, 2.802,95,97 12%, Second home 0 0%, 0 0%, 12%, Total 2.246 100%, 2.340,99,957 100%, Total 2.246 100%, 2.340,99,959 100%, Total 2.246 100%, 2.340,99,959 100%, Fastritack <td>180+ months</td> <td>0</td> <td>0%</td> <td></td> <td>-</td> <td></td>	180+ months	0	0%		-	
Interest payment type Number % of total number Amount (GBP) % of total amount Fixed 4,77 21% 2055,133,388 88%, SVR 4,77 21% 2230,14,861 11%, Dher (plass specify) 0 0% 0 0% Total 22.466 E 2.340,595,057 0 0% Compose type Number % of total number Amount (GBP) % of total amount Owner-occupied 19,604 87%, 2.017,131,25,05 88%, Bey-obtet 2.2466 0% 2.00,450,07 12%, Total 2.266 13%, 2.20,450,07 12%, Bey-obtet 2.2466 0% 2.00,450,07 12%, Total 2.2466 10%, 2.240,850,97 0% Total 2.2466 100%, 2.240,850,97 0% Feat-race 0 0% 0 0% 0 0% Self-certifietion type Number % of total number	Total	22,466			2,340,959,597	
Fixed 17,496 78% 2.05,138,368 88%, SVR 4.737 21%, 28.00,468 11%, Tacker 0 0%, 0 0%, Other (please specify) 0 0%, 0 0%, Can purpose type			1			
Fixed 17,496 78% 2,055,133,368 88% SVR 4,377 21% 283,014,681 11% Tracker 0 0% 0 0% Other (plasse spoch/) 0 0% 0 0% Total 22,466 E 2,340,959,97 0 Compose type Number % of total number Amount (GBP) % of total amount Compose type 19,604 87% 2,001,312,510 88% Owner-occupied 19,604 87% 2,001,312,510 88% Owner-occupied 19,604 87% 2,003,859,897 12% Total 22,466 100% 2,340,959,597 100% Total 22,466 100% 2,340,959,597 100% Fask track 0 0% 0 0% 0 0% Self-contified 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0%	Interest payment type	Number	% of total number		Amount (GBP)	% of total amount
Tracker 233 1% 22,806,548 1% Other (please specity) 0 0% 0 0% 0 0% Total 22,466 £ 2,340,959,597 0 0% Compressetype Number % of total number Anount (GBP) % of total anount 88% 0 0 0% 2,071,325,10 88% 6% 0 0% 0	Fixed	17,496	78%		2,055,138,368	88%
Tracker 1% 22.805.548 1% Other (please specity) 0 0% 0 0% Total 22.466 E 2.340.959.597 0% Comprese type Number % of total number Anourt (GBP) % of total amount Owner-occupid 19.604 87% 2.071.32.51 88% Buy-to-let 2.862 13% 2.067.32.51 88% Second home 0 0% 0 <td< td=""><td>SVR</td><td>4,737</td><td>21%</td><td></td><td>263,014,681</td><td>11%</td></td<>	SVR	4,737	21%		263,014,681	11%
Other (plase specify) 0 0% 0% 0% Clan purpose type Number % of total number Amount (GBP) % of total amount Comer-occupied 18.604 87% 2.071,312.510 88% Second home 2.862 13% 28947.087 12% Second home 0 0% 0 0% Total 22.466 12% 0 0% Total 22.466 100% 2.340.595.57 100% Fully verified 2.466 100% 2.340.595.57 100% Fully verified 2.340.55 0 0 % 0 0% Sel-certified 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0	Tracker	233	1%			1%
Total 22,466 F 2,340,959,597 Lon purpose type Number % of total number Amount (GBP) % of total amount Downer-occupid 19,604 87% 2,071,312,510 88% Buy-bolet 2,882 13% 299,470,87 12% Second home 0 0% 0 0% 0 Total 22,466 10% 2,340,959,597 0% 0 Income verification type Number % of total number Amount (GBP) % of total amount Fully verified 22,466 100% 2,340,959,597 100% Fast-tack 0 0% 0 0% 0 Self-certified 0 0% 0 0% 0 Total 22,466 100% £ 2,340,959,597 100% Sole-certified 0 0% 0 0% 0 0% Total 22,466 10.4% £ 2,340,959,597 10% Sole-certified						
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Owner-occupied 19,604 87% 2.071 sit 2.510 88% Second home 2,862 13% 299,647,087 12% Second home 0 0% 0 0% Total 22,466 13% 299,647,087 12% Income verification type 0 0% 0 0% Fully verified 22,466 100% 2,340,959,597 100% Fully verified 22,466 100% 2,340,959,597 100% Self-certified 0 0% 0 0% 0 0% Self-certified 22,466 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0%			1			
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Buy-bet 2,862 13% 228,47,087 12% Second home 0 0% 0 0% Total 22,466 £ 2,340,959,597 0% Income verification type Number % of total number Amount (GBP) % of total amount Fully verified 0 0% 0 0% 0 0% Self-centified 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0%	Owner-occupied	19,604	87%		2,071,312,510	88%
Second home 0 0% 0 0% Total 22,466 £ 2,340,959,957 1 Income verification type Number % of total number Amount (GBP) % of total amount Fully verified 0 0% 2,340,959,957 100% Fast-tack 0 0% 0 0% 0 Sel-Certified 0 0% 0 0% 0 0% Sel-Certified 0 0% 0	Buy-to-let	2,862			269,647,087	12%
Total £ 2,340,959,597 Income verification type Number % of total number Amount (GBP) % of total amount Fully verified 2,2466 100% 2,340,959,597 100% Self-certified 0 0% 0 0% 0 0% Self-certified 0 0% 0 0% 0 0% Cash Cash 0 0% 0 0% 0 0% Cash 0 0% 0 0% 0 0% 0% Cash 0 0% 0 0% 0 0% 0% Cash 0 0% 0 0% 0% 0% 0% Cash 0 0% 0 0% 0 0% 0% Cash 0 0.0% 0.0% 0.0% 0% 0% 0% Cash 0.0% 0.0% 0.0% 0.0% 0% 0% 0% 0%	Second home	0				
Income verification type Number % of total number Amount (GBP) % of total amount Fully verified 2,2466 100% 2,340,959,597 100% Fast-track 0 0% 0 0% 0 0% Self-certified 0 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0% 0%	Total	22,466		£	2,340,959,597	
Fully verified 22,466 100% 2,340,959,597 100% Fast-track 0 0% 0 0% 0 0% Self-certified 0 0% € 2,340,959,597 0% 0 Total 0 0% € 2,340,959,597 0% 0 Total 22,466 € £ 2,340,959,597 0% 0% Total 0 0% € 2,340,959,597 0% 0% Constraining term of loan 0 0% € 2,340,959,597 0% ft/datase 0-30 months 0.31344 6% € 26,550,825 3% 50,250,825 3% 60-120 months 1.344 6% € 234,007,979 10% 50,250,825 3% 120-180 months 3.342 17% € 435,733,661 19% 50,309,446 24% 240-300 months 2,340,059,97 10% 50,439,446 24% 23,300,560 months 50,739,446 24%						
Fashrack 0 0% 0 0% Self-certified 0 0% 0%	Income verification type	Number	% of total number		Amount (GBP)	% of total amount
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Total 22,466 £ 2,340,959,597 Remaining term of loan Number % of total number Amount (GBP) % of total amount 0-30 months 835 4% £ 28,616,215 1% 30-60 months 1,344 6% £ 62,550,825 3% 05.120 months 3,079 177% £ 234,007,979 10% 120-180 months 4,416 20% £ 371,309,790 16% 180-240 months 3,842 17% £ 435,793,661 19% 240-300 months 3,984 188% £ 565,739,446 24% 300-360 months 9,894 188% £ 359,510,025 15% 300- months 1939 9% £ 232,431,655 12% Total 22,466 2,340,959,597 12% 246 2,340,959,597 Total 22,466 2,340,959,597 12% 12% 12% 12% Total 2,2466 2,340,959,597 <td< td=""><td>Fast-track</td><td>0</td><td>0%</td><td></td><td>0</td><td>0%</td></td<>	Fast-track	0	0%		0	0%
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Employed 18,253 81% £ 1,997,634,059 85% Self-employed 2,296 10% £ 250,492,597 11% Unemployed 76 0% £ 3,385,179 0% Retired 1,459 6% £ 61,226,593 3% Guarantor 186 1% £ 12,906,588 1% Other 196 1% £ 15,314,572 1%	Total	22,466			2,340,959,597	
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Other 196 1% £ 15,314,572 1%						
1 otal 22,466 £ 2,340,959,597						1%
	lotal	22,466		£	2,340,959,597	

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

Series		3 7	9	10	11
Issue date	16/11/1	0 01/10/14	21/04/16	03/07/17	09/04/19
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / N/A / AAA / N/A A	aa / N/A / AAA / N/A			
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / N/A / AAA / N/A A	aa / N/A / AAA / N/A			
Denomination	GBP	GBP	EUR	EUR	iBP
Amount at issuance	250,000,00	0 19,250,000	500,000,000	500,000,000	600,000,000
Amount outstanding	250,000,00	0 19,250,000	500,000,000	500,000,000	600,000,000
FX swap rate (rate:£1)	1.00	0 1.000	1.255	1.135	1.000
Maturity type (hard/soft-bullet/pass-through)	Soft-bullet	Soft-bullet			oft-bullet
Scheduled final maturity date	16/11/2				15/04/23
Legal final maturity date	16/11/2	1 01/10/20	21/04/21	03/07/25	15/04/24
ISIN	XS0559312243	XS1112001067	XS1398337086	XS1640668353 X	S1979287437
Stock exchange listing	London	London	London	London L	ondon
Coupon payment frequency	Annual	Quarterly			luarterly
Coupon payment date	18/11/1		21/04/20		15/07/19
Coupon (rate if fixed, margin and reference rate if floating)	4.875%	0.4% 3 mnth GBP LIBOR	0.125%	0.500% 0	.62% + Compounded Daily SONIA
Margin payable under extended maturity period (%)	1.75%	6 0.40%	0.27%	0.17%	0.62%
Swap counterparty/ies	HSBC Bank PLC	N/A			/A
Swap notional denomination	GBP	N/A	EUR	EUR	/A
Swap notional amount	250,000,00	DN/A	500,000,000	500,000,000 N	/A
Swap notional maturity	16/11/2	0 N/A	21/04/20		/A
LLP receive rate/margin	4.875%/0%	N/A	0.125%/0%		//A
LLP pay rate/margin	2.624/1.89	N/A	1.532/0.799	1.530/0.799 N	//A
Collateral posting amount	£ 13,698,883	£ -	£ 33,590,810	£ 6,020,280 i	- 1

Programme triggers

Programme triggers		Trigger (S&P, Moody's, Fitch, DBRS;		
Event (please list all triggers)	Summary of Event	short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
	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
		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's short term rating below requirement levels	Below P-2/F2 (Moody's / Fitch)		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 pair to the Stand-by GIC Account
	Seller's long term rating below requirement levels	Below Baa2/BBB- (Moody's / Fitch)		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) No b) 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) No b) 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

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		Adjusted Aggregate Loan Amount is less than the sterling equivalent of		If not remedied within three calculation dates after the Asset Coverage Test
	Failure of the Asset Coverage Test on an			
Asset Coverage Test	Failure of the Asset Coverage Test on any Calculation Date	outstanding of the Covered Bonds	No	Breach Notice, triggers Issuer Event of Default and Notice to Pay to LLP
Assel Coverage Test		outstanding of the covered bonds	NO	Default and Notice to Pay to EEP
		The aggregate amount of interest		
		received on the Loans and amounts		
		under the Interest Rate Swap		
	Following an Issuer Event of Default the	Agreement must give a yield on the		
	yield on the loans must at least meet the	Loans of at least LIBOR plus 0.20	N	Increase Standard Variable Rate and/or
Yield Shortfall Test*	minimum requirements	per cent	Not applicable	other discretionary rates or margins
		Amortisation Test Aggregate Loan		
		Amount is less than the Sterling		If on any Calculation Date following
	Failure of the Amortisation Test on any	Equivalent of the aggregate Principal		service of Notice to Pay on the LLP, the
Americanian Tanta	Calculation Date following an Issuer Event	Amount Outstanding of the Covered Bonds	Net englischie	Amortisation test is breached an LLP
Amortisation Test*	of Default	Bonds	Not applicable	Event of Default will occur
		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		Collateral posting and/or replacement of
	Interest Rate Swap Provider Ratings	Trigger)		the swap counterparty and/or procure a
Interest Rate Swap Provider Rating Trigger	Downgrade		Yes	guarantor
				GIC Account and Transaction Account
				will be transferred to a sufficiently rated
				bank, or Account Bank receives
	Account Bank's short term rating fall	Rating below P-1 (Moody's) or F1/A		guarantee from a sufficiently rated
Account Bank Trigger	below required levels	(Fitch)	Yes	financial institution
				Stand-by Transaction Account / Stand-by
				GIC Provider must be replaced or have
	Providers' ratings fall below required	Rating below P-1 (Moody's) or F1/A		its obligations guaranteed by a
Stand-by Transaction Account Bank trigger, Stand-by GIC Provider trigger	levels	(Fitch)	No	sufficiently rated financial institution
				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
	Cash Manager's rating fall below required			equal to the Required Coupon Amount or
Cash Manager Relevant Event	levels	Below Baa1/BBB (Moody's / Fitch)	No	Required Coupon Amount Shortfall
*Only applies post Issuer Event of Default				· · · · · · · · · · · · · · · · · · ·

*Only applies post Issuer Event of Default