National Transparency Template October 2017

Administration Name of Issuer Coventry Building Society Coventry Building Society Philip Hemsley (Head of Liquidity Planning) Telephone: +44 (0)24 7643 5106 E-mail: Philip Hemsley@thecoventry.co.uk Mailing Address: Oak Tree Court, Binley Business Park, Harry Weston Road, Coventry, CV3 2UN 30117 Blart Date of reporting period 01/10 End Date of reporting period

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



ounterparties, Ratings

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

		Counterparty/ies	F	tch	Mood	/'s	S	&P	D	BRS
			Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current ratir
Covered bonds	<u>.</u>	0	V/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer		Coventry Building Society	N/A	A	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)		Coventry Building Society	N/A	A	N/A	A2	N/A	N/A	N/A	N/A
Cash manager		Coventry Building Society	BBB	A	Baa1	A2	N/A	N/A	N/A	N/A
Account bank		HSBC Bank plc	F1	F1+	P-1	P-1	N/A	N/A	N/A	N/A
Stand-by account bank		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Servicer(s)		Coventry Building Society	BBB	A	Baa1	A2	N/A	N/A	N/A	N/A
Stand-by servicer(s)		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap provider(s) on cover pool		Coventry Building Society	Ą	A	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	4,926,942,442									
Swap notional maturity/ies LLP receive rate/margin	24/11/2022									
LLP receive rate/margin	1.44075%									
LLP pay rate/margin Collateral posting amount(s) (GBP)	2.32318%									
Collateral posting amount(s) (GBP)	0									

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)			
	AVAILABLE REVENUE RECEIPTS	AVAILABLE REVENUE RECEIPTS	
	(a) Revenue Receipts - Interest received from Borrowers: £9,666,154	(a) Revenue Receipts - Interest received from Borrowers: £8,651,171	
	(a) Revenue Receipts - Fees charged to Borrowers: £323,139	(a) Revenue Receipts - Fees charged to Borrowers: £331,914	
	(b) Interest received: £7,551	(b) Interest received: £14,479	
	(c) Excess Reserve Fund: £0	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £9.676	(d) Other Revenue Receipts: £8.660	
	(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: -£323,139	(g) Amounts Belonging to Third Parties: -£331,914	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(i) Interest Accumulation Ledger: £0	(i) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £9,683,381	Total Available Revenue Receipts: £8,674,310	
	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: £0	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £3,262,722	(d) Amounts due to the Interest Rate Swap Provider: £3,639,241	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£856.790	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £1.819.659	
	(ii) Amounts due on the Term Advance: £3.764.159	(ii) Amounts due on the Term Advance: £834.960	
	(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: £1,468,461	(h) Transfer to Reserve Ledger: £739.822	
	(i) Excluded Swap Termination Amounts: £0	(i) Excluded Swap Termination Amounts: £0	
	(i) 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: £2.044.829	(I) Deferred Consideration: £1.640.628	
	(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	
		(V)	
Principal receipts (please disclose all parts of waterfall)	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £27.175.338	(a) Scheduled amounts received from Borrowers: £24.085.790	
	(a) Scheduled amounts received from Borrowers: £27,175,338 Unscheduled amounts received from Borrowers: £81,580,327	(a) Scheduled amounts received from Borrowers: £24,085,790 Unscheduled amounts received from Borrowers: £62,868,431	
	Less Further Advances made: -£4,531,038	Unscheduled amounts received from Borrowers: £62,868,431 Less Further Advances made: -£3,990,880	
	Less Further Advances made: -£4,531,038 (b) (i) Term Advance: £0	Less Furtner Advances made: -£3,990,880 (b) (i) Term Advance: £0	
	(ii) Cash Capital Contributions: £0 (iii) Sale of Selected Loans: £0	(ii) Cash Capital Contributions: £0 (iii) Sale of Selected Loans: £0	
	(iii) Sale of Selected Loans: £0 Total Available Principal Receipts: £104.224.626	(iii) Sale of Selected Loans: £0 Total Available Principal Receipts: £82.963.341	
	тотан муанария стиноран месенріз: — £104,224,020	Total Available Ethiopal Receipts: £82,963,341	
	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: £104,224,626	(d) Capital Distribution to Members: £82,963,341	
Reserve ledger	£ 15.515,380	£ 14.775.558	£ 15.515.380
Revenue ledger	£ 11,006,519		
Principal ledger	£ 104,224,626		
Pre-maturity liquidity ledger	N/A	N/A	N/A
re-maturity riquidity reager	IVA	IVA	IVA

sset	Cov	erage	Test

	Value	Description (please edit if different)
A	£ 4,344,152,777	A: Arrears Adjusted True Balance
В	£ 54,224,626	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	£ 50,000,000	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	€ -	0
V	£ -	0
W	£	0
X	£ 214,057,794	X: Savings set off balance
Υ	£	Y : Flexible draw deduction
Z	£ 155,072,555	Z: Negative carry adjustment
Total	£ 4,079,247,054	
Method used for calculating component 'A'	A: Arrears Adjusted True Balance	

Asset percentage (%)

Maximum asset percentage from Fitch (%) Maximum asset percentage from Moody's (%) Maximum asset percentage from S&P (%) Maximum asset percentage from S&P (%)
Maximum asset percentage from DBRS (%)
Credit support as derived from ACT (GBP)
Credit support as derived from ACT (%)

Programme-Level Characteristics
Programme currency
Programme size
Covered bonds principal amount outstanding (GBP, non-GBP series 3,622,300,000 converted at swap FX rate)
Covered bonds principal amount outstanding (GBP, non-GBP series 3,676,740,000 4,993,808,011 130,746,525 converted at current spot rate) Cover pool balance (GBP) GIC account balance (GBP) Any additional collateral (please specify)
Any additional collateral (GBP) Any accinional collateral (GBP)
Aggregate balance of off-set mortgages (GBP)
Aggregate deposits attaching to the cover pool (GBP)
Aggregate deposits attaching specifically to the off-set mortgages (GBP)
Nominal level of overcollateralisation (GBP)
Nominal level of overcollateralisation (%) 180,961,685 1,502,029,779 41.5% 42,084 118,663 Number of loans in cover pool Average loan balance (GBP) Average loan balance (GBP)
Weighted average non-indexed LTV (%)
Weighted average netweed LTV (%)
Weighted average seasoning (months)
Weighted average remaining term (months)
Weighted average interest rate (%)
Standard Variable Rate(s) (s)

Variable Rate(s) (s) 43.6% 49.4 rvegined average interest rate (%)
Standard Variable Rate(s) (%)
Constant Pre-Payment Rate (%, current month)
Constant Pre-Payment Rate (%, current month)
Principal Payment Rate (%, current month)
Principal Payment Rate (%, current month) Constant Default Rate (%, current month)
Constant Default Rate (%, current month)
Constant Default Rate (%, quarterly average)
Fitch Discontinuity Factor (%)
Moody's Timely Payment Indicator 0.0% 9.5%

Mortgage collections

Mortgage collections (scheduled - interest)	£	9,666,154
Mortgage collections (scheduled - principal)	2	27,175,338
Mortgage collections (unscheduled - interest)	£	
Mortgage collections (unscheduled - principal)	£	77,049,289

Loan Redemptions & Replenishments Since Previous Reporting Date

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

Loan Redemptions & Replemstiments Since Previous Reporting	Date			
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	686	1.6	% 71,213,135	1.4%
Loans bought back by seller(s)	76	0.2	% 11,319,975	0.2%
of which are non-performing loans	68	0.2	% 10,401,473	0.2%
of which have breached R&Ws	7	0.0	% 846,168	0.0%
Loans sold into the cover pool	717	1.5	% 132,809,658	2.7%

5.0% / 2.5%

Product Rate Type and Reversionary Profiles					W	eighted 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	21,924	44.9%	2,337,098,179	46.8%	2.65%	29.3	1.74%	-0.25%	2.56%
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	2,347	4.8%	181,995,655	3.6%	1.30%	0	1.05%	1.05%	5.42%
Fixed for life	6	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	1,439	2.9%	223,052,352	4.5%	1.90%	9.3	1.26%	-0.31%	1.84%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,302	4.7%	152,619,144	3.1%	1.25%	0	1.00%	1.00%	3.75%
SVR, including discount to SVR	20,846	42.7%	2,099,042,681	42.0%	2.18%	0	2.18%	0.00%	2.44%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	48,864	100.0%	£ 4,993,808,011	100.0%	2.33%		1.85%		2.62%

Arrears breakdown Current				01 11 11
	Number 41,884	% of total number 99.5°	Amount (GBP) 6 £ 4,968,306,284	% of total amou
I-1 month in arrears	41,884 171	99.5		99
-2 months in arrears	27	0.41	6 £ 21,086,959 6 £ 4,298,652	
-3 months in arrears	1	0.09		
-6 months in arrears	0		4 6	
i-12 months in arrears	1	0.09	6 £ 112,367	
2+ months in arrears		0.09	4 ¢	
Fotal	42,084	100.09	6 £ 4,993,808,011	100
ota	TE OF THE	100.0	4,000,000,011	100
Current non-Indexed LTV	Number	% of total number	Amount (GBP)	% of total amo
0-50%	27,295	64.99	6 £ 2,270,489,059	4
50-55%	3,089	7.39	6 £ 488,616,942	
55-60%	3,016	7.29	6 £ 524 734 606	1
60-65%	2,798	6.69	6 £ 524,734,606 6 £ 523,945,915 6 £ 530,131,336	1
55-70%	2,789	6.69	4 £ 530 131 336	1
70-75%	2,277	5.49	6 £ 489,386,075	
75-80%	691	1.69	6 £ 405,000,075	
30-85%	109	0.39	6 £ 139,630,528 6 £ 23,065,053	
35-90%	20	0.0		
00-95%	0	0.09	6 Z 3,000,437	
05-100%	0	0.09	/ 0	
100-105%	0	0.09	0 Z	
05-110%	0	0.09	0 L -	
10-110%	0	0.07	6 £ -	
10-125%	0	0.07	6 £ -	
125%+ Fotal	42,084	100.009	6 £ 4,993,808,011	100
Otal	42,004	100.00	6 £ 4,993,006,011	101
Name and Indiana d I TV	Niveles	N of hotal according	A (ODD)	0/ -61-1-1
Current Indexed LTV	Number	% of total number	Amount (GBP)	% of total am
-50%	32,070	76.29	6 2 3,057,542,608	
0-55%	3,027	7.29		
5-60%	2,547	6.19	6 £ 472,137,069	
0-65%	2,128	5.19		1
35-70%	1,601	3.89	6 £ 340,580,047	ļ
70-75%	626	1.59	6 £ 157,672,227	
5-80%	54	0.19	6 £ 14,646,043	
30-85%	25	0.19	6 £ 4,580,504	
35-90%	6	0.09	6 £ 1,228,951	
00-95% 05-100%	0	0.09	- 2	
95-100%	0	0.09	£ -	
00-105%	0	0.09	£ -	
05-110%	0	0.09	- 2	
10-125%	0	0.09	3 6	
25%+	0	0.09	6 £ -	
Fotal	42,084	100.09	6 £ 4,993,808,011	10
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amo
		2.09		
0-5,000	835		6 2,079,596	
5,000-10,000	900	2.19		
5,000-10,000 10,000-25,000	900 3,422	2.19 8.19	60,903,231	
5,000-10,000 10,000-25,000 25,000-50,000	900 3,422 6,278	2.19 8.19 14.99	6 60,903,231 6 237,117,704	
5,000-10,000 10,000-25,000 55,000-50,000 50,000-75,000	900 3.422 6.278 6.132	2.19 8.19 14.90 14.67	6 60,903,231 6 237,117,704 6 381,943,639	
5.000-10.000 0.000-25.000 55.000-50.000 50.000-75.000 55.000-100.000	900 3,422 6,278 6,132 5,388	2.15 8.17 14.97 14.67 12.87	6 60,903,231 6 237,117,704 6 381,943,639 6 466,654,624	
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		CBS Covered Bonds				
Seasoning	Number	% of total number	Amount (GBP)	% of total amount		
0-12 months	2,402	5.7				
12-24 months	5,595	13.3	6 £ 957,885,430	19.2%		
24-36 months	5,922	14.19	6 £ 852,341,370	17.1%		
36-48 months 48-60 months	4,972 5,276	11.8° 12.5°		12.6% 12.7%		
48-60 months 60-72 months	5,2/6 3,679	12.5° 8.7°		7.0%		
72-84 months	3,087	7.3	6 £ 272.053.214	5.4%		
84-96 months	2,718	6.5		4.6%		
96-108 months	1,791	4.3				
108-120 months	2,056	4.9	6 £ 155,458,533	3.1%		
120-150 months	4,221	10.0		6.1%		
150-180 months 180+ months	365	0.9	6 £ 21,496,446	0.4%		
Total	42,084					
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount		
Fixed	20,502	42.0		44.5%		
SVR	22,602	46.3		44.7%		
Tracker Other (please specify)_Capped	5,760 0	11.8° 0.0°	538,153,153	10.8%		
Total	48.864		6 £ 4,993,808,011			
	49.0					
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount		
Owner-occupied	48,859	100.09		100.0%		
Buy-to-let	5	0.0	6 516,434	0.0%		
Second home	0 48,864	0.00	6 0	0.0%		
Total	48,864	100.04	6 £ 4,993,808,011	100.0%		
Income verification type	Number	% of total number	Amount (GBP)	% of total amount		
Fully verified	42,084	100.0		100.0%		
Fast-track	0	0.04		0.0%		
Self-certified	0	0.0	6 0	0.0%		
Total	42,084	100.09	6 4,993,808,011	100.0%		
In	Number	% of total number	Amount (GBP)			
Remaining term of loan 0-30 months	Number 1,864	% or total number 4.4'		% of total amount		
30-60 months	3,170	7.5				
60-120 months	8,629	20.5		12.0%		
120-180 months	10,599	25.2	6 £ 1,129,001,702	22.6%		
180-240 months	8,797	20.9	6 £ 1,292,060,854	25.9%		
240-300 months	6,052	14.4		23.0%		
300-360 months	2,110	5.0		9.0%		
360+ months Total	863 42,084	2.1° 100.0°	6 £ 190,236,953 6 £ 4,993,808,011	3.8% 100.0%		
Total	42,004	100.0	6 L 4,333,000,011	100.0%		
Employment status	Number	% of total number	Amount (GBP)	% of total amount		
Employed	32,041	76.19	6 £ 3,564,286,280	71.4%		
Self-employed	8,546	20.3		27.1%		
Unemployed	106	0.3		0.1%		
Retired	1,192	2.89		1.0%		
Guarantor	0 199	0.09		0.0%		
Other Total	42,084			0.4% 100.0%		
1000	45,004	100.0	4,000,000,011	100.070		
Covered Bonds Outstanding, Associated Derivatives (please disc	lose for all bonds outstanding)					
Series	1		2 3	6	7	8
Issue date Original rating (Moody's/S&P/Fitch/DBRS)	22/07/08 Aaa / NR / AAA	20/11/0 Aaa / NR / AA	8 19/04/11 A Aaa / NR / AAA	03/11/14 Aaa / NR / AAA	17/03/15 Aaa / NR / AAA	12/01/17 Aaa / NR / AAA
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / NH / AAA Aaa / NR / AAA	Aaa/NR/AA Aaa/NR/AA	A Aaa/NH/AAA A Aaa/NR/AAA		Aaa / NR / AAA	Aaa / NR / AAA Aaa / NR / AAA
Denomination	GBP	GB	P GBP	EUR	GRP	EUR
Amount at issuance	1,500,000,000	500,000,00		500,000,000	650,000,000	500,000,000
Amount outstanding	900,000,000	500,000,00	750,000,000	500,000,000	650,000,000	500,000,000
FX swap rate (rate:£1)	1.000	1.00		0.789	1.000	0.856
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bulk	et Soft bullet	Soft bullet	Soft bullet	Soft bullet
Scheduled final maturity date	24/07/22 24/07/22	24/11/2 24/11/2	2 19/04/18 2 19/04/18	03/11/21 03/11/21	17/03/20 17/03/20	12/01/24 12/01/24
Legal final maturity date ISIN	24/07/22 XS0378817240	24/11/2 XS040075054		XS1131109537	17/03/20 XS1203083438	12/01/24 XS1529880368
Stock exchange listing	X50378817240 LSE	X5040075054 LS		LSE	LSE	AS1529680368
Coupon payment frequency	Monthly	Month	y Annually	Annually	Quarterly	Annually
Coupon payment date	24/11/17	24/11/1	7 19/04/18	03/11/17	18/12/17	12/01/18
Coupon (rate if fixed, margin and reference rate if floating)	0.833%	0.833		0.625%	0.633%	0.500%
Margin payable under extended maturity period (%)	0.500%	0.500	6 1.220%	0.030%	0.300%	0.180%
0		•	, uono n	Hone o	Coventry Building	<u>.</u>
Swap counterparty/ies	N/A N/A	N/	A HSBC Bank plc	HSBC Bank plc EUR	Society GBP	Fixed EUR
Swap notional denomination Swap notional amount	N/A N/A			500,000,000	500,000,000	500,000,000
Swap notional amount Swap notional maturity	N/A N/A			03/11/21	17/03/20	12/01/24
LLP receive rate/margin	N/A	N/	A 4.625%	0.625%	0.597%	0.500%
LLP pay rate/margin	N/A	N/	A 2.129%	0.735%	0.731%	1.763%
Collateral posting amount	£ -	£	£ .	£ -	£ -	£ -

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 / NA / NA 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 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