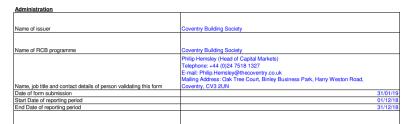
# National Transparency Template December 2018



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



### Counterparties, Ratings

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

		Counterparty/ies	F	itch	Mood	y's	S	&P	D'	DBRS
			Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rati
Covered bonds	<u> </u>	0	N/A	AAA	N/A	Aaa	N/A	N/A	N/A	N/A
Issuer		Coventry Building Society	N/A	A	N/A	A2	N/A	N/A	N/A	N/A
Seller(s)		Coventry Building Society	N/A	A	N/A	A2	N/A	N/A	N/A	N/A
Cash manager		Coventry Building Society	BBB	Α	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	A	A	A2	A2	N/A	N/A	N/A	N/A
Stand-by swap provider(s) on cover pool		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Swap notional amount(s) (GBP)	4,994,216,956									
Swap notional maturity/ies LLP receive rate/margin	24/11/2022									
LLP receive rate/margin	1.92550%									
LLP pay rate/margin Collateral posting amount(s) (GBP)	2.38543%									
Collateral posting amount(s) (GBP)	0									

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: £9,694,444	(a) Revenue Receipts - Interest received from Borrowers: £9,599,482	
	(a) Revenue Receipts - Fees charged to Borrowers: £330,906	(a) Revenue Receipts - Fees charged to Borrowers: £202,030	
	(b) Interest received: £54,830	(b) Interest received: £50,391	
	(c) Excess Reserve Fund: £7,621,638	(c) Excess Reserve Fund: £0	
	(d) Other Revenue Receipts: £9,704	(d) Other Revenue Receipts : £9,609	
	(e) Excess Required Coupon Amount: £0 (f) Reserve Ledger credit amounts following Notice to Pay: £0	(e) Excess Required Coupon Amount: £0 (f) Reserve Ledger credit amounts following Notice to Pay: £0	
	(g) Amounts Belonging to Third Parties: -£330,906	(g) Amounts Belonging to Third Parties: -£202,030	
	(h) Required Coupon Amount: £0	(h) Required Coupon Amount: £0	
	(ii) Interest Accumulation Ledger: £0	(ii) Interest Accumulation Ledger: £0	
	Total Available Revenue Receipts: £17.380.617	Total Available Revenue Receipts: £9.659.482	
	Total Available Revenue Receipts: £17,350,617	Total Available Revenue Receipts: £9,659,462	
	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: £1,200	Provider and Asset Monitor: £0	
	(d) Amounts due to the Interest Rate Swap Provider: £2,029,490	(d) Amounts due to the Interest Rate Swap Provider: £2,544,527	
	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: £6,973,551	(e) (i) Amounts due to/(from) the Covered Bond Swap Providers: -£187,922	
	(ii) Amounts due on the Term Advance: £3,691,959	(ii) Amounts due on the Term Advance: £3,107,920	
	(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: £1,000,770	
	(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: £4,681,417	(I) Deferred Consideration: £3,194,188 (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	
rincipal receipts (please disclose all parts of waterfall)			
	AVAILABLE PRINCIPAL RECEIPTS	AVAILABLE PRINCIPAL RECEIPTS	
	(a) Scheduled amounts received from Borrowers: £25,042,915	(a) Scheduled amounts received from Borrowers: £27,406,753	
	Unscheduled amounts received from Borrowers: £47,972,482	Unscheduled amounts received from Borrowers: £54,149,662	
	Less Further Advances made: -£3,552,720	Less Further Advances made: -£5,090,053	
	(b) (i) Term Advance: £0	(b) (i) Term Advance: £500,000,000	
	(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: £69,462,677	Total Available Principal Receipts: £576,466,362	
	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: £69,462,677	(d) Capital Distribution to Members: £576,466,362	
Reserve ledger Revenue ledger	£ 17,315,094 £ 11,089,884		14 £ 17,315,09
Principal ledger	£ 69.462.677		2 6
-maturity liquidity ledger	N/A	N/A	N/A

Asset	Cover	age	Test	
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	Value	Description (please edit if different)
A		A: Arrears Adjusted True Balance
В	£ 69,462,677	B: Principal Receipts Retained in Cash
C	£	C: Retained Cash Contributions
D	-£	D: Substitution Assets - Principal Receipts¹ & D: Substitution Assets - Capital Contributions
E	£	0
V	£	0
W	£	0
X	£ 192,652,162	X: Savings set off balance
Υ	£	Y : Flexible draw deduction
Z		Z: Negative carry adjustment
Total	£ 3,737,518,721	
han a see a see		1

Method used for calculating component 'A'
Asset percentage (%)
Maximum asset percentage from Flitch (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from Moody's (%)
Maximum asset percentage from S&P (%)
Maximum asset percentage from DBRS (%)
Credit support as derived from AGT (GBP)
Credit support as derived from AGT (GP)

Programme-Level Characteristics	
Programme currency	EUR
Programme size	7bn
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at swap FX rate)	£ 3,372,300,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 3,448,400,000
Cover pool balance (GBP)	£ 4,599,994,209
GIC account balance (GBP)	£ 97,867,655
Any additional collateral (please specify)	£
Any additional collateral (GBP)	£
Aggregate balance of off-set mortgages (GBP)	£ 854,724,447
Aggregate deposits attaching to the cover pool (GBP)	£ 192,652,162
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ 163,093,680
Nominal level of overcollateralisation (GBP)	1,325,266,484
Nominal level of overcollateralisation (%)	39.3%
Number of loans in cover pool	38,696
Average loan balance (GBP)	£ 118,875
Weighted average non-Indexed LTV (%)	48.1%
Weighted average Indexed LTV (%)	43.2%
Weighted average seasoning (months)	54.4
Weighted average remaining term (months)	204.9
Weighted average interest rate (%)	2.4%
Standard Variable Rate(s) (%)	5.0%
Constant Pre-Payment Rate (%, current month)	0.9%
Constant Pre-Payment Rate (%, quarterly average)	1.0%
Principal Payment Rate (%, current month)	1.4%
Principal Payment Rate (%, quarterly average)	1.5%
Constant Default Rate (%, current month)	0.0%
Constant Default Rate (%, quarterly average)	0.0%
Fitch Discontinuity Factor (%)	9.3%
Moody's Timely Payment Indicator	Probable
Moody's Collateral Score (%, including/excluding systemic risk)	5.0% / 2.5%

### Mortgage collections

2	9,694,444
£	25,042,915
£	
£	44,419,762
	£ £ £

## Loan Redemptions & Replenishments Since Previous Reporting Date

Loan nedemptions & neplemsiments since Frevious neporting	Date			
•	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	406	1.0%	39,766,981	0.9%
Loans bought back by seller(s)	3,027	7.8%	360,060,033	7.8%
of which are non-performing loans	43	0.1%	6,747,324	0.1%
of which have breached R&Ws	7	0.0%	1,058,111	0.0%
Loans sold into the cover pool	0	0.0%	3,552,720	0.1%

Product Rate Type and Reversionary Profiles

roduct hate Type and Reversionary Profiles						VV	eignted 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	22,641	50.3%	2,490,215,007	54.1%	2.36%	32.0	1.58%	0.25%	2.32%
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	2,192	4.9%	149,722,344	3.3%	1.55%	0	0.80%	0.80%	5.40%
Fixed for life	3	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker at origination, reverting to SVR	409	0.9%	37,891,654	0.8%	3.29%	2.2	0.64%	0.02%	2.53%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Tracker for life	2,287	5.1%	131,364,164	2.9%	1.50%	0	0.75%	0.75%	3.70%
SVR, including discount to SVR	17,451	38.8%	1,790,801,039	38.9%	2.53%	0	2.53%	0.00%	2.26%
Libor	0	0.0%	0	0.0%	0.00%	0	0.00%	0.00%	0.00%
Total	44,983	100.0%	£ 4,599,994,209	100.0%	2.38%		1.89%		2.44%

tratifications	Monthea	0/	A	0/ -64-4-1
rrears breakdown urrent	Number 38,535	% of total number 99.6	Amount (GBP) % £ 4,578,717,853	% of total am
1 month in arrears	130	0.3	% £ 4,576,717,655	•
2 months in arrears	31	0.1	% £ 4.129.741	
3 months in arrears	0	0.0		
6 months in arrears	0	0.0		
12 months in arrears	0	0.0		
2+ months in arrears	0	0.0	% £ -	
otal	38,696	100.0	% £ 4,599,994,209	10
urrent non-indexed LTV	Number	% of total number	Amount (GBP)	% of total am
50%	26,732	69.1	% £ 2,314,226,161	
0-55%	2,584	6.7		
5-60%	2,643	6.8	% £ 483,223,067	
0-65%	2,486	6.4	% £ 475,274,483	
5-70%	2,319	6.0	% £ 475,009,570	
0-75%	1,452	3.8	% £ 326,268,915	
5-80%	400	1.0	% £ 77,976,831	
0-85%	64	0.2	% £ 14,697,077	
5-90%	16	0.0	% £ 3,378,091	
0-95%	0	0.0	% £ -	
5-100%	0	0.0	% £ -	
00-105%	0	0.0	% £ -	
05-110%	0	0.0	% £ -	
10-125%	0	0.0		
25%+	0	0.0	% £ -	
otal	38,696	100.00	% £ 4,599,994,209	1
urrent Indexed LTV	Number	% of total number	Amount (GBP)	% of total a
50%	30,397	78.6	% £ 2,894,268,373	
0-55%	2,379	6.1	% £ 420,201,241	
5-60%	2,197	5.7	% £ 435,637,114	
1-65%	1,854	4.8	% £ 390,162,266	
i-70%	1,286	3.3		
1-75%	517	1.3	% £ 149,955,010	
-80%	41	0.1		
1-85%	16	0.0	% £ 4,371,602	
-90%	8	0.0		
0-95%		0.0		
0-95% 5-100%	0		% £ -	
00-105%	0			
05-110%	0			
0-125%	0			
25%+	, in the second	0.0	% € -	
otal	38,696	100.0	% £ 4,599,994,209	
urrent outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total a
5,000 .000-10.000	891 930	2.3	% 2,233,971 % 7,005,892	
0,000-25,000	3,232 5,856	8.4	% 56,899,287	
5,000-50,000	5,856	15.1	% 220,432,279	
0,000-75,000	5,557	14.4	% 345,751,030	
,000-100,000	4,660	12.0 18.2	% 406,270,206	
	7,055		% 869,567,904	
0,000-200,000	4,149	10.7	% 714,957,131	
0,000-200,000 0,000-250,000	4,149 2,478	10.7 6.4	% 714,957,131 % 551,498,022	
0,000-200,000 0,000-250,000 0,000-300,000	4,149 2,478 1,136	10.7 6.4 3.6	% 714,957,131 % 551,498,022 % 378,278,676	
0,000-200,000 0,000-250,000 0,000-300,000 0,000-300,000	4,149 2,478 1,386	10.7 6.4 3.6 2.2	% 714,957,131 % 551,498,022 % 378,278,676 % 274,324,619	
0.000-2200.000 0.000-250.000 0.000-350.000 0.000-350.000 0.000-350.000 0.000-400.000	4 149 2 478 1 1396 851 580	10.7 6.4 3.6 2.2 1.5	% 714,957,131 % 551,498,022 % 378,278,676 % 274,324,619 % 216,493,960	
0.000-200.000 0.000-250.000 0.000-300.000 0.000-300.000 0.000-400.000 0.000-400.000	4,149 4,149	10.0 6.6 3.3 2.2 1.1 1.5	% 714,957,131 % 551,498,022 % 378,278,676 % 274,324,619 % 216,493,960 % 154,099,410	
0.000-200.000 0.000-250.000 0.000-300.000 0.000-300.000 0.000-305.000 0.000-300.000 0.000-400.000 0.000-400.000 0.000-500.000	4,149 2,478 1,396 1,396 851 580 364 2,555 255	10.7 6.6 3.6 2.2 1.1 0.9	% 714,957,131 % 551,498,022 % 378,278,676 % 274,324,619 % 216,493,960 % 154,099,410 % 125,562,246	
0.000-200.000 0.000-350.000 0.000-350.000 0.000-350.000 0.000-450.000 0.000-450.000 0.000-600.000	4,149 2,478 1,386 851 550 560 265 265 2255	10.7 6.4 3.6 2.2 11.5 0.5 0.7	% 714,957,131 % 551,498,022 % 378,278,676 % 274,324,619 % 216,493,960 % 154,099,410 % 125,562,246 % 127,809,682	
0,000-200.000 0,000-250.000 0,000-300.000 0,000-300.000 0,000-450.000 0,000-450.000 0,000-450.000 0,000-500.000 0,000-500.000 0,000-500.000 0,000-500.000	4,149 2,478 1,386 1,386 851 850 304 2655 2255 1131	10.7 6.6 3.8 2.2 1.5 0.9 0.0 0.6	% 714,957,131 % 551,488,025 % 378,278,676 % 274,324,619 % 154,099,410 % 125,562,246 % 73,038,843	
0,000-200.000 0,000-300.000 0,000-300.000 0,000-300.000 0,000-300.000 0,000-400.000 0,000-400.000 0,000-500.000 0,000-500.000 0,000-500.000 0,000-500.000 0,000-500.000 0,000-500.000	4,149 2,478 1,386 851 550 4364 265 2253 113	10.0 6.6 3.2 2.2 1.5 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	% 714,957,131 % 551,498,022 % 378,278,676 % 274,324,619 % 124,843,960 % 154,099,410 6 127,809,682 73,038,843 % 34,745,387	
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0.000-200.000 0.000-300.000 0.000-300.000 0.000-300.000 0.000-300.000 0.000-400.000 0.000-400.000 0.000-500.000 0.000-500.000 0.000-700.000 0.000-700.000 0.000-700.000 0.000-700.000 0.000-700.000 0.000-700.000	4,149 2,478 1,386 851 550 4364 265 2253 113	10.0 10.0 10.0 10.0 10.0 10.0 10.0 10.0	% 71.957.131 % 551.498.02226 % 378.278.676 % 274.224.619 % 154.099.410 % 155.099.410 % 127.09.6828 % 73.098.843 % 25.562.246 % 55.562.246 % 73.098.843 % 55.562.246 % 55.562.246 % 55.562.246	
0.000-200.000 0.000-250.000 0.000-350.000 0.000-350.000 0.000-450.000 0.000-450.000 0.000-450.000 0.000-500.000 0.000-500.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000	4,149 2,478 1,386 851 850 304 225 225 113 47 77 0	10.7 6.6 3.8 2.2 1.5 0.9 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	% 71.957,131 % % 551.489.022 % % 551.489.022 % % 6274,324.619 1% % 216,483,390 1% % 126,993,410 1% % 127,905,682 8 % 73,038,483 4 % 34,745,387 8 % 25,257,822 6 % 15,767,841 1%	
0.000-200.000 0.000-250.000 0.000-350.000 0.000-350.000 0.000-450.000 0.000-450.000 0.000-450.000 0.000-500.000 0.000-500.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000	4,149 2,478 1,386 851 850 304 265 225 1133 47	10.0 10.0 10.0 10.0 10.0 10.0 10.0 10.0	% 71.957.131   % 551.489.022   % 551.489.022   % 278.276.676   % 274.324.619   % 216.489.390   % 154.099.410   % 12.909.682   % 12.909.682   % 34.745.387   % 25.257.822   % 15.767.841   %	
0.000-200.000 0.000-250.000 0.000-350.000 0.000-350.000 0.000-350.000 0.000-400.000 0.000-400.000 0.000-400.000 0.000-400.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000 0.000-600.000	4,149 2,478 1,386 851 850 304 225 225 113 47 77 0	10.7 6.6 3.8 2.2 1.5 0.9 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	% 71.957,131 % % 551.489.022 % % 551.489.022 % % 6274,324.619 1% % 216,483,390 1% % 126,993,410 1% % 127,905,682 8 % 73,038,483 4 % 34,745,387 8 % 25,257,822 6 % 15,767,841 1%	
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0,000-260.000 0,000-360.000	4,149 2,478 1,396 1,396 851 590 245 245 245 245 245 245 245 245 245 245	10.0 6.4 6.4 7.2 2.2 1.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	% 71.957.131 % 551.498.022 % 551.498.022 % 278.276.676 % 274.324.619 % 216.493.960 % 154.993.60 % 154.993.60 % 127.995.622 % 127.995.622 % 347.45.387 % 347.45.387 % 15,767.841 % 2 4,599.994.209  Amount (GBP)	
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0.000-200.0000 0.000-300.00000 0.000-300.0000	4,149 2,478 1,386 1,386 1,386 1,394 2,455	10.0 6.4 6.6 7.0 8.1 8.2 9.2 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0	% 714.957.131 % 51.498.022 % 51.498.022 % 274.224.619 % 274.224.619 % 125.62.64 % 125.62.64 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 127.803.682 % 194.575.650 % 792.149.504 % 792.149.504 % 119.410.506	% of total
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0.000-200.0000 0.000-300.0000 0.0000-300000 0.0000-30000000 0.0000000000	4,149 2,478 1,386 1,386 851 550 9344 2455 2455 2455 2455 2455 2455 2455 2	10.0 6.4 6.6 6.6 7.2 2.2 7.1 1.1 9.3 9.4 9.6 9.6 9.6 9.7 9.7 9.7 9.7 9.7 9.7 9.7 9.7 9.7 9.7	% 714.957.131 % 511.498.022 % 511.498.022 % 274.224.619 % 274.324.619 % 216.493.980 % 125.662.46 % 127.803.682 % 127.803.682 % 127.803.682 % 147.503.682 % 15.767.841 % 25.257.822  Amount (GBP) % 199.457.501 % 34.415.506 % 792.14.506	% of total
0.000-200.000 0.000-300.000 0.000-300.000 0.000-300.000 0.000-300.000 0.000-400.000 0.000-400.000 0.000-500.0000 0.000-500.000 0.0000-500.0000 0.0000-500.000 0.0000-500.0000 0.0000-500.0000 0.0000-500.0000 0.0000-500.0000 0.00	4,149 2,478 1,386 1,386 851 550 364 265 2255 1113 17 17 30 38,696  Number 1,825 3,793 3,895 1,512 3,552 0 4,718	10.0 6.6 3.3 3.6 2.2 1.1 1.5 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	% 714.957.131 % 515.499.022 % 551.499.022 % 574.324.619 % 274.324.619 % 125.62.46 % 125.62.246 % 73.038.843 % 25.257.822 % 573.038.843 % 25.257.822 % 10.00 % 19.4559.994.209  Amount (GBP) % 199.457.501 % 349.378.650 % 792.145.504 % 119.410.560 % 119.410.560 % 782.369.071	% of total
0,000-260.0000 0,000-360.00000 0,000-360.0000 0,000	4,149 2,478 1,386 1,386 851 580 3944 2455 2455 3131 477 77 38,696  Number 1,825 3,793 3,895 1,512 3,552 0 0 4,718	10.0 6.4 6.6 6.6 7.2 2.2 11.1 1.1 9.3 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0	% 714.957.131 % 511.480.022 % 511.480.022 % 274.224.619 % 274.324.619 % 125.63.980 % 126.493.980 % 125.662.246 % 127.803.8843 % 127.803.8843 % 274.324.619 % 125.662.246 % 73.038.843 % 44.593.994.209  Amount (GBP) % 199.457.501 % 34.475.936 % 792.194.504 % 344.775.093 % 14.599.994.209	% of total
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0,000-260.000 0,000-360.0000 0,000-360.000 0	4,149 2,478 1,386 1,386 851 550 364 2655 2155 1131 47 7 0 38,696  Number 1,825 3,793 3,895 1,512 0,471 4,718 4,538 4,240 0 1,374	10.0 6.6 3.3 3.6 2.2 1.1 1.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	% 714.957.131   % 515.489.022   % 515.489.022   % 515.489.022   % 276.276.676   % 276.324.619   % 125.62.246   % 125.62.246   % 125.62.246   % 276.338.443   % 25.257.822   % 3.476.387   % 25.257.822   % 4.599.994.209    Amount (GBP)   % 199.457.501   % 349.376.850   % 792.145.504   % 199.457.501   % 792.145.504   % 782.389.071   % 582.293.183   % 782.389.071   % 582.293.183   % 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	% of total
0,000-260.0000 0,000-360.0000 0,000-360.0000 0,000-360.0000 0,000-360.0000 0,000-360.0000 0,000-360.0000 0,000-360.0000 0,000-360.0000 0,000-360.0000 0,000-3700.0000 0,000-37	4,149 2,478 1,386 1,386 851 550 3944 245 2455 2455 2455 2455 3477 3,372 3,372	10.0 6.4 6.6 6.6 7.2 2.2 7.1 7.1 8.2 8.2 8.2 8.2 8.2 8.3 8.3 8.3 8.3 8.3 8.3 8.3 8.3 8.3 8.3	% 714.957.131 % 51.489.022 % 55.1489.022 % 274.524.619 % 274.524.619 % 125.62.246 % 125.62.246 % 127.803.863 % 127.803.843 % 34.745.387 % 22.527.822  Amount (GBP) % 199.457.501 % 344.75.903 % 475.903 % 792.149.504 % 792.149.504 % 792.149.504 % 792.149.504 % 792.149.504 % 792.149.504 % 792.149.504 % 194.575.013 % 194.575.013	% of total
0.000-200.0000 0.000-300.0000 0.0000-300.0000 0.0000-300.0000 0.0000-300.0000 0.0	4,149 2,478 1,386 1,386 851 550 364 2655 2155 1131 47 7 0 38,696  Number 1,825 3,793 3,895 1,512 0,471 4,718 4,538 4,240 0 1,374	10.0 6.4 6.6 6.6 7.2 2.2 7.1 7.1 8.2 8.2 8.2 8.2 8.2 8.3 8.3 8.3 8.3 8.3 8.3 8.3 8.3 8.3 8.3	% 714.957.131 % 51.489.022 % 51.489.022 % 274.524.619 % 274.524.619 % 125.62.246 % 125.62.246 % 127.803.883 % 127.803.843 % 25.257.822  Amount (GBP)  Amount (GBP) % 194.557.501 % 24.599.994.209  Amount (GBP) % 194.57.501 % 27.803.883 % 47.503.883 % 47.503.883 % 47.503.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883 % 125.638.883	% of total
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0.000-200.000 0.000-300.000 0.	4,149 2,478 1,386 1,386 851 550 364 2655 2255 1113 113 113 30 30 38,696  Number  1,825 3,733 3,895 1,1512 4,718 4,538 4,240 4,718 4,538 4,240 4,718 4,538 4,240 5,377 3,377 3,377 3,377 3,377 3,377 3,377 3,377 3,377 3,377	10.0 8.4 8.6 8.6 9.2 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6 100.6 9.6 9.6 100.6 9.6	% 714.957.131 % 551.499.022 % 551.499.022 % 378.276.676 % 274.324.619 % 125.62.246 % 125.62.246 % 73.038.443 % 125.562.246 % 34.759.994.209  Amount (GBP)  Amount (GBP)  Amount (GBP)  Amount (GBP)  Amount (GBP)	% of total
0.000-200.000 0.000-300.000 0.0000-300.000 0.0000-300.000 0.0000-300.000 0.0000-300.000 0.0000-300.0	4,149 2,478 1,386 1,386 851 550 3044 205 205 215 113 113 17 47 30 30 38,696  Number  Number  4,825 3,783 3,895 3,895 4,718 4,718 4,718 4,240 0 1,374 1,374 1,377 1	10.0 6.4 6.6 6.6 7.2 2.1 1.1 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0	% 714.957.131 % 51.489.022 % 51.489.022 % 278.276.676 % 274.324.619 % 216.493.980 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 225.78.22 % 34.745.387 % 225.57.822 % 34.75.81 % 28.26.78.22 % 34.75.63 % 34.75.63 % 344.75.93 % 344.75.93 % 476.597.93 % 476.597.93 % 299.899.903 % 126.63.584 % 299.899.903 % 4A.599.994.209 % 24.599.994.209	% of total
0,000-260.000 0,000-360.000 0,	4,149 2,478 1,386 1,386 851 550 3044 205 205 215 113 113 17 47 30 30 38,696  Number  Number  4,825 3,783 3,895 3,895 4,718 4,718 4,718 4,240 0 1,374 1,374 1,377 1	10.0 6.4 6.6 6.6 7.2 2.1 1.1 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0	% 714.957.131 % 51.489.022 % 51.489.022 % 278.276.676 % 274.324.619 % 216.493.980 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 125.62.246 % 225.78.22 % 34.745.387 % 225.57.822 % 34.75.81 % 28.26.78.22 % 34.75.63 % 34.75.63 % 344.75.93 % 344.75.93 % 476.597.93 % 476.597.93 % 299.899.903 % 126.63.584 % 299.899.903 % 4A.599.994.209 % 24.599.994.209	% of total
0.000-200.0000 0.000-300.0000 0.0000-300.0000 0.0000-300.0000 0.0000-300.0000 0.0	4,149 2,478 1,386 1,386 851 550 3044 205 205 215 113 113 17 17 17 3,372 3,896 Number  Number  4,149 4,240 1,374 1,374 1,377 1,	10.0 6.4 6.6 6.6 7.2 2.2 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5	T14.957.131	% of total
0.0001-150,000   0.0002-250,000   0.0002-250,000   0.0002-250,000   0.0002-250,000   0.0003-250,000   0.00	4,149 2,478 1,386 1,386 851 550 3044 205 205 215 113 113 17 47 30 30 38,696  Number  Number  4,825 3,783 3,895 3,895 4,718 4,718 4,718 4,240 0 1,374 1,374 1,377 1	10.0 6.4 6.6 6.6 7.2 2.1 1.1 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0	% 714.957.131 % 51.489.022 % 378.276.676 % 378.276.676 % 274.324.619 % 216.499.960 % 125.62.246 % 125.62.246 % 125.62.246 % 73.038.433 % 125.52.246 % 34.785.387 % 25.277.822 % 179.96.650 % 199.457.501 % 199.457.501 % 799.2149.506 % 199.457.501 % 792.149.506 % 199.457.501 % 74.599.994.209  Amount (GBP) % 588.299.183 % 0 0 7 782.399.971 % 588.299.183 % 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	% of total

		CBS Covered Bonds				
Seasoning	Number	% of total number	Amount (GBP)	% of total amount		
0-12 months	943		£ 157,380,427	3.4%		
12-24 months	4.707	12.2%		17.7%		
24-36 months	5,734	14.8%	£ 895,044,943	19.5%		
36-48 months	4,938	12.8%	£ 689,754,346	15.0%		
48-60 months	4,075	10.5%		11.0%		
60-72 months	3,738	9.7%	£ 417,551,859	9.1%		
72-84 months	2,812	7.3%	£ 259,741,238	5.6%		
84-96 months	2,266 2,190	5.9% 5.7%		4.1% 3.9%		
96-108 months 108-120 months	2,190 1,581			3.9% 2.5%		
120-150 months	3,493	9.0%		5.6%		
150-180 months	1,696	4.4%		2.2%		
180+ months	523	1.4%		0.4%		
Total	38,696	100.0%	£ 4,599,994,209	100.0%		
				-0		
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount		
Fixed	21,915	48.7%	2,444,284,193	53.1%		
SVR	18,444	41.0%	1,854,727,574	40.3%		
Tracker Other (please specify)_Capped	4,624	10.3%	300,982,441	6.5% 0.0%		
Total	44,983	100.00%	£ 4,599,994,209	100.00%		
	,000	100.00%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount		
Owner-occupied	44,983	100.0%	4,599,994,209	100.0%		
Buy-to-let	C	0.0%	0	0.0%		
Second home	C		0	0.0%		
Total	44,983	100.0%	£ 4,599,994,209	100.0%		
			4 (000)			
Income verification type	Number 38.696	% of total number 100.0%	Amount (GBP) 4,599,994,209	% of total amount		
Fully verified Fast-track	38,696	0.0%	4,599,994,209	100.0%		
Self-certified			0	0.0%		
Total	38,696		4,599,994,209	100.0%		
		<u> </u>	,,			
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount		
0-30 months	2,040	5.3%	£ 56,163,243	1.2%		
30-60 months	2,963	7.7%	£ 117,852,899	2.6%		
60-120 months	8,444	21.8%	£ 587,916,486	12.8%		
120-180 months	9,547	24.7%		22.6%		
180-240 months	7,859	20.3%		26.0%		
240-300 months	5,198	13.4%		22.2%		
300-360 months	1,920 725	5.0%	£ 419,254,063 £ 162,336,322	9.1%		
360+ months Total	38,696			100.0%		
Total	30,090	100.076	2 4,333,334,203	100.076		
Employment status	Number	% of total number	Amount (GBP)	% of total amount		
Employed	29,592	76.5%		71.5%		
Self-employed	7,931	20.5%	£ 1,249,980,207	27.2%		
Unemployed	93	0.2%		0.1%		
Retired	894	2.3%		0.8%		
Guarantor		0.0%	£ -	0.0%		
Other	186			0.4%		
Total	38,696	100.0%	£ 4,599,994,209	100.0%		
Covered Bonds Outstanding, Associated Derivatives (please disclose for all bonds outstanding)						
Series			6	7	8	9
lesue date	22/07/0	20/11/08	03/11/14	17/03/15	12/01/17	13/11/18
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AA	Aaa / NR / AAA	Aaa/NR/AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / NR / AA	Aaa / NR / AAA	Aaa/NR/AAA	Aaa / NR / AAA	Aaa / NR / AAA	Aaa / NR / AAA
Denomination	GBI	GBF	EUR	GBP	EUR	GBP
Amount at issuance	1,500,000,000	500,000,000	500,000,000	650,000,000	500,000,000	500,000,000
Amount outstanding	900,000,000	500,000,000	500,000,000	650,000,000	500,000,000	500,000,000
FX swap rate (rate.£1)  Methydis have (hard/coft hullet/coop through)	1.00 Soft bulle	1.000 Soft bulle	0.789	1.000	0.856 Soft bullet	1.000 Soft bullet
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	24/07/2:	Soft bulle 24/11/22	Soft bullet 03/11/21	Soft bullet 17/03/20	Soft bullet 12/01/24	13/11/23
Legal final maturity date	24/07/2	24/11/22 24/11/22	03/11/21	17/03/20	12/01/24	13/11/23
ISIN	XS037881724	XS0400750542	XS1131109537	XS1203083438	XS1529880368	XS1908278440
Stock exchange listing	LSI	LSE	LSE	LSE	LSE	LSE
Coupon payment frequency	Monthi	Monthly	Annually	Quarterly	Annually	Quarterly
Coupon payment date	24/01/1	24/01/19	05/11/19	17/03/19	14/01/19	13/02/19
Coupon (rate if fixed, margin and reference rate if floating)	1.2319	1.231%	0.625%	1.206%	0.500%	1.300%
Margin payable under extended maturity period (%)	0.500%	0.500%	0.030%	0.300%	0.180%	0.600%
				Coventry Building		Coventry Building
Swap counterparty/ies	N/A	N/A		Society	Natixis	Society
Swap notional denomination	N/A	N/A		GBP	EUR	GBP
Swap notional amount	N// N//	N/A N/A		500,000,000	500,000,000	500,000,000
Swap notional maturity  LLP receive rate/margin	N/A N/A	N/A N/A		17/03/20 1.097%	12/01/24 0.500%	13/11/20123
LLP receive rate/margin LLP pay rate/margin	N// N//	N/A N/A		1.097%	1.763%	1.300%
		IN/A	1.133%	1.129%	1.700%	1.449%
Collateral posting amount £		-	£ 0	Ç	0 . 0	_ 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 or issuer insolvency	N/A	No	Activates the Covered Bond Guarantee
Servicer Trigger (1)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / P-2 / F2	No	At initial trigger, direct funds to account held with Stand-by Account Bank
Servicer Trigger (2)	Servicer's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Replace servicer within 60 days at subsequent breach
Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount Outstanding	N/A	No	If not remedied within three calculation dates, triggers Issuer Even of Default
Interest Rate Shortfall Test	Forecast revenue insufficient to fund the next month's payments	N/A	No	Consider a cash capital contribution
Swap Counterparty Rating Trigger - Interest Rate (Asset) Swap	Breach of ratings trigger	NR / A2 / A NR / P-1 / F1	No	Collateral posting
Swap Counterparty Rating Trigger - Covered Bond (Liability) Swap	Breach of ratings trigger	NR / A2 / A NR / P-1 / F1	No	Collateral posting
Cash Manager (1)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa1 / BBB	No	Enter into Back up Cash Manager Agreement
Cash Manager (2)	Cash Manager's ratings fall below required levels	NR / N/A / N/A NR / Baa3 / BBB-	No	Appoint Back up Cash Manager
Stand-by Account Bank	Account Bank's ratings fall below required levels	NR / N/A / N/A NR / P-1 / F1	No	Appoint Stand-by Account Bank