The Co-operative Bank plc Covered Bond Programme

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Publishing Date 30 November 2016 21 November	Issue Date		11 November 201
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			£0.0
THOUGHDOLES			
Extended Due for Payment Date 11 November 2	Extended Due for Payment Date		11 November 202
· · · · · · · · · · · · · · · · · · ·	Joint Lead Managers		Barclays Capital, HSBC, JPM, RBS, UB
	Listing		Londo

The **co-operative** bank

Issuer Priority of Payments			
Available Revenue Receipts	5,525,360.94	Available Principal Receipts	22,680,503.5
Revenue Priority of Payments		Principal Priority of Payments	
(a) Trustee/ Security Trustee expenses	-	(a) Pre-Maturity Liquidity Ledger	_
(b) Accrued Senior Expenses	49,104.47	(b) Retained Principal Ledger	-
(c) 3rd Party Fees	105,718.20	(c) GIC Deposit to ensure ACT Compliance	-
(d) Interest Rate Swap Provider Payments	535,462.56	(d) Term Advance/ Covered Bond Swap	-
(e) Term Advance Interest/ Covered Bonds Swap	1,541,955.29	(e) Capital Distribution	22,680,503.
(f) Pre-Maturity Liquidity Ledger Amounts	-		
(g) Deposit Account Credit (In the Servicer Event of			
Default)	-		
(h) Reserve Fund Required Amount Increase	-		
(i) Swap Termination fees	-		
(i) Members/ Asset Monitor Indemnity	-		
(k) Cash Capital Contributions repayment	2,077,417.85		
(I) Liquidation Members	287.43		
(m) Designated Member Fee	100.00		
(n) Members Interest Profits	1,215,315.15		

Swaps	Counterparty	Notional Amount	Period Start Date	Period End Date	LIBOR	Pay Margin Recip	t Fixed Rate	LLP Payment	LLP Receipt	Net Receipt (Payment)
Interest Rate Swap	JPM	£608,191,995.24	21/10/2016	21/11/2016	0.2634%	1.30%	0.00%	671,510.61	136,048.05 -	535,462.56
Liability Swap	HSBC	£600,000,000.00	21/10/2016	21/11/2016	0.2634%	2.76%	4.75%	1,541,955.29	28,500,000.00 -	26,958,044.71

Asset Coverage Test	This Period
	31 October 2016
LTV Adjustment	
if <= 3 months in arrears	75%
if >3 months in arrears, and True Balance/Indexed Valuation <=75%	40%
if >3 months in arrears, and True Balance/Indexed Valuation >75%	25%
Base Asset Percentage - LLP Deed 11.3(i)	93.5%
Fitch Asset Percentage - LLP Deed 11.3(ii)	90.0%
Moodys Asset Percentage - LLP Deed 11.3(iii)	77.5%
Adjusted True Balance (i)	1,252,522,430.15
Arrears Adjusted True Balance (ii)	1,259,517,248.48
A: Lower of Adjusted True Balance and Arrears Adjusted True Balance	976,125,867.57
B: Principal Receipts	22,703,101.09
C: Cash Capital Contributions	2,077,417.85
D: Substitution Assets	0.00
X: Flexible Redraw Capacity	0.00
Y: Deposit Set-Off Amounts	19,843,112.92
Z: WA Remaing Maturity * Principal Amt Outstanding * Neg Carry Factor	95,064,750.00
Total: A + B + C + D - (X + Y + Z)	885,998,523.59
Asset Percentage (%)	77.5%
Principal amount outstanding of all Covered Bonds issued	600,000,000.00
Amount of Credit Support	285,998,523.59
ACT Pass Fail	PASS

<u>Ledgers</u>	This Period	Last Period
Revenue Ledger	3,393,386.05	£3,438,965.92
Principal Ledger	22,703,101.09	£22,842,933.56
Reserve Ledger	7,000,000.00	£7,000,000.00
Capital Contribution Ledger	682,318,660.05	£708,843,472.83
Yield Reserve Ledger	-	£0.00
Retained Principal Ledger	-	£0.00
Coupon Payment Ledger	£0.00	£0.00
Pre-Maturity Liquidity Ledger	£0.00	£0.00
LLP Fee Amount Ledger	£0.00	£0.00
Swap Provider Amount Ledger	£0.00	£0.00
Intercompany Loan Ledger	£600,000,000.00	£600,000,000.00
Target General Reserve Account Balance	£7,000,000.00	
Beginning General Reserve Account Balance	£7,000,000.00	
Ending General Reserve Account Balance	£7,000,000.00	
Change in the General Reserve Account Balance	£0.00	
Issuer GIC Collateralisation Amount	£3,000,000.00	
Collection Account Collateralisation Amount	£3,000,000.00	
Swap Cash Collateral Account Opening Balance	2,077,417.85	
Cash Collateral posted during the period	2,010,423.76	
Cash Collateral repayment during the period	2,077,417.85	
Swap Cash Collateral Account Closing Balance	2,010,423.76	
Beginning Yield Reserve Amount	£0.00	
Ending Yield Reserve Amount	£0.00	
Change in Yield Reserve Amount	£0.00	
Yield Reserve Required Amount	£0.00	
Make Whole Ledger Original Balance	£948,700.00	
Make Whole Ledger Period Start Balance	£938,171.51	
Make Whole Ledger Top up during the Period	£0.00	
Make Whole Ledger Transfers to Principal Receipts	£48.90	

Timing of the Collateral report	31 October 2016
Currency	Sterling
Prior Period Total Number of Residential Mortgage Loans	15,693
Current Total Number of Residential Mortgage Loans	15,415
Prior Period Total Value of Residential Mortgage Loans	1,286,001,095
Current Total Value of Residential Mortgage Loans	1,259,638,157
Current Average Loan Size	81,715
Current Weighted Average Seasoning (Months)	92
Weighted Average Interest Rate	2.96%
Weighted Average Remaining Term	172
Current Indexed Loan to Value Ratio	42.44%
Current Non-Indexed Loan to Value Ratio	52.08%

	Current Period		
Delinquency Band (excluding possessions)	<u>Total Balance</u> <u>No</u>	% of Total Balance	
Zero arrears	1,259,638,157.03	100.00%	
0.01 <= 1 Months in Arrears		0.00%	
1.01 <= 2 Months in Arrears		0.00%	
2.01 <= 3 Months in Arrears	-	0.00%	
> 3 Months	-	0.00%	
Total		0.00%	

*Loan is classified as 'delinquent' if the arrears balance is greater than zero as at the date of the collateral report.

Net Loss	-	
Cumulative Net Loss	-	
Average Loss Severity (In Period)	0.00%	
Average Loss Severity (Cumulative)	0.00%	
Repossessions and Sales	Total Balance	No
Possessed properties (current period)	-	0
Possessed properties (to date)	-	0
Sales (current period)	-	0
Sales (to date)	-	0
Outstanding Repossessions	Total Balance	<u>No</u>
	£0.00	0
	Current Period	Previous Period
Principal Payment Rate (3 Months Average)	1.75%	1.79%
Annualised PPR Speed (Based on monthly principal payment rate)	19.24%	19.00%
Constant Prepayment Rate (3 months Average)	1.20%	1.25%
Constant Prepayment Rate (Annualised)	13.65%	13.44%

	Current Pe	riod	
Region	Total Balance	<u>No</u>	% of Balance
East Anglia	£53,488,359.67	692	4.25%
East Midlands	£80,095,163.85	1,149	6.36%
London	£117,690,788.39	884	9.34%
North	£43,793,427.87	644	3.48%
North West	£174,579,262.44	2,446	13.86%
Scotland	£37,374,830.08	489	2.97%
South East	£308,889,537.54	2,896	24.52%
South West	£130,441,067.84	1,608	10.36%
Wales	£45,698,503.10	673	3.63%
West Midlands	£181,655,247.83	2,720	14.42%
Yorks and Humber	£85,931,968.42	1,214	6.82%
Total	1,259,638,157.03	15,415	100.00%
Mortgage Size	Total Balance	<u>No</u>	% of Balance
Less than or equal to 30K	53,188,219.05	3,274	4.22%
More than 30k up to and including 50K	101,894,216.88	2,538	8.09%
More than 50k up to and including 75K	186,420,478.39	2,994	14.80%
More than 75k up to and including 100K	195,206,615.53	2,252	15.50%
More than 100k up to and including 125K	169,646,727.01	1,522	13.47%
More than 125k up to and including 150K	133,066,196.33	974	10.56%
More than 150k up to and including 200K	166,790,538.32	976	13.24%
More than 200k up to and including 400K	207,584,480.19	798	16.48%
More than 400K up to and including 500K	21,768,076.28	49	1.73%
More than 500k	24,072,609.05	38	1.91%
Total	1,259,638,157.03	15,415	100.00%
Mortgage Type	Total Balance	No	% of Balance
Owner Occupied Purchase	627,710,717.62	6,548	49.83%
Owner Occupied Remortgage	631,927,439.41	8,867	50.17%
Total	1,259,638,157.03	15,415	100.00%
Mortgage Payment Type	Total Balance	<u>No</u>	% of Balance
Capital & Interest	861,326,254.16	12,032	68.38%
Interest Only	288,435,540.00	2,265	22.90%
Mixed (Part & Part)	109,876,362.87	1,118	<u>8.72</u> %
Total	1,259,638,157.03	15,415	100.00%
Non-indexed Current LTV (Using Original Valuation)	Total Balance	<u>No</u>	% of Balance
Less than or equal to 25% CLTV	160,456,029.86	5,090	12.74%
More than 25% up to and including 50% CLTV	427,494,025.32	5,058	33.94%
More than 50% up to and including 55% CLTV	99,447,638.90	875	7.89%
More than 55% up to and including 60% CLTV	101,021,714.12	852	8.02%
More than 60% up to and including 65% CLTV	87,008,207.94	712	6.91%
More than 65% up to and including 70% CLTV	88,918,165.94	683	7.06%
More than 70% up to and including 75% CLTV	86,995,256.52	673	6.91%
More than 75% up to and including 80% CLTV	70,934,258.83	576	5.63%
More than 80% up to and including 85% CLTV	50,164,135.45	357	3.98%
More than 85% up to and including 90% CLTV	50,984,324.39	315	4.05%
More than 90% up to and including 95% CLTV	15,000,596.97	100	1.19%
More than 95% up to and including 100% CLTV	6,927,805.21	51	0.55%
Over 100% CLTV	14,285,997.58	73	1.13%
Total	1,259,638,157.03	15,415	100.00%

Indexed Compact LTV (Height Opinional Valuation)	Total Dalamas	N	0/ of Dolones
Indexed Current LTV (Using Original Valuation)	Total Balance	<u>No</u>	% of Balance
Less than or equal to 25% More than 25% up to and including 50%	276,674,303.59 535,530,500,46	6,557	21.96%
, ,	535,529,500.16	5,339	42.51%
More than 50% up to and including 55%	100,423,547.38	812	7.97%
More than 55% up to and including 60%	90,378,048.39	718	7.17%
More than 60% up to and including 65%	80,185,469.66	641	6.37%
More than 65% up to and including 70%	65,743,363.33	497	5.22%
More than 70% up to and including 75%	37,740,496.82	298	3.00%
More than 75% up to and including 80%	30,213,761.89	227	2.40%
More than 80% up to and including 85%	22,383,932.59	167	1.78%
More than 85% up to and including 90%	11,428,025.20	90	0.91%
More than 90% up to and including 95%	4,547,257.48	35	0.36%
More than 95% up to and including 100%	3,558,114.52	27	0.28%
Over 100%	832,336.02	7	<u>0.07%</u>
Total	1,259,638,157.03	15,415	100.00%
Interest Rate	Total Balance	No of Sub Accounts	% of Balance
0 – 1.99%	374,347,863.46	6,394	29.72%
2 – 2.99%	322,391,357.11	5,161	25.59%
3 – 3.99%	203,649,521.67	3,294	16.17%
4 – 4.99%	309,039,927.32	6,160	24.53%
5 – 5.99%	44,583,808.95	879	3.54%
6 – 6.99%	5,625,678.52	162	0.45%
7 – 7.99%	£0.00	0	0.00%
Total	1,259,638,157.03	22,050	100.00%
Total Years to Maturity	1,259,638,157.03 Total Balance	22,050 <u>No</u>	100.00% <u>% of Balance</u>
		· · · · · · · · · · · · · · · · · · ·	
Years to Maturity	Total Balance	<u>No</u>	% of Balance
Years to Maturity 0 and less than or equal to 5 years	<u>Total Balance</u> 92,341,474.56	No 2,412	<u>% of Balance</u> 7.33% 18.89% 31.15%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years	Total Balance 92,341,474.56 237,922,664.80	No 2,412 3,865	<u>% of Balance</u> 7.33% 18.89%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20	No 2,412 3,865 4,516	<u>% of Balance</u> 7.33% 18.89% 31.15%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40	No 2,412 3,865 4,516 2,882	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75	No 2,412 3,865 4,516 2,882 1,098	% of Balance 7.33% 18.89% 31.15% 24.93%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19	No 2,412 3,865 4,516 2,882 1,098 452	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03	No 2,412 3,865 4,516 2,882 1,098 452 190	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13	No 2,412 3,865 4,516 2,882 1,098 452 190	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette Semi- Detached House Terraced House	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35 381,631,788.34 279,341,160.67	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194 5,132	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17% 30.30% 22.18%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette Semi- Detached House Terraced House Other	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35 381,631,788.34 279,341,160.67 61,184,216.78	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194 5,132 3,804 899	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17% 30.30% 22.18% 4.86%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette Semi- Detached House Terraced House Other Total	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35 381,631,788.34 279,341,160.67 61,184,216.78	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194 5,132 3,804 899 15,415	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17% 30.30% 22.18% 4.86%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette Semi- Detached House Terraced House Other	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35 381,631,788.34 279,341,160.67 61,184,216.78 1,259,638,157.03 Total Balance	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194 5,132 3,804 899 15,415 No of Sub Accounts	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17% 30.30% 22.18% 4.86% 100.00% % of Balance
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette Semi- Detached House Terraced House Other Total Interest Rate Type Base	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35 381,631,788.34 279,341,160.67 61,184,216.78 1,259,638,157.03 Total Balance £400,901,300.71	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194 5,132 3,804 899 15,415 No of Sub Accounts 7,352	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17% 30.30% 22.18% 4.86% 100.00% % of Balance 31.83%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette Semi- Detached House Terraced House Other Total Interest Rate Type Base Fixed - reverting to SVR	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35 381,631,788.34 279,341,160.67 61,184,216.78 1,259,638,157.03 Total Balance £400,901,300.71 £587,202,631.36	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194 5,132 3,804 899 15,415 No of Sub Accounts 7,352 9,140	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17% 30.30% 22.18% 4.86% 100.00% % of Balance 31.83% 46.62%
Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years Greater than 10 years and less than or equal to 15 years Greater than 15 years and less than or equal to 20 years Greater than 20 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years Greater than 30 years Total Property Type Detached House Flat/ Maisonnette Semi- Detached House Terraced House Other Total Interest Rate Type Base	Total Balance 92,341,474.56 237,922,664.80 392,356,332.20 314,083,478.40 136,642,800.75 61,136,817.19 25,154,589.13 1,259,638,157.03 Total Balance 434,563,495.89 102,917,495.35 381,631,788.34 279,341,160.67 61,184,216.78 1,259,638,157.03 Total Balance £400,901,300.71	No 2,412 3,865 4,516 2,882 1,098 452 190 15,415 No 4,386 1,194 5,132 3,804 899 15,415 No of Sub Accounts 7,352	% of Balance 7.33% 18.89% 31.15% 24.93% 10.85% 4.85% 2.00% 100.00% % of Balance 34.50% 8.17% 30.30% 22.18% 4.86% 100.00% % of Balance 31.83%

Additional Information	As at 31-10-2016	Cumulative (From date of Issue)
BNP Paribas Deposit Account	37,570,578.19	n/a
BNP Paribas Swap Collateral Account	2,077,417.85	
Co-operative Bank Deposit Account	2,493,446.61	n/a
Substitute Assets	0.00	-
	Gilts, Sterling demand or time deposits, certificates of	Gilts, Sterling demand or time deposits,
	deposit	certificates of deposit
Authorised Investments Allowable	and short-term debt obligations	and short-term debt obligations
Authorised Investments	-	-
Available Principal Receipts	£22,680,503.50	£1,660,058,233.59
Scheduled Principal Receipts	n/a	n/a
Unscheduled Principal Receipts	n/a	n/a
Available Revenue Receipts	£5,525,360.94	£626,438,220.50
Value of Repurchases	£1,220,889.70	£162,723,413.75
Number of Repurchases	37	2,810
Value of Re-arrangements	£2,487,877.40	£161,477,925.51
Number of Re-arrangements	29	1,702
Value of Loans Added to Pool (Including re-arrangments)	£0.00	£1,687,144,070.15
Number of Loans Added to Pool	-	11,475
Bonds Outstanding as % of Original Bonds Issued	100.00%	n/a
Losses as % Bonds Issued	0.00%	0%
Number of Properties Sold	-	-
Principal Balance of Properties Sold	£0.00	£0.00
Advances in period	£0.00	£15,280,671.67
Current SVR Rate	4.49%	n/a
Original Weighted Average Life	10 Years (Series 2011-1)	

			Latest available rating	
Rating Agency Triggers	Provider	Rating Triggers (M- Moody's/ F- Fitch)	(M-Moody's/ F- Fitch)	Breach Action
Covered Bond Swap Provider	HSBC Bank PLC	A2, P-1/ A, F1	Aa2, P-1(Stable)/ AA-, F1+	N/A
	J.P. Morgan Securities Ltd- J.P. Morgan Chase Bank N.A			
Fixed Rate Swap Provider	(Guarantor)	A2, P-1/ A, F1	Aa3, P-1/ AA-, F1+	N/A
	The Co-operative Bank PLC			Deposits limited to Collateralised Amount-
Issuer Account Bank (i)	· ·	P-1/ A, F1	Caa2,NP/ B,B	£3m
Issuer Account Bank (ii)	BNP Paribas Securities Services	P-1/ A, F1	P-1/A+,F1	N/A
Collection Account Bank	The Co-operative Bank PLC	Co-op Insolvency Event Occuarance	N/A	
	The Co-operative Bank PLC			Additional Cash Capital contribution is made by the Seller (Co-op) according to LLP Trust
Cash Manager		Baa3/ B	Caa2,NP/ B,B	Deed Clause 8.7 & Back up Cash Manger appointed.
Servicer	The Co-operative Bank PLC	Baa3/ B	Caa2,NP/B,B	Back up Servicer appointed.

Back up Cash Manager	Citibank N.A., London Branch
Back up Servicer	Homeloan Management Limited

Deal Participant Information			
Cash Manager	The Co-operative Bank PLC https://www.co-	Paying Agent	HSBC Bank PLC
Web address	operativebank.co.uk/investorrelations/debtinvestors	A	The Commention Book BLO
Servicer	The Co-operative Bank PLC https://www.co-	Account Banks	The Co-operative Bank PLC BNP Paribas Securities Services
Web address	operativebank.co.uk/investorrelations/debtinvestors	Liquidity Support	The Co-operative Bank PLC
Note Trustee e-mail	HSBC Corporate Trustee Company (UK) Ltd ctla.trustee.admin@hsbc.com	Corporate Services Provider	Structured Finance Management Limited
Lead Arrangers	RBS UBS	Back-up Servicer Facilitator	Structured Finance Management Limited
		Back-up Cash Manager Facilitator	Structured Finance Management Limited

The Co-operative Bank PLC Information Sources Point Contact Randika Vithanage Contact Information randika.vithanage@cfs.coop Email Telephone +44 (0)161 201 7809 +44 (0)1538 399 519 Fax 17th Floor, Miller Street Mancheste Address M60 0AL Bloomberg or https://www.co

Reports Distribution Channels

operativebank.co.uk/investorrelations/debtinvestor

Loan Level Data and Liability Modelling
Bloomberg COOPWH-CORP
Report Frequency Monthly

Mortgage Yield (pre swap)	WA average mortgage interest rate		
Unscheduled Principal Payments	Non scheduled principal and redemption receipts		
Unscheduled Revenue Receipts	Interest on arrears		
	Three Months average of Monthly Principal Payments		
	received (unscheduled and scheduled) divided by opening		
Principal Payment Rate (3 ma)	mortgage balance		
	Total Payments received unscheduled and scheduled		
	divided by opening mortgage balance (Annualised on current		
Annualised PPR Speed (Based on monthly principal payme month)			
	Three Months average of Monthly unscheduled Principal		
Constant Prepayment Rate (3ma)	Payments received divided by opening mortgage balance		
	Total Payments received unscheduled divided by opening		
Constant Prepayment Rate (Annualised)	mortgage balance and annualised		

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