The Co-operative Bank plc Covered Bond Programme

Publishing Date 30 November 2015 Accrual Start Date 21 October 2015 Accrual Find Date 23 November 2015 Accrual Find Date 23 November 2015 Accrual Find Date 33 November 2015 Accrual Find Course Seurities Number (ISIN) XS0703 Stock Exchange Listing London XS0703 Issuer The Co-operative Bank PLC Guarantor Moorland Covered Bonds LLP Original Covered Bond Ratings (Fitch / Moodys) A/ Previous LLP Payment date 21 October 2015 Current LLP Payment date 21 October 2015 Current LLP Payment date 21 December 2015 Collection Period Start Date 30 September 2015 Collection Period Start Date 31 October 2015 Collection Period Start Date 30 September 2015 Collection Period Balance field Payment 4 Excured Bond Ratings (Fitch / Moodys) Kott LLP Payment 4 Current LLP Payment 4 Current LLP Payment 4 Collection Period Start Date 30 September 2015 Collection Period Start Date 31 October 2015 Collection Period Start Date 31 October 2015 Collection Period Start Date 5000,000, Total Beginning Balance prior to payment £600,000, Total Beginning Balance Prior to payment 500 Coupon Reference Rate 500 Coupon Reference Rate 500 Coupon Reference Rate 500 Covered Bond Swap Payment Date 11 November 500 Covered Bond Swap Reference Rate 500 Covered Bond Swap		<u>General</u>	<u>Series 2011-1</u>
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			11 November 202
Joint Lead Managers Barclays Capital, HSBC, JPM, RB			Barclays Capital, HSBC, JPM, RBS, UB
			Londor

The **co-operative** bank

Issuer Priority of Payments						
Available Revenue Receipts	6,398,843.10	Available Principal Recei	ipts	32,782,767.44		
Revenue Priority of Payments		Principal Priority of Payme	nts			
 (a) Trustee/ Security Trustee expenses (b) Accrued Senior Expenses (c) 3rd Party Fees (d) Interest Rate Swap Provider Payments (e) Term Advance Interest/ Covered Bonds Swap (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 	65,681.58 407,777.27	 (a) Pre-Maturity Liquidity L (b) Retained Principal Ledge (c) GIC Deposit to ensure J (d) Term Advance/ Covered (e) Capital Distribution 	ger ACT Compliance	- - - 32,782,767.44		
 (i) Members/ Asset Monitor Indemnity (k) Cash Capital Contributions repayment (l) Liquidation Members (m) Designated Member Fee (n) Members Interest Profits 	- 2,180,316.67 304.57 100.00 1,829,328.17					
Swaps Notional Amount	Period Start Date	Period End Date	Fixed Swap Rate	LIBOR	LLP Pays JPM	JPM Pa
Interest Rate Swap £567,371,597.58	21/10/2015	23/11/2015	1.30%	0.5051%	666,855.93	2

Asset Coverage Test	This Period
	31 October 2015
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)	1,276,095,032.45
Arrears Adjusted True Balance (ii)	1,284,460,478.08
A: Lower of Adjusted True Balance and Arrears Adjusted True Balance	995,456,870.51
B: Principal Receipts	32,834,562.70
C: Cash Capital Contributions	2,180,316.67
D: Substitution Assets	0.00
X: Flexible Redraw Capacity	0.00
Y: Deposit Set-Off Amounts	24,468,431.54
Z: WA Remaing Maturity * Principal Amt Outstanding * Neg Carry Factor	114,039,750.00
Total: $A + B + C + D - (X + Y + Z)$	891,963,568.34
Asset Percentage (%)	77.5%
Principal amount outstanding of all Covered Bonds issued	600,000,000.00
Amount of Credit Support	291,963,568.34
ACT Pass Fail	PASS

Ledgers	This Period	Last Period
Revenue Ledger	3,975,040.19	£3,696,270.47
Principal Ledger	32,834,562.70	£51,289,443.00
Reserve Ledger	7,000,000.00	£7,000,000.00
Capital Contribution Ledger	717,371,289.14	£773,705,112.10
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	2,180,316.67
Cash Collateral posted during the period	1,850,020.47
Cash Collateral repayment during the period	- 2,180,316.67
Swap Cash Collateral Account Closing Balance	1,850,020.47
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	£940,932.29
Make Whole Ledger Top up during the Period	£0.00
Make Whole Ledger Transfers to Principal Receipts	£150.92

Timing of the Collateral report	31 October 2015
Currency	Sterling
Prior Period Total Number of Residential Mortgage Loans	15,944
Current Total Number of Residential Mortgage Loans	15,601
Prior Period Total Value of Residential Mortgage Loans	1,322,267,209
Current Total Value of Residential Mortgage Loans	1,284,588,522
Current Average Loan Size	82,340
Current Weighted Average Seasoning (Months)	90
Weighted Average Interest Rate	3.37%
Weighted Average Remaining Term	176
Current Indexed Loan to Value Ratio	44.77%
Current Non-Indexed Loan to Value Ratio	52.47%

	Current Period			
Delinguency Band (excluding possessions)	Total Balance No	% of Total Balance		
Zero arrears	£1,284,588,522.18 100.00%	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	No
	£0.00	0
	Current Period	Previous Period
Principal Payment Rate (3 Months Average)	2.85%	2.78%
Annualised PPR Speed (Based on monthly principal payment rate)	26.05%	36.50%
Constant Prepayment Rate (3 months Average)	2.32%	2.25%
Constant Prepayment Rate (Annualised)	21.17%	31.78%

	Current Per	riod	
Region	Total Balance	<u>No</u>	% of Balance
East Anglia	£54,143,660.19	709	4.21%
East Midlands	£87,004,429.94	1,198	6.77%
London	£114,247,857.41	877	8.89%
North	£40,479,618.95	607	3.15%
North West	£183,412,291.02	2,486	14.28%
Scotland	£32,515,735.62	438	2.53%
South East	£316,807,098.46	2.967	24.66%
South West	£136,540,939.25	1,696	10.63%
Wales	£46,476,642.96	670	3.62%
West Midlands	£188,282,821.11	2,761	14.66%
Yorks and Humber	£84,677,427.27	1,192	6.59%
Total	1,284,588,522.18	15,601	100.00%
Mortgage Size	Total Balance	No	% of Balance
Less than or equal to 30K	50.685.650.70	3,056	3.95%
More than 30k up to and including 50K	100,956,756.01	2,516	7.86%
More than 50k up to and including 55K	190,771,733.36	3,068	14.85%
More than 75k up to and including 100K	212,282,582.17	2,444	16.53%
More than 100k up to and including 125K	183,424,401.79	1,643	14.28%
More than 125k up to and including 150K	139,603,318.56	1,043	10.87%
More than 150k up to and including 200K	177,642,687.76	1,023	13.83%
More than 200k up to and including 200K	188,095,800.62	732	14.64%
1 5	17,938,378.07	40	1.40%
More than 400K up to and including 500K		-	
More than 500k	23,187,213.14	37	1.81%
Total	1,284,588,522.18	15,601	100.00%
Mortgage Type	Total Balance	No	<u>% of Balance</u>
Owner Occupied Purchase	648,931,869.32	6,679	50.52%
Owner Occupied Remortgage	635,656,652.86	8,922	<u>49.48</u> %
Total	1,284,588,522.18	15,601	100.00%
Mortgage Payment Type	Total Balance	<u>No</u>	% of Balance
Capital & Interest	864,793,797.40	12,012	67.32%
Interest Only	300,188,361.31	2,345	23.37%
Mixed (Part & Part)	119,606,363.47	1,244	<u>9.31</u> %
Total	1,284,588,522.18	15,601	100.00%
Non-indexed Current LTV (Using Original Valuation)	Total Balance	<u>No</u>	% of Balance
Less than or equal to 25% CLTV	156,854,448.34	4,901	12.21%
More than 25% up to and including 50% CLTV	420,237,862.05	5,025	32.71%
More than 50% up to and including 55% CLTV	103,376,121.22	899	8.05%
More than 55% up to and including 60% CLTV	104,320,482.68	885	8.12%
More than 60% up to and including 65% CLTV	95,187,103.24	790	7.41%
More than 65% up to and including 70% CLTV	95,849,757.88	748	7.46%
More than 70% up to and including 75% CLTV	96,600,791.36	749	7.52%
More than 75% up to and including 80% CLTV	79,540,576.65	652	6.19%
More than 80% up to and including 85% CLTV	61,134,572.03	476	4.76%
More than 85% up to and including 90% CLTV	38,547,129.55	259	3.00%
More than 90% up to and including 95% CLTV	17,037,149.39	111	1.33%
More than 95% up to and including 100% CLTV	7,020,064.74	52	0.55%
Over 100% CLTV	8,882,463.05	54	0.69%

Indexed Current LTV (Using Original Valuation)	Total Balance	No	% of Balance
Less than or equal to 25%	233,212,554.59	5,873	18.15%
More than 25% up to and including 50%	531,469,512.36	5,489	41.37%
More than 50% up to and including 55%	108,423,785.67	903	8.44%
More than 55% up to and including 60%	102,348,791.49	820	7.97%
More than 60% up to and including 65%	93,675,036.85	759	7.29%
More than 65% up to and including 70%	75,942,859.77	619	5.91%
More than 70% up to and including 75%	56,681,992.98	450	4.41%
More than 75% up to and including 80%	33,441,614.48	277	2.60%
More than 80% up to and including 85%	19,774,574.81	170	1.54%
More than 85% up to and including 90%	14,321,651.78	124	1.11%
More than 90% up to and including 95%	8,745,336.84	68	0.68%
More than 95% up to and including 100%	4,479,285.70	34	0.35%
Over 100%	2,071,524.86	15	<u>0.16%</u>
Total	1,284,588,522.18	15,601	100.00%
Interest Rate	Total Balance	No of Sub Accounts	% of Balance
0 – 1.99%	121,496,033.24	2,343	9.46%
2 – 2.99%	435,820,058.73	7,142	33.93%
3 – 3.99%	250,833,428.75	4,114	19.53%
4 – 4.99%	393,410,102.21	7,159	30.63%
5 – 5.99%	73,199,763.13	1,287	5.70%
6 - 6.99%	9,829,136.12	224	0.77%
7 – 7.99%	£0.00	0	0.00%
Total	1,284,588,522.18	22,269	100.00%
Years to Maturity	Total Balance	<u>No</u>	% of Balance
0 and less than or equal to 5 years	87,582,838.22	2,234	6.82%
Greater than 5 years and less than or equal to 10 years	215,691,117.38	3,555	16.79%
Greater than 10 years and less than or equal to 15 years	376,124,010.80	4,386	29.28%
Greater than 15 years and less than or equal to 20 years	375,010,115.95	3,427	29.19%
Greater than 20 years and less than or equal to 25 years	150,885,883.09	1,315	11.75%
Greater than 25 years and less than or equal to 30 years	58,797,689.68	489	4.58%
Greater than 30 years	20,496,867.06	195	<u>1.60%</u>
Total	1,284,588,522.18	15,601	100.00%
Property Type	Total Balance	<u>No</u>	% of Balance
Detached House	445,647,169.70	4,464	34.69%
Flat/ Maisonnette	108,909,594.72	1,231	8.48%
Semi- Detached House	100,000,000 1172	·,=• ·	
	386,833,222.04	5,188	30.11%
Terraced House	386,833,222.04 282,898,837.17	5,188 3,827	22.02%
	386,833,222.04 282,898,837.17 60,299,698.55	5,188 3,827 891	
Terraced House	386,833,222.04 282,898,837.17	5,188 3,827	22.02%
Terraced House Other	386,833,222.04 282,898,837.17 60,299,698.55	5,188 3,827 891	22.02% <u>4.69</u> %
Terraced House Other Total	386,833,222.04 282,898,837.17 60,299,698.55 1,284,588,522.18	5,188 3,827 891 15,601	22.02% <u>4.69</u> % 100.00%
Terraced House Other Total Interest Rate Type	386,833,222.04 282,898,837.17 60,299,698.55 1,284,588,522.18 <u>Total Balance</u>	5,188 3,827 891 15,601 <u>No of Sub Accounts</u>	22.02% <u>4.69</u> % 100.00% <u>% of Balance</u>
Terraced House Other Total Interest Rate Type Base	386,833,222.04 282,898,837.17 60,299,698.55 1,284,588,522.18 <u>Total Balance</u> £416,399,930.47	5,188 3,827 891 15,601 <u>No of Sub Accounts</u> 7,316	22.02% <u>4.69</u> % 100.00% <u>% of Balance</u> 32.42%

Additional Information	<u>As at 31-10-2015</u>	Cumulative (From date of Issue)
BNP Paribas Deposit Account	48,311,405.17	n/a
BNP Paribas Swap Collateral Account	2,180,316.67	
Co-operative Bank Deposit Account	2,629,152.95	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	£32,782,767.44	£1,384,450,606.45
Scheduled Principal Receipts	n/a	n/a
Unscheduled Principal Receipts	n/a	n/a
Available Revenue Receipts	£6,398,843.10	£559,850,919.60
Value of Repurchases	£887,602.12	£144,536,527.26
Number of Repurchases	34	2,351
Value of Re-arrangements	£4,107,543.58	£125,439,975.98
Number of Re-arrangements	40	1,315
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	£70,000.00	£14,792,571.67
Current SVR Rate	4.74%	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)	5	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 Deed Clause 8.7 & Back up Cash Manger
Cash Manager		Baa3/ B	Caa2,NP/ B,B	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	Paying Agent	HSBC Bank PLC
	https://www.co-		
Web address	operativebank.co.uk/investorrelations/debtinvestors		
		Account Banks	The Co-operative Bank PLC
Servicer	The Co-operative Bank PLC		BNP Paribas Securities Services
	https://www.co-		
Web address	operativebank.co.uk/investorrelations/debtinvestors		
		Liquidity Support	The Co-operative Bank PLC
Note Trustee	HSBC Corporate Trustee Company (UK) Ltd		
e-mail	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

Information Sources	The Co-operative Bank PLC
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Reports Distribution Channels	operativebank.co.uk/investorrelations/debtinvestors
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 principa	I 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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