The Co-operative Bank plc Covered Bond Programme

	<u>General</u>	Series 2011-
Issue Date		11 November 201
Publishing Date	31 December 2018	TT November 201
Accrual Start Date	21 December 2018	
Accrual End Date		
	21 January 2019 31	
Accrual Period	31	V0070000047
International Securities Number (ISIN)	Landa	XS070326647
Stock Exchange Listing	London	
lssuer	The Co-operative Bank PLC	
Guarantor	Moorland Covered Bonds LLP	
Original Covered Bond Ratings (Fitch/ Moodys)		AAA/Aaa
Current Covered Bond Ratings (Fitch/ Moodys)		A+/Baa
Previous LLP Payment date	21 December 2018	
Current LLP Payment date	21 January 2019	
Next LLP Payment date	21 February 2019	
Collection Period Start Date	30 November 2018	
Collection Period End Date	31 December 2018	
Currency		Sterlin
Original Principal Balance		£600,000,000.0
Total Beginning Balance prior to payment		£600,000,000.0
Total Ending Balance subsequent to payment		£600,000,000.0
Bond Structure		Soft Bulle
Coupon Reference Rate		Fixe
Coupon		4.75%
Next Coupon Payment Date		11 November 201
Benchmark		UKT 3.75% Sept 202
Total Principal Payments - in period		£0.0
Total Coupon Payments - in period		20.03
Covered Bond Swap Provider		HSBC Bank pl
Covered Bond Swap Currency		GBI
Covered Bond Swap Reference Rate		1 month £ Libo
Covered Bond Swap Margin		2.76259
Day Count Convention		Actual/Actual(ICMA
Relevant Margin		4.750009
Coupon Reference Rate		4.750007 Fixe
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Coupon Amount		£28,500,000.0
Current Coupon		4.750009
Current Interest Shortfall		£0.0
Cumulative Interest Shortfall		£0.0
Final Maturity Date		11 November 202
Extended Due for Payment Date		11 November 202
Joint Lead Managers		Barclays Capital, HSBC, JPM, RBS, UB
Listing		Londo

The **co-operative** bank

Britain of Branch			
Issuer Priority of Payments			
Available Revenue Receipts	4,933,696.61	Available Principal Receipts	17,719,963.19
Revenue Priority of Payments		Principal Priority of Payments	
(a) Trustee/ Security Trustee expenses	-	(a) Pre-Maturity Liquidity Ledger	-
(b) Accrued Senior Expenses	50,039.00	(b) Retained Principal Ledger	-
(c) 3rd Party Fees	33,840.66	(c) GIC Deposit to ensure ACT Compliance	-
(d) Interest Rate Swap Provider Payments	315,606.93	(d) Term Advance/ Covered Bond Swap	-
(e) Term Advance Interest/ Covered Bonds Swap	1,779,423.78	(e) Capital Distribution	17,719,963.19
(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	2,095,030.71		
(I) Liquidation Members	288.13		
(m) Designated Member Fee	100.00		
(n) Members Interest Profits	659,367.40		

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	£651,224,468.65	21/12/2018	21/01/2019	0.7294%	1.30%	0.00%	719,023.18	403,416.25 -	315,606.93
Liability Swap	HSBC	£600,000,000.00	21/12/2018	21/01/2019	0.7294%	2.76%	4.75%	1,779,423.78		1,779,423.78

Asset Coverage Test	This Period
	31 December 2018
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)	92.5%
Moodys Asset Percentage - LLP Deed 11.3(iii)	77.5%
Adjusted True Balance (i)	1,169,909,452.58
Arrears Adjusted True Balance (ii)	1,173,409,388.41
A: Lower of Adjusted True Balance and Arrears Adjusted True Balance	909,392,276.02
B: Principal Receipts	17,733,805.61
C: Cash Capital Contributions	2,095,030.71
D: Substitution Assets	0.00
X: Flexible Redraw Capacity	0.00
Y: Deposit Set-Off Amounts	14,066,352.44
Z: WA Remaing Maturity * Principal Amt Outstanding * Neg Carry Factor	53,889,000.00
Total: A + B + C + D - (X + Y + Z)	861,265,759.90
Asset Percentage (%)	77.5%
Principal amount outstanding of all Covered Bonds issued	600,000,000.00
Amount of Credit Support	261,265,759.90
ACT Pass Fail	PASS

<u>Ledgers</u>	This Period	Last Period
Revenue Ledger	2,705,497.06	£2,699,031.06
Principal Ledger	17,733,805.61	£27,968,166.54
Reserve Ledger	7,000,000.00	£7,000,000.00
Capital Contribution Ledger	591,148,670.33	£569,007,528.19
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	2,095,030.71	
Cash Collateral posted during the period	2,094,824.06	
Cash Collateral repayment during the period -	2,095,030.71	
Swap Cash Collateral Account Closing Balance	2,094,824.06	
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 £0.00	
Field Neserve Nequiled Afficials	£0.00	
Make Whole Ledger Original Balance	£948,700.00	
Make Whole Ledger Period Start Balance	£0.00	
Make Whole Ledger Top up during the Period	£0.00	
Make Whole Ledger Transfers to Principal Receipts	£0.00	

Timing of the Collateral report	31 December 2018
Currency	Sterling
Prior Period Total Number of Residential Mortgage Loans	14,328
Current Total Number of Residential Mortgage Loans	14,580
Prior Period Total Value of Residential Mortgage Loans	1,141,058,973
Current Total Value of Residential Mortgage Loans	1,173,428,708
Current Average Loan Size	80,482
Current Weighted Average Seasoning (Months)	93
Weighted Average Interest Rate	2.78%
Weighted Average Remaining Term	168
Current Indexed Loan to Value Ratio	39.58%
Current Non-Indexed Loan to Value Ratio	50.41%

	Current Period				
Delinquency Band (excluding possessions)	Total Balance No	% of Total Balance			
Zero arrears	1,173,428,707.62 14,580	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	<u>No</u>
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)	1.91%	2.11%
Annualised PPR Speed (Based on monthly principal payment rate)	17.14%	24.72%
Constant Prepayment Rate (3 months Average)	1.28%	1.48%
Constant Prepayment Rate (Annualised)	10.29%	18.66%

	Current Pe	riod	
Region	Total Balance	<u>No</u>	% of Balance
East Anglia	49,424,091.19	674	4.21%
East Midlands	75,835,181.51	1,079	6.46%
London	110,085,610.56	827	9.38%
North	41,621,124.53	644	3.55%
North West	155,818,122.86	2,267	13.28%
Scotland	34,650,079.90	439	2.95%
South East	302,370,672.34	2,799	25.77%
South West	120,146,768.86	1,484	10.24%
Wales	36,823,947.22	588	3.14%
West Midlands	167,002,094.88	2,613	14.23%
Yorks and Humber	79,651,013.77	1,166	6.79%
Total	£1,173,428,707.62	14,580	100.00%
Mortgage Size	Total Balance	No	% of Balance
Less than or equal to 30K	£56,665,468.37	3,542	4.83%
More than 30k up to and including 50K	£103,610,570.41	2,587	8.83%
More than 50k up to and including 75K	£160,124,657.56	2,580	13.65%
More than 75k up to and including 100K	£161,782,670.15	1,864	13.79%
More than 100k up to and including 125K	£142,952,474.41	1,278	12.18%
More than 125k up to and including 150K	£116,266,432.44	849	9.91%
More than 150k up to and including 200K	£162,483,234.13	949	13.85%
More than 200k up to and including 400K	£220,626,706.44	838	18.80%
More than 400K up to and including 500K	£23,574,003.45	53	2.01%
·		40	2.16%
More than 500k Total	£25,342,490.26 £1,173,428,707.62	14,580	100.00%
Mortgage Type	Total Balance	No	% of Balance
Owner Occupied Purchase	£588,268,583.37	6,324	50.13%
Owner Occupied Furchase Owner Occupied Remortgage	£585,160,124.25	8,256	49.87%
		,	
Total Martiness Bournard Times	£1,173,428,707.62	14,580	100.00%
Mortgage Payment Type	Total Balance	<u>No</u>	% of Balance
Capital & Interest	£875,850,465.28	12,061	74.64%
Interest Only	£213,582,041.87	1,676	18.20%
Mixed (Part & Part)	£83,996,200.47	843	<u>7.16</u> %
Total	£1,173,428,707.62	14,580	100.00%
Non-indexed Current LTV (Using Original Valuation)	Total Balance	<u>No</u>	% of Balance
Less than or equal to 25% CLTV	£167,208,810.65	5,434	14.25%
More than 25% up to and including 50% CLTV	£414,384,555.01	4,801	35.31%
More than 50% up to and including 55% CLTV	£96,711,457.32	803	8.24%
More than 55% up to and including 60% CLTV	£90,410,857.68	735	7.70%
More than 60% up to and including 65% CLTV	£88,978,316.27	643	7.58%
More than 65% up to and including 70% CLTV	£74,669,399.43	563	6.36%
More than 70% up to and including 75% CLTV	£74,092,806.97	516	6.31%
More than 75% up to and including 80% CLTV	£58,642,623.33	402	5.00%
More than 80% up to and including 85% CLTV	£45,561,089.77	300	3.88%
More than 85% up to and including 90% CLTV	£31,898,459.37	203	2.72%
More than 90% up to and including 95% CLTV	£12,460,197.80	79	1.06%
More than 95% up to and including 100% CLTV	£8,071,102.03	52	0.69%
Over 100% CLTV	£10,339,031.99	49	<u>0.88%</u>
Total	£1,173,428,707.62	14,580	100.00%

Eess than or equal to 25% 7,262 25.96 25.00 25.00 10.00 25.00 10.00 25.00 10.00 25.00 10.00 25.00 10.00 25.00 10.00 25.00 10.00 25.00		Total Balance	No	% of Balance
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3 - 3.99% £126,475,581.54 2,170 10.78 4 - 4.99% £201,758,760.24 4,772 17.19 5 - 5.99% £17,938,262.65 404 1.53 6 - 6.99% £1760,371.26 18 0.06 7 - 7.99% £0.00 0 0.00 Total £1,173,428,707.62 21,562 100.00 Years to Maturity Total Balance No % of Balant 0 and less than or equal to 5 years £103,073,275.32 2,827 8.78 Greater than 5 years and less than or equal to 19 years £260,984,026.42 4,260 22.24 Greater than 10 years and less than or equal to 29 years £235,969,808.60 2,049 20.11 Greater than 20 years and less than or equal to 25 years £138,662.011.26 962 11.82 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £59,094,420.55 377 5.04 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No Yo Balant Detached House £84,218,935.41 <td></td> <td></td> <td></td> <td>45.14%</td>				45.14%
4 - 4.99% £201,758,760.24 4,772 17.19 5 - 5.99% £17,938,262.65 404 1.53 6 - 6.99% £760,371.26 18 0.06 7 - 7.99% £0.00 0 0.00 Total £1,173,428,707.62 21,562 100.00 Years to Maturity Total Balance No % of Balance 0 and less than or equal to 5 years £103,073,275.32 2,827 8.78 Greater than 5 years and less than or equal to 10 years £260,984,026.42 4,260 22.24 Greater than 10 years and less than or equal to 20 years £344,914,119.97 3,907 29.39 Greater than 20 years and less than or equal to 25 years £138,662,011.26 962 11.82 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House £1,173,428,707.62 14,580 100.00 Flat/ Maisonnette £84,218,935.41<				10.78%
5 - 5.99% £17,938,262.65 404 1.53 6 - 6.99% £760,371.26 18 0.06 7 - 7.99% £0.00 0 0.00 Total £1,173,428,707.62 21,562 100.00 Years to Maturity Total Balance No % of Balance 0 and less than or equal to 5 years £103,073,275.32 2,827 8.78 3 Greater than 5 years and less than or equal to 10 years £260,984,026.42 4,260 22.24 3 Greater than 10 years and less than or equal to 5 years £344,914,119.97 3,907 29.39 3 Greater than 20 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 3 Greater than 25 years and less than or equal to 25 years £138,662,011.26 962 11.82 3 Greater than 30 years £59,094,420.55 377 5.04 4 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No 6 of Balance Betached House £84,218,935.41 1,010 7.18 5 Emil Detached House				17.19%
6 - 6.99% £760,371.26 18 0.06 7 - 7.99% £0.00 0 0.00 Total £1,173,428,707.62 21,562 100.00 Years to Maturity Total Balance No % of Balant 0 and less than or equal to 5 years £103,073,275.32 2,827 8.78 Greater than 5 years and less than or equal to 19 years £260,984,026.42 4,260 22.24 Greater than 10 years and less than or equal to 20 years £344,914,119.97 3,907 29.39 Greater than 20 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 Greater than 25 years and less than or equal to 25 years £138,662,011.26 962 11.82 Greater than 30 years £59,094,420.55 377 5.04 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Gr				1.53%
7 - 7.99% £0.00 0 0.00 Total £1,173,428,707.62 21,562 100.00 Years to Maturity Total Balance No % of Balance 0 and less than or equal to 5 years £103,073,275.32 2,827 8.78 Greater than 5 years and less than or equal to 10 years £260,984,026.42 4,260 22.24 Greater than 10 years and less than or equal to 15 years £344,914,119.97 3,907 29.39 Greater than 25 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Telat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Ferraced House £262,352,069.74 3,577 22.36 Other £56,709,98				0.06%
Total E1,173,428,707.62 21,562 100.00 Years to Maturity Total Balance No				0.00%
Years to Maturity Total Balance No % of Balance 0 and less than or equal to 5 years £103,073,275.32 2,827 8.78 Greater than 5 years and less than or equal to 10 years £260,984,026.42 4,260 22.24 Greater than 10 years and less than or equal to 15 years £344,914,119.97 3,907 29.39 Greater than 15 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 Greater than 20 years and less than or equal to 25 years £138,662,011.26 962 11.82 Greater than 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other				
0 and less than or equal to 5 years £103,073,275.32 2,827 8.78 Greater than 5 years and less than or equal to 10 years £260,984,026.42 4,260 22.24 Greater than 10 years and less than or equal to 15 years £344,914,119.97 3,907 29.39 Greater than 15 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 Greater than 20 years and less than or equal to 25 years £138,662,011.26 962 11.82 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House £84,218,935.41 1,010 7.18 Semi- Detached House £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	Total	£1,173,428,707.62	21,562	100.00%
Greater than 5 years and less than or equal to 10 years £260,984,026.42 4,260 22.24 Greater than 10 years and less than or equal to 15 years £344,914,119.97 3,907 29.39 Greater than 15 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 Greater than 20 years and less than or equal to 25 years £138,662,011.26 962 11.82 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Pilat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00				
Greater than 10 years and less than or equal to 15 years £344,914,119.97 3,907 29.39 Greater than 15 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 Greater than 20 years and less than or equal to 25 years £138,662,011.26 962 11.82 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	Years to Maturity	Total Balance	<u>No</u>	100.00% <u>% of Balance</u> 8.78%
Greater than 15 years and less than or equal to 20 years £235,969,808.60 2,049 20.11 Greater than 20 years and less than or equal to 25 years £138,662,011.26 962 11.82 Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	Years to Maturity 0 and less than or equal to 5 years	<u>Total Balance</u> £103,073,275.32	No 2,827	% of Balance
Greater than 25 years and less than or equal to 30 years £59,094,420.55 377 5.04 Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	Years to Maturity 0 and less than or equal to 5 years Greater than 5 years and less than or equal to 10 years	Total Balance £103,073,275.32 £260,984,026.42	No 2,827 4,260	% of Balance 8.78%
Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97	No 2,827 4,260 3,907	<u>% of Balance</u> 8.78% 22.24%
Greater than 30 years £30,731,045.50 198 2.62 Total £1,173,428,707.62 14,580 100.00 Property Type Total Balance No % of Balance Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60	No 2,827 4,260 3,907 2,049	<u>% of Balance</u> 8.78% 22.24% 29.39%
Property Type Total Balance No % of Balance Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26	No 2,827 4,260 3,907 2,049 962	% of Balance 8.78% 22.24% 29.39% 20.11%
Detached House 413,056,558.31 4,212 35.20 Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55	2,827 4,260 3,907 2,049 962 377	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82%
Flat/ Maisonnette £84,218,935.41 1,010 7.18 Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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 £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50	2,827 4,260 3,907 2,049 962 377 198	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04%
Semi- Detached House £357,091,155.01 4,942 30.43 Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62	2,827 4,260 3,907 2,049 962 377 198	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% <u>2.62%</u>
Terraced House £262,352,069.74 3,577 22.36 Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance	2,827 4,260 3,907 2,049 962 377 198 14,580	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00%
Other £56,709,989.15 839 4.83 Total £1,173,428,707.62 14,580 100.00	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 £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31	2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00%
Total £1,173,428,707.62 14,580 100.00	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 Flat/ Maisonnette	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41	2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 35.20%
	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41 £357,091,155.01	2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010 4,942	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 35.20% 7.18% 30.43% 22.36%
Interest Rate Type <u>Total Balance</u> No of Sub Accounts % 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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41 £357,091,155.01 £262,352,069.74	No 2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010 4,942 3,577	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 35.20% 7.18% 30.43%
	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 £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41 £357,091,155.01 £262,352,069.74 £56,709,989.15	No 2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010 4,942 3,577 839	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 35.20% 7.18% 30.43% 22.36%
Base £304,700,666.27 6,030 25.97	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 £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41 £357,091,155.01 £262,352,069.74 £56,709,989.15	2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010 4,942 3,577 839 14,580	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 35.20% 7.18% 30.43% 22.36% 4.83%
Fixed - reverting to SVR £688,836,497.54 11,152 58.70	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	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41 £357,091,155.01 £262,352,069.74 £56,709,989.15 £1,173,428,707.62 Total Balance	No 2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010 4,942 3,577 839 14,580 No of Sub Accounts	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 35.20% 7.18% 30.43% 22.36% 4.83% 100.00%
SVR £179,891,543.81 4,380 <u>15.33</u>	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 £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41 £357,091,155.01 £262,352,069.74 £56,709,989.15 £1,173,428,707.62 Total Balance £304,700,666.27	No 2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010 4,942 3,577 839 14,580 No of Sub Accounts 6,030	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 35.20% 7.18% 30.43% 22.36% 4.83% 100.00% % of Balance
Total £1,173,428,707.62 21,562 100.00	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 Flat/ Maisonnette Semi- Detached House Terraced House Other Total Interest Rate Type Base Fixed - reverting to SVR	Total Balance £103,073,275.32 £260,984,026.42 £344,914,119.97 £235,969,808.60 £138,662,011.26 £59,094,420.55 £30,731,045.50 £1,173,428,707.62 Total Balance 413,056,558.31 £84,218,935.41 £357,091,155.01 £262,352,069.74 £56,709,989.15 £1,173,428,707.62 Total Balance £304,700,666.27 £688,836,497.54	No 2,827 4,260 3,907 2,049 962 377 198 14,580 No 4,212 1,010 4,942 3,577 839 14,580 No of Sub Accounts 6,030 11,152	% of Balance 8.78% 22.24% 29.39% 20.11% 11.82% 5.04% 2.62% 100.00% % of Balance 30.43% 22.36% 4.83% 100.00% % of Balance 25.97%

Additional Information	As at 31-12-2018	Cumulative (From date of Issue
BNP Paribas Deposit Account	32,183,608.24	n/a
BNP Paribas Swap Collateral Account	32,163,606.24 2,095,030.71	Il/a
	·	n /a
Co-operative Bank Deposit Account Substitute Assets	1,375,020.85	n/a
Substitute Assets		-
	Gilts, Sterling demand or time deposits, certificates of deposit	Gilts, Sterling demand or time deposits certificates of deposit
Authorised Investments Allowable	and short-term debt obligations	and short-term debt obligations
Authorised Investments		-
Available Principal Receipts	£17,719,963.19	£2,298,536,523.50
Scheduled Principal Receipts	n/a	n/a
Unscheduled Principal Receipts	n/a	n/a
Available Revenue Receipts	£4,933,696.61	£762,559,457.64
Value of Repurchases	£2,669,618.08	£222,545,453.86
Number of Repurchases	61	4,209
Value of Re-arrangements	£1,074,452.94	£224,872,611.34
Number of Re-arrangements	17	2,445
Value of Loans Added to Pool (Including re-arrangments)	£53,819,552.50	£2,665,109,279.12
Number of Loans Added to Pool	470	26,276
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	£15,426,671.67
Current SVR Rate (effective from 06/08/2018)	4.99%	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	Aa3, P-1/ 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	Caa1,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	Caa1,NP/ B,B	appointed.
Servicer	The Co-operative Bank PLC	Ваа3/ В	Caa1,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	Intertrust Management Ltd
Lead Arrangers	RBS UBS	Back-up Servicer Facilitator	Intertrust Management Ltd
		Back-up Cash Manager Facilitator	Intertrust Management Ltd

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Reports Distribution Channels Loan Level Data and Liability Modelling

operativebank.co.uk/investorrelations/debtinvestor

COOPWH-CORP Bloomberg Report Frequency Monthly

WA average mortgage interest rate		
Non scheduled principal and redemption receipts		
Interest on arrears		
Three Months average of Monthly Principal Payments		
received (unscheduled and scheduled) divided by opening		
mortgage balance		
Total Payments received unscheduled and scheduled		
divided by opening mortgage balance (Annualised on current		
month)		
Three Months average of Monthly unscheduled Principal		
Payments received divided by opening mortgage balance		
Total Payments received unscheduled divided by opening		
mortgage balance and annualised		

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