## The Co-operative Bank plc Covered Bond Programme

	<u>General</u>	Series 2011-1
Issue Date		11 November 2011
Publishing Date	30 September 2019	TT NOVEMBER 2011
Accrual Start Date	21 August 2019	
Accrual End Date	23 September 2019	
Accrual Period	33	
International Securities Number (ISIN)	33	XS0703266477
Stock Exchange Listing	London	700103200411
ssuer	The Co-operative Bank PLC	
Guarantor	Moorland Covered Bonds LLP	
Original Covered Bond Ratings (Fitch/ Moodys)	Widonand Govered Bonds ELI	AAA/Aaa
original covered bond Ratings (Fitch/ Moodys)		AAA/Ada
Current Covered Bond Ratings (Fitch/ Moodys)		A+ (RWN)/Baa1
Previous LLP Payment date	21 August 2019	
Current LLP Payment date	23 September 2019	
Next LLP Payment date	23 October 2019	
Collection Period Start Date	31 May 2019	
Collection Period End Date	31 August 2019	
Currency	5 <b></b>	Sterling
Original Principal Balance		£600,000,000.00
Fotal Beginning Balance prior to payment		£600,000,000.00
Total Ending Balance subsequent to payment		£600,000,000.00
Bond Structure		Soft Bulle
Coupon Reference Rate		Fixed
Coupon		4.75%
Next Coupon Payment Date		11 November 2019
Benchmark		UKT 3.75% Sept 202
Total Principal Payments - in period		£0.00
Total Coupon Payments - in period		£0.00
Covered Bond Swap Provider		HSBC Bank pl
Covered Bond Swap Currency		GBF
Covered Bond Swap Reference Rate		1 month £ Libo
Covered Bond Swap Margin		2.7625%
Day Count Convention		Actual/Actual(ICMA
Relevant Margin		4.75%
Coupon Reference Rate		Fixe
Coupon Amount		£28,500,000.0
Current Coupon		4.75000%
Current Interest Shortfall		£0.00 £0.00
		£0.0 £0.0
Cumulative Interest Shortfall		£0.0 11 November 202
Final Maturity Date		
Extended Due for Payment Date		11 November 2022
Joint Lead Managers		Barclays Capital, HSBC, JPM, RBS, UB
Listing		Londo

## The **co-operative** bank

Issuer Priority of Payments			
iodal i money or i aymone			
Available Revenue Receipts	5,551,639.30	Available Principal Receipts	39,820,188.7
Revenue Priority of Payments		Principal Priority of Payments	
(a) Trustee/ Security Trustee expenses	-	(a) Pre-Maturity Liquidity Ledger	-
(b) Accrued Senior Expenses	31/08/2019	(b) Retained Principal Ledger	-
(c) 3rd Party Fees	103,953.43	(c) GIC Deposit to ensure ACT Compliance	-
(d) Interest Rate Swap Provider Payments	417,267.29	(d) Term Advance/ Covered Bond Swap	-
(e) Term Advance Interest/ Covered Bonds Swap	1,882,969.15	(e) Capital Distribution	39,820,188.7
(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	2,300,236.44		
(I) Liquidation Members	304.57		
(m) Designated Member Fee	100.00		
(n) Members Interest Profits	698,437.77		

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	£780,430,030.36	21/08/2019	23/09/2019	0.7086%	1.30%	0.00%	917,272.56	500,005.27 -	417,267.29
Liability Swap	HSBC	£600,000,000.00	21/08/2019	23/09/2019	0.7086%	2.76%	4.75%	1,882,969.15		1,882,969.15

Asset Coverage Test	This Period
	31 August 2019
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)	1,438,644,041.68
Arrears Adjusted True Balance (ii)	1,442,319,558.19
A: Lower of Adjusted True Balance and Arrears Adjusted True Balance	1,117,797,657.60
B: Principal Receipts	39,826,666.89
C: Cash Capital Contributions	2,300,236.44
D: Substitution Assets	0.00
X: Flexible Redraw Capacity	0.00
Y: Deposit Set-Off Amounts	14,588,694.04
Z: WA Remaing Maturity * Principal Amt Outstanding * Neg Carry Factor	41,175,750.00
Total: A + B + C + D - (X + Y + Z)	1,104,160,116.89
Asset Percentage (%)	77.5%
Principal amount outstanding of all Covered Bonds issued	600,000,000.00
Amount of Credit Support	504,160,116.89
ACT Pass Fail	PASS

<u>Ledgers</u>	This Period	Last Period
Revenue Ledger	2,999,452.17	£2,318,045.31
Principal Ledger	39,826,666.89	£20,159,106.28
Reserve Ledger	7,000,000.00	£7,000,000.00
Capital Contribution Ledger	882,145,049.23	£908,030,170.26
Yield Reserve Ledger	-	£0.00
Retained Principal Ledger	-	£0.00
Coupon Payment Ledger	£0.00	31/08/2019
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
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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	2,300,236.44	
Cash Collateral posted during the period	2,043,923.42	
Cash Collateral repayment during the period	2,300,236.44	
Swap Cash Collateral Account Closing Balance	2,043,923.42	
D : : V(11D	20.00	
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	£0.00	
Make Whole Ledger Top up during the Period	0.00£	
Make Whole Ledger Transfers to Principal Receipts	£0.03	

Timing of the Collateral report	31 August 2019
Currency	Sterling
Prior Period Total Number of Residential Mortgage Loans	17,171
Current Total Number of Residential Mortgage Loans	16,779
Prior Period Total Value of Residential Mortgage Loans	1,487,888,163
Current Total Value of Residential Mortgage Loans	1,442,324,861
Current Average Loan Size	85,960
Current Weighted Average Seasoning (Months)	83
Weighted Average Interest Rate	2.62%
Weighted Average Remaining Term	175
Current Indexed Loan to Value Ratio	40.30%
Current Non-Indexed Loan to Value Ratio	50.74%

	Current Period	
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Delinquency Band (excluding possessions)	<u>Total Balance</u> <u>No</u>	% of Total Balance
Zero arrears	1,442,324,860.92 16,779	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%

31/08/2019

\*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)	<u>-</u>	0
Sales (current period)	<u>-</u>	0
Sales (to date)	-	0
Outstanding Repossessions	Total Balance	<u>No</u>
	00.0 <del>2</del>	0
	Current Period	Previous Period
Principal Payment Rate (3 Months Average)	2.10%	1.97%
Annualised PPR Speed (Based on monthly principal payment rate)	27.79%	18.26%
Constant Prepayment Rate (3 months Average)	1.45%	1.30%
Constant Prepayment Rate (Annualised)	21.86%	11.59%

	Current Pe	riod	
Region	Total Balance	<u>No</u>	% of Balance
East Anglia	60,678,666.60	785	4.21%
East Midlands	90,897,204.76	1,235	6.30%
London	134,930,479.75	955	9.36%
North	49,914,647.70	741	3.46%
North West	191,307,332.33	2,551	13.26%
Scotland	49,987,270.85	595	3.47%
South East	368,697,941.24	3,201	25.56%
South West	154,712,803.65	1,754	10.73%
Wales	45,375,218.56	679	3.15%
West Midlands	192,977,125.71	2,866	13.38%
Yorks and Humber	102,846,169.77	1,417	7.13%
Total	£1,442,324,860.92	16,779	100.00%
Mortgage Size	Total Balance	No	% of Balance
Less than or equal to 30K	£60,631,647.83	3,734	4.20%
More than 30k up to and including 50K	£113,056,850.77	2,847	7.84%
More than 50k up to and including 75K	£181,241,654.99	2,921	12.57%
More than 75k up to and including 100K	£189,065,545.39	2,177	13.11%
		,	11.60%
More than 100k up to and including 125K	£167,333,111.91	1,494	
More than 125k up to and including 150K	£150,004,584.43	1,093	10.40%
More than 150k up to and including 200K	£209,044,754.78	1,218	14.49%
More than 200k up to and including 400K	£305,105,929.87	1,168	21.15%
More than 400K up to and including 500K	£32,286,508.24	73	2.24%
More than 500k	£34,554,272.71	54	2.40%
Total	£1,442,324,860.92	16,779	100.00%
Mortgage Type	Total Balance	<u>No</u>	% of Balance
Owner Occupied Purchase	£720,805,973.07	7,230	49.98%
Owner Occupied Remortgage	£721,518,887.85	9,549	<u>50.02</u> %
Total	£1,442,324,860.92	16,779	100.00%
Mortgage Payment Type	<u>Total Balance</u>	<u>No</u>	% of Balance
Capital & Interest	£1,155,881,836.02	14,425	80.14%
Interest Only	£202,107,712.11	1,550	14.01%
Mixed (Part & Part)	£84,335,312.79	804	<u>5.85</u> %
Total	£1,442,324,860.92	16,779	100.00%
Non-indexed Current LTV (Using Original Valuation)	<u>Total Balance</u>	<u>No</u>	% of Balance
Less than or equal to 25% CLTV	£188,455,250.39	5,915	13.07%
More than 25% up to and including 50% CLTV	£513,421,090.16	5,641	35.60%
More than 50% up to and including 55% CLTV	£119,585,951.83	960	8.29%
More than 55% up to and including 60% CLTV	£116,463,192.46	872	8.07%
More than 60% up to and including 65% CLTV	£109,817,759.14	797	7.61%
More than 65% up to and including 70% CLTV	£99,251,725.06	685	6.88%
More than 70% up to and including 75% CLTV	£97,056,565.30	654	6.73%
More than 75% up to and including 80% CLTV	£74,215,859.17	481	5.15%
More than 80% up to and including 85% CLTV	£59,431,961.86	386	4.12%
More than 85% up to and including 90% CLTV	£36,222,008.86	229	2.51%
More than 90% up to and including 95% CLTV	£13,635,534.63	77	0.95%
More than 95% up to and including 95% CLTV	£6,020,643.25	39	0.42%
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Over 100% CLTV	£8,747,318.81	43	0.61%
Total	£1,442,324,860.92	16,779	100.00%

Lass than or equal to 25%	Indexed Current LTV (Using Original Valuation)	Total Balance	No	% of Balance
More than 25% up to and including 56%   £623, 125, 353.79   5,688   43, 20%   More than 55% up to and including 66%   £1218, 330.80, 28   854   8,48%   More than 55% up to and including 66%   £179, 270.11   510   5,53%   More than 65% up to and including 76%   £29, 275.20   339   3,33%   More than 65% up to and including 75%   £62, 251, 396.23   393   4,30%   More than 75% up to and including 75%   £20, 438, 533.30   193   3,52%   More than 75% up to and including 85%   £24, 438, 533.30   193   1,97%   More than 75% up to and including 85%   £24, 438, 533.30   193   1,97%   More than 85% up to and including 85%   £5, 919, 322.41   38   0,41%   More than 90% up to and including 95%   £5, 919, 322.41   38   0,41%   More than 90% up to and including 95%   £5, 919, 322.41   38   0,41%   More than 90% up to and including 95%   £5, 919, 322.41   38   0,41%   More than 90% up to and including 95%   £5, 919, 322.41   38   0,41%   More than 90% up to and including 95%   £5, 919, 322.41   38   0,41%   More than 90% up to and including 95%   £5, 919, 322.41   38   0,41%   More than 90% up to and including 100%   £55, 7765, 82   5   0,04%   More than 90% up to and including 100%   £55, 919, 322.41   38   0,41%   More than 90% up to and including 100%   £55, 919, 322.41   38   0,41%   More than 90% up to and including 100%   £55, 919, 322.41   38   0,41%   More than 90% up to and including 100%   £55, 919, 322.41   38   0,41%   More than 90% up to and including 100%   £50, 918, 918, 918, 918, 918, 918, 918, 918				
More than 50% up to and including 60%         £121,830,380.28         854         8.45%           More than 50% up to and including 60%         £101,433,434,86         671         7.04%           More than 60% up to and including 70%         £27,979,270.01         510         5.53%           More than 70% up to and including 70%         £26,077,220.26         319         3.52%           More than 70% up to and including 80%         £24,873,333         193         1.97%           More than 85% up to and including 85%         £14,870,480.04         100         1.03%           More than 85% up to and including 90%         £32,919,322.41         38         0.41%           More than 95% up to and including 90%         £328,488.86         3         0.02%           More than 95% up to and including 90%         £328,488.86         3         0.02%           More than 95% up to and including 90%         £328,488.86         3         0.02%           More than 95% up to and including 90%         £328,488.86         3         0.03%           More than 95% up to and including 90%         £328,488.86         3         0.03%           More than 95% up to and including 90%         £328,488.86         3         0.03%           More than 95% up to and including 90%         6         6.03%         6.03% <td></td> <td></td> <td>-,</td> <td></td>			-,	
More than 55% up to and including 66%   £101,494,354,86   671   7.04%   620,700.11   510   5.53%   More than 65% up to and including 65%   £279,720.01   510   5.53%   More than 65% up to and including 75%   £62,051,936,23   393   4.30%   30%   4.30%   4.00   30%   4.00%   4.00				
More than 60% up to and including 75%         £79,792,700.11         510         5.53%           More than 66% up to and including 75%         £62,051,938.23         333         4.30%           More than 70% up to and including 86%         £28,377,220.26         319         3.52%           More than 85% up to and including 86%         £14,870,480.04         100         1.33%           More than 85% up to and including 85%         £14,870,480.04         100         1.33%           More than 95% up to and including 95%         £58,776.82         5         0.43%           More than 95% up to and including 95%         £522,488.66         3         0.43%           More than 95% up to and including 100%         £587,765.82         5         0.04%           More than 95% up to and including 100%         £587,765.82         5         0.04%           More than 95% up to and including 100%         £587,765.82         5         0.04%           More than 95% up to and including 100%         £148,234,860.92         16,779         100.00%           Interest Rate         Total Balance         No 51th Accounts         76,852.24,866.86         16,779         100.00%           Interest Rate         £14,234,860.92         16,779         100.00%         13.22%         2,759.33         3.99%         £14,13				
More than 65% up to and including 75%         £62_05;1936_22         393         4.30%           More than 75% up to and including 85%         £50,777;202_6         319         3.52%           More than 75% up to and including 85%         £14,870,460.04         100         1.03%           More than 80% up to and including 80%         £14,870,460.04         100         1.03%           More than 90% up to and including 90%         £55,919,322_41         38         0.41%           More than 90% up to and including 100%         £52,948.86         3         0.02%           Over 100%         £208_213,70         2         0.01%           Total         £1442,324,860.92         16,779         100.00%           Interest Rate         Total Balance         No 15 ub Accounts         \$67,848.91           0 - 1.99%         £936,578,489.91         £2,299%         £12,679         £1,227           2 - 2.99%         £104,250,76.53         18,690         7.03%           4 - 4.99%         £199,278,838.40         4,511         131,22           4 - 6.99%         £10,000         0         0.00%           6 - 6.99%         £10,000         0         0.00%           7 - 7.99%         £000         0         0.00%           7 -	, ,			
More than 70% up to and including 75% (S28, 438, 533) 33         3.52% (S28, 438, 533) 33         1.93 (S28, 438, 534) 33         1.93 (S28, 438, 548) 34         1.93 (S28, 448, 438) 34         1.93 (S28, 448, 438,	i G	, , ,		
More than 75% up to and including 80%         £28,488,333 3         193         1,97%           More than 80% up to and including 90%         £14,870,460 04         100         10,33%           More than 90% up to and including 90%         £5,919,322-41         38         0.41%           More than 90% up to and including 90%         £28,888.86         3         0.02%           More than 90% up to and including 100%         £587,768.82         2         5         0.04%           Over 100%         £208,213.70         2         0.01%         10.00%         16,779         100.00%           Interest Rate         Total Balance         6         6227         27.50%         5         12,679         5         10.00%           1 - 1.99%         £704,264,337.65         12,679         51.32%         3.23%         4.499%         £14,823,486.92         12,679         51.32%         4.93%         4.499%         £11,425,076.53         1,680         7.03%           - 5 99%         £14,813,6873.02         32.8         4.91         1.31.2%         5.549         6.89%         4.511         13.12%         5.549         6.89%         6.89%         £14,423,486.92         2.54.9         1.00         0.00%         7.03%         2.00         0.00%         0.00% </td <td></td> <td>, , , , , , , , , , , , , , , , , , ,</td> <td></td> <td></td>		, , , , , , , , , , , , , , , , , , ,		
More than 80% up to and including 85%         £14,870,460.04         100         1.03%           More than 85% up to and including 95%         £5,919,322.41         38         0.43%           More than 95% up to and including 90%         £328,488.86         3         0.02%           More than 95% up to and including 100%         £587,765.82         5         0.04%           Over 100%         £208,213.70         2         0.01%           Over 100%         £1,442,324,860.92         16,779         100.00%           Interest Ret         101 Balance         0 of Sub Accounts         % of Balance           0 - 1,99%         £396,75,84.91         6,227         7.750%           2 - 2,99%         £101,425,076.53         1,690         1,332           3 - 3,99%         £101,425,076.53         1,690         7,33%           4 - 4,99%         £14,136,873.02         32.8         0,99%           6 - 5,99%         £02,400,34         1,511         13,12%           5 - 5,99%         £04,90,34         1,4         0,04%           7 - 7,99%         £04,90,34         1,4         0,04%           7 - 2,99%         £04,90,34         1,4         0,04%           6 - 6,99%         £1,422,324,860.92         5,449	· · · · · · · · · · · · · · · · · · ·			
More than 85% up to and including 90%   £5,919,322.41   38   0.41%   More than 905% up to and including 95%   £587,765.82   5   0.04%   0.02	i G			
More than 90% up to and including 95%   E328,488.86   3   0.02%   More than 95% up to and including 100%   E587,765.82   5   0.04%   E208,213.70   2   0.01%   E208,213.70   E208,213.70				
More than 95% up to and including 100%   E.587, 76.8 at   5   0.04%   Cover 100%   Cover 100%	, ,	, , ,		
Over 100%         £208,213.70         2         0.01%           Interest Rate         Total Balance         No of Sub Accounts         % of Balance           0 - 1.99%         £396,575,848.91         6,227         27.50%           2 - 2.99%         £740,2264,337.65         16,679         27.50%           3 - 3.99%         £101,425,076.53         1,690         7.03%           4 - 4.99%         £189,278,838.40         4,511         13.12%           5 - 5.99%         £14,136,873.02         328         0,98%           6 - 6.99%         £624,904.34         14         0.04%           7 - 7.99%         £0.00         0         0         0.00%           Total         £11,423,24,860.92         25,449         100.00%           Years to Maturity         £111,009,998.14         3,063         7,77%           Greater than 10 years and less than or equal to 10 years         £111,009,998.14         3,063         7,77           Greater than 10 years and less than or equal to 15 years         £315,682,353.35         4,977         21.89%           Greater than 10 years and less than or equal to 20 years         £316,692,353.55         4,188         26.80%           Greater than 20 years and less than or equal to 30 years         £89,179,257.22         55	, o			
Total Balance	· · · · · · · · · · · · · · · · · · ·			
Interest Rate				
0 − 1.99%         £396,575,848.91         6,227         27.50%           2 − 2.99%         £740,264,337.65         12,679         51.32%           3 − 3.99%         £101,425,076.53         1,690         7.03%           4 − 4,99%         £189,278,383.40         4,511         13.12%           5 − 5.99%         £14,136,873.02         328         0.98%           6 − 6.99%         £0.00         0         0.00%           7 − 7.99%         £0.00         0         0.00%           Years to Maturity         £1,442,324,860.92         25,449         100.00%           Years to Maturity         £111,009,988.14         3,063         7.70%           Greater than 5 years and less than or equal to 10 years         £315,682,353.35         4,977         21.89%           Greater than 15 years and less than or equal to 20 years         £386,519,763.85         4,188         26.80%           Greater than 10 years and less than or equal to 20 years         £380,449,377.70         2,473         20.87%           Greater than 20 years and less than or equal to 30 years         £3215,662,353.35         4,188         26.80%           Greater than 20 years and less than or equal to 30 years         £328,077.70         2,473         20.87%           Greater than 20 years and less than or equ		, , ,	-, -	
2 - 2.99%       £740,264,337.65       12,679       51.32%         3 - 3.99%       £101,425,076.53       1,690       7.03%         4 - 4.99%       £189,778,838.40       4,511       13.12%         5 - 5.99%       £14,136,873.02       328       0,98%         6 - 6.99%       £624,904.34       14       0.04%         7 - 7.99%       £0.00       0       0.00%         Total       £1,442,324,860.92       25,449       100.00%         Years to Maturity       Total Balance       No       % of Balance         0 and less than or equal to 5 years       £111,009,988.14       3,063       7.70%         Greater than 5 years and less than or equal to 10 years       £315,682,353.35       4,977       21.89%         Greater than 15 years and less than or equal to 20 years       £315,682,353.35       4,188       26,80%         Greater than 15 years and less than or equal to 20 years       £301,044,937.70       2,473       20,87%         Greater than 20 years and less than or equal to 25 years       £195,063,714.10       1,267       13,52%         Greater than 20 years and less than or equal to 30 years       £81,792,572.2       553       6,18%         Greater than 20 years and less than or equal to 25 years       £91,908,574.2       553       6,18% </td <td></td> <td></td> <td></td> <td></td>				
3 - 3.99%       £101,425,076,53       1,690       7.03%         4 - 4.99%       £189,278,383,40       4,511       13.12%         5 - 5.99%       £14,136,873,02       328       0.98%         6 - 6,99%       £624,904,34       14       0.04%         7 - 7.99%       £0.00       0       0       0.00%         Total       £1,442,324,860.92       25,449       100.00%         Years to Maturity       Total Balance       No       % of Balance         0 and less than or equal to 5 years       £111,009,988,14       3,063       7.70%         3 creater than 5 years and less than or equal to 10 years       £315,682,353,35       4,977       21.88%         3 creater than 10 years and less than or equal to 15 years       £386,519,763.85       4,188       26.80%         3 creater than 15 years and less than or equal to 20 years       £301,044,937.70       2,473       2.82%         3 creater than 20 years and less than or equal to 30 years       £195,063,714.10       1,267       13.52%         3 creater than 30 years and less than or equal to 30 years       £381,324,486.56       258       3,04%         4 creater than 20 years and less than or equal to 30 years       £32,324,486.92       16,779       100.00%         4 property Type       104,424,324,486.92<			,	
4 − 4,99%       £189,278,838.40       4,511       13,12%         5 − 5,99%       £14,136,873.02       328       0,98%         6 − 6,99%       £624,904.34       14       0.04%         7 − 7,99%       £0.00       0       0       0.00%         Total       £1,442,324,860.92       25,449       100.00%         Years to Maturity       Total Balance       No       % of Balance         0 and less than or equal to 5 years       £111,009,988.14       3,063       7.70%         Greater than 5 years and less than or equal to 10 years       £315,682,353.35       4,977       21.89%         Greater than 10 years and less than or equal to 20 years       £391,044,937.70       2,473       20.87%         Greater than 20 years and less than or equal to 25 years       £195,063,714.10       1,267       13.52%         Greater than 25 years and less than or equal to 30 years       £931,044,937.70       2,473       20.87%         Greater than 20 years and less than or equal to 30 years       £93,714,10       1,267       13.52%         Greater than 25 years and less than or equal to 30 years       £93,725,722       553       6.18%         Greater than 26 years and less than or equal to 30 years       £93,324,846.56       258       3,04%         Total       £94,		, , , , , , , , , , , , , , , , , , ,	,	
5 - 5.99%       £14,136,873.02       328       0.98%         6 - 6.99%       £624,904.34       14       0.04%         7 - 7.99%       £0.00       0       0       0.00%         Total       £1,442,324,860.92       25,449       100.00%         Years to Maturity       Total Balance       No       % of Balance         0 and less than or equal to 5 years       £111,009,988.14       3,063       7.70%         Greater than 5 years and less than or equal to 10 years       £315,682,353.35       4,977       21.89%         Greater than 10 years and less than or equal to 15 years       £386,519,763.85       4,188       26.80%         Greater than 12 years and less than or equal to 25 years       £195,063,714.10       1,267       13.52%         Greater than 20 years and less than or equal to 25 years       £195,063,714.10       1,267       13.52%         Greater than 20 years and less than or equal to 30 years       £89,179,257.22       553       6.18%         Greater than 30 years       £43,824,846.56       258       3.04%         Greater than 30 years       £1,442,324,860.92       16,779       10.00%         Property Type       Total Balance       No       % of Balance         Detached House       £26,868.568.50       1,129			,	
6 − 6.99% fc24,904.34				
7 - 7.99%         £0.00         0         0.00%           Total         £1,442,324,860.92         25,449         100.00%           Years to Maturity         Total Balance         No         % of Balance           0 and less than or equal to 5 years         £111,009,988.14         3,063         7.70%           Greater than 5 years and less than or equal to 10 years         £315,682,353.35         4,977         21.89%           Greater than 10 years and less than or equal to 25 years         £301,044,937.70         2,473         20.87%           Greater than 20 years and less than or equal to 25 years         £301,044,937.70         2,473         20.87%           Greater than 29 years and less than or equal to 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £1,442,324,860.92         16,779         100.00%           Property Type         Total Balance         No         6 of Balance           Detached House         £93,449,720         4,947         36.28%           Flat/ Maisonnette         £96,986,568.50         1,129         6.72%           Semi- Detached House         £321,006,003.75         4,116         22.26%           Other				
Total   E1,442,324,860.92   25,449   100.00%   Years to Maturity   Total Balance   No   % of Balance   State   State				
Years to Maturity         Total Balance         No         % of Balance           0 and less than or equal to 5 years         £111,009,988.14         3,063         7.70%           Greater than 5 years and less than or equal to 10 years         £315,682,353.35         4,977         21.89%           Greater than 10 years and less than or equal to 15 years         £386,519,763.85         4,188         26.80%           Greater than 15 years and less than or equal to 20 years         £301,044,937.70         2,473         20.87%           Greater than 20 years and less than or equal to 25 years         £195,063,714.10         1,267         13.52%           Greater than 25 years and less than or equal to 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £1,442,324,860.92         16,779         100.00%           Property Type         Total Balance         No         % of Balance           Detached House         £96,986,568.50         1,129         6.72%           Semi- Detached House         £321,006,003.75         4,116         22.26%           Cother         £321,006,003.75         4,116         22.26%           Other         £68,041,339.44         939         4.72%				
0 and less than or equal to 5 years         £111,009,988.14         3,063         7,70%           Greater than 5 years and less than or equal to 10 years         £315,682,353.35         4,977         21,89%           Greater than 10 years and less than or equal to 25 years         £386,519,763.85         4,188         26,80%           Greater than 15 years and less than or equal to 20 years         £301,044,937.70         2,473         20,87%           Greater than 20 years and less than or equal to 25 years         £195,063,714.10         1,267         13,52%           Greater than 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £1,442,324,860.60         258         3,04%           Total         £1,442,324,860.92         16,779         100,00%           Property Type         Total Balance         No         % of Balance           Detached House         £93,444,324,360.92         1,129         6.72%           Semi- Detached House         £321,006,003.75         4,116         22,26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100,00%           Interest Rate Type         £68,041,399.44         939         4.72%           Base <th></th> <th></th> <th></th> <th></th>				
Greater than 5 years and less than or equal to 10 years         £315,682,353.35         4,977         21.89%           Greater than 10 years and less than or equal to 15 years         £386,519,763.85         4,188         26.80%           Greater than 15 years and less than or equal to 20 years         £301,044,937.70         2,473         20.87%           Greater than 20 years and less than or equal to 25 years         £195,063,714.10         1,267         13.52%           Greater than 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £43,824,846.56         258         3.04%           Total         £1,442,324,860.92         16,779         100.00%           Property Type         Total Balance         No         6 Balance           Detached House         £96,986,568.50         1,129         6.72%           Semi- Detached House         £432,945,942.03         5,648         30.02%           Terraced House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         £68,041,399.44         939         4.72%           Base         £275,880,266.91<				
Greater than 10 years and less than or equal to 15 years         £386,519,763.85         4,188         26.80%           Greater than 15 years and less than or equal to 20 years         £301,044,937.70         2,473         20.87%           Greater than 20 years and less than or equal to 25 years         £195,063,714.10         1,267         13.52%           Greater than 25 years and less than or equal to 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £43,824,846.56         258         3.04%           Total         £1,442,324,860.92         16,779         100.00%           Property Type         Total Balance         No         6 of Balance           Period House         £96,986,568.50         1,129         6.72%           Semi- Detached House         £932,449,942.03         5,648         30.02%           Terraced House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         £68,041,399.44         939         4.72%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92 <t< td=""><td></td><td>, , ,</td><td></td><td></td></t<>		, , ,		
Greater than 15 years and less than or equal to 20 years       £301,044,937.70       2,473       20.87%         Greater than 20 years and less than or equal to 25 years       £195,063,714.10       1,267       13.52%         Greater than 25 years and less than or equal to 30 years       £89,179,257.22       553       6.18%         Greater than 30 years       £43,824,846.56       258       3.04%         Total       £1,442,324,860.92       16,779       100.00%         Property Type       No       % of Balance       No       % of Balance         Detached House       £96,986,568.50       1,129       6.72%         Semi- Detached House       £96,986,568.50       1,129       6.72%         Semi- Detached House       £321,006,003.75       4,116       22.26%         Other       £68,041,399.44       939       4.72%         Total       £1,442,324,860.92       16,779       100.00%         Interest Rate Type       E1,442,324,860.92       16,779       100.00%         Base       £275,890,266.91       5,532       19,13%         Fixed - reverting to SVR       £986,792,406.35       15,544       68.42%         SVR       £179,642,187.66       4,376       12,46%	, ,	, , ,	,	
Greater than 20 years and less than or equal to 25 years         £195,063,714.10         1,267         13.52%           Greater than 25 years and less than or equal to 30 years         £89,179,257.22         553         6.18%           Greater than 30 years         £43,824,846.56         258         3.04%           Total         £1,442,324,860.92         16,779         100.00%           Property Type         Total Balance         No         % of Balance           Detached House         £96,986,568.50         1,129         6.72%           Semi- Detached House         £96,986,568.50         1,129         6.72%           Semi- Detached House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Total         £1,442,324,860.92         16,779         100.00%           Other         £1,442,324,860.92         16,779         100.00%           Total         £1,442,324,860.92         16,779         100.00%           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR<			•	
Greater than 25 years and less than or equal to 30 years       £89,179,257.22       553       6.18%         Greater than 30 years       £43,824,846.56       258       3.04%         Total       £1,442,324,860.92       16,779       100.00%         Property Type       Total Balance       No       % of Balance         Detached House       523,344,947.20       4,947       36,28%         Flat/ Maisonnette       £96,986,568.50       1,129       6.72%         Semi- Detached House       £432,945,942.03       5,648       30.02%         Chter Other       £321,006,003.75       4,116       22.26%         Other       £1,442,324,860.92       16,779       100.00%         Interest Rate Type       Total Balance       No of Sub Accounts       % of Balance         Base       £275,890,266.91       5,532       19.13%         Fixed - reverting to SVR       £986,792,406.35       15,544       68.42%         SVR       £179,642,187.66       4,376       12.46%				
Greater than 30 years         £43,824,846.56         258         3.04%           Total         £1,442,324,860.92         16,779         100.00%           Property Type         Total Balance         No         % of Balance           Detached House         523,344,947.20         4,947         36.28%           Flat/ Maisonnette         £96,986,568.50         1,129         6.72%           Semi- Detached House         £432,945,942.03         5,648         30.02%           Terraced House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%	, , ,	, ,	,	
Total         £1,442,324,860.92         16,779         100.00%           Property Type         Total Balance         No         % of Balance           Detached House         523,344,947.20         4,947         36.28%           Flat/ Maisonnette         £96,986,568.50         1,129         6.72%           Semi- Detached House         £432,945,942.03         5,648         30.02%           Terraced House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%	• • • • • • • • • • • • • • • • • • • •			
Property Type         Total Balance         No         % of Balance           Detached House         523,344,947.20         4,947         36.28%           Flat/ Maisonnette         £96,986,568.50         1,129         6.72%           Semi- Detached House         £432,945,942.03         5,648         30.02%           Terraced House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%				
Detached House         523,344,947.20         4,947         36.28%           Flat/ Maisonnette         £96,986,568.50         1,129         6.72%           Semi- Detached House         £432,945,942.03         5,648         30.02%           Terraced House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%				
Flat/ Maisonnette       £96,986,568.50       1,129       6.72%         Semi- Detached House       £432,945,942.03       5,648       30.02%         Terraced House       £321,006,003.75       4,116       22.26%         Other       £68,041,399.44       939       4.72%         Total       £1,442,324,860.92       16,779       100.00%         Interest Rate Type       Total Balance       No of Sub Accounts       % of Balance         Base       £275,890,266.91       5,532       19.13%         Fixed - reverting to SVR       £986,792,406.35       15,544       68.42%         SVR       £179,642,187.66       4,376       12.46%				
Semi- Detached House         £432,945,942.03         5,648         30.02%           Terraced House         £321,006,003.75         4,116         22.26%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%				
Terraced House         £321,006,003.75 £68,041,399.44         4,116 939         22.26% 4.72%           Other         £68,041,399.44         939         4.72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%				
Other         £68,041,399.44         939         4_72%           Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%		, , ,	•	
Total         £1,442,324,860.92         16,779         100.00%           Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%		· · · ·		22.26%
Interest Rate Type         Total Balance         No of Sub Accounts         % of Balance           Base         £275,890,266.91         5,532         19.13%           Fixed - reverting to SVR         £986,792,406.35         15,544         68.42%           SVR         £179,642,187.66         4,376         12.46%	Other	£68,041,399.44		
Base       £275,890,266.91       5,532       19.13%         Fixed - reverting to SVR       £986,792,406.35       15,544       68.42%         SVR       £179,642,187.66       4,376       12.46%	Total	£1,442,324,860.92	16,779	100.00%
Fixed - reverting to SVR       £986,792,406.35       15,544       68.42%         SVR       £179,642,187.66       4,376       12.46%	Interest Rate Type	Total Balance	No of Sub Accounts	% of Balance
SVR £179,642,187.66 4,376 <u>12.46</u> %	Base	£275,890,266.91	5,532	19.13%
	Fixed - reverting to SVR	£986,792,406.35	15,544	68.42%
Total £1,442,324,860,92 25,452 100,00%	SVR	£179,642,187.66	4,376	<u>12.46</u> %
2.1.1.202.102	T-4-1	£1 442 324 860 92	25.452	100.00%

Additional Information	As at 31-08-2019	Cumulative (From date of Issue
BNP Paribas Deposit Account	53,050,009.31	n/a
BNP Paribas Swap Collateral Account	2,300,236.44	
Co-operative Bank Deposit Account	3,021,582.34	n/a
Substitute Assets	-	-
	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	£39,820,188.79	£43,708.00
Scheduled Principal Receipts	n/a	n/a
Unscheduled Principal Receipts	n/a	n/a
Available Revenue Receipts	£5,551,639.30	£801,557,763.70
Value of Repurchases	£1,895,240.84	£233,310,734.28
Number of Repurchases	54	4,543
Value of Re-arrangements	£3,921,700.25	£249,842,633.83
Number of Re-arrangements	38	2,706
Value of Loans Added to Pool (Including re-arrangments)	£0.00	£3,164,075,294.01
Number of Loans Added to Pool	-	30,669
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	£15,532,446.68
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
Covered Bolld Swap Provider		AZ, F-1/ A, F1	Ado, F-1/ AA-, F1+	IN/A
Fixed Rate Swap Provider	J.P. Morgan Securities Ltd- J.P. Morgan Chase Bank N.A (Guarantor)	A2, P-1/ A, F1	Aa3, P-1/ AA, F1+	N/A
Issuer Account Bank (i)	The Co-operative Bank PLC	IP-1/A F1	B3 (Rating Outlook Positive),NP/ B (Rating Outlook Negative),B	Deposits limited to Collateralised Amount- £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	
Cash Manager	The Co-operative Bank PLC		B3 (Rating Outlook Positive),NP/ B (Rating Outlook Negative),B	Additional Cash Capital contribution is made by the Seller (Co-op) according to LLP Trust Deed Clause 8.7 & Back up Cash Manger appointed.
Servicer	The Co-operative Bank PLC		B3 (Rating Outlook Positive),NP/ B (Rating Outlook Negative),B	Back up Servicer appointed.

Back up Cash Manager	Citibank N.A., London Branch
Back up Servicer	Computershare 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
Web address	https://www.co- operativebank.co.uk/investorrelations/debtinvestors		
Web address		Liquidity Support	The Co-operative Bank PLC
Note Trustee	HSBC Corporate Trustee Company (UK) Ltd	Liquidity Support	The Co-operative Bank F LC
e-mail		Corporate Services Provider	Intertrust Management Ltd
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Lead Arrangers	RBS   UBS	Back-up Servicer Facilitator	Intertrust Management Ltd
	·		-
		Back-up Cash Manager Facilitator	Intertrust Management Ltd

The Co-operative Bank PLC Information Sources Randika Vithanage Point Contact Contact Information randika.vithanage@co-operativebank.co.ul Email +44 (0)161 201 7809 Telephone +44 (0)1538 399 519 Fax 5th Floor, Balloon Stree Mancheste Address M60 4EF Bloomberg or https://www.co

Reports Distribution Channels Loan Level Data and Liability Modelling Bloomberg

Report Frequency

operativebank.co.uk/investorrelations/debtinvestor

COOPWH-CORP 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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