| Leek Finance Number 20 PLC   | ]   |   |  |  |                                     |   |
|--|---|---|--|--|-------------------------------------|---|
| Issuer<br>Stock Exchange Listing   | Leek Finance Number 20 PLC<br>London                                      |   |  |  |                                     |   |
| Publishing Date<br>Reporting Period Start Date<br>Reporting Period End Date<br>Legal Maturity  | 30 September 2014<br>01 August 2014<br>31 August 2014<br>21 December 2039 |   |  |  |                                     |   |
| Most Recent Quarterly Interest payment date<br>Previous Quarterly Interest Payment Date<br>Next Interest Payment Date  | 22 September 2014<br>23 June 2014<br>22 December 2014                     |   |  |  |                                     |   |
| Note Summary for the most Recent/Current IPD<br>International Securities number<br>Original Ratings (S&P/ Moody's/Fitch)<br>Current Ratinos (Moody's/Fitch)  | Class A<br>XS0367880621<br>AAA./Aaa/AAA<br>AAA./Aaa/AAA                   |   |  |  |                                     |   |
| Quarterly Interest Accrual Start Date<br>Quarterly Interest Accrual End Date<br>Note Interest Accrual period<br>Previous factor  | 23 June 2014<br>22 September 2014<br>91<br>65.410                         |   |  |  |                                     |   |
| Current factor<br>Credit Enhancement- Original<br>Credit Enhancement- Current<br>Currency  | 63.811<br>26.00%<br>35.82%<br>Sterling                                    |   |  |  |                                     |   |
| Original Principal Balance<br>Total Beginning Balance prior to payment<br>Total Ending Balance subsequent to payment<br>Total Principal Payments   | £1,489,000,000.00<br>£973,954,900.00<br>£950,145,790.00<br>£23,809,110.00 |   |  |  |                                     |   |
| Total Interest Payments<br>Reference Rate<br>Day Count Convention<br>Relevant Margin   | £3,769,850.20<br>3 month £ libor<br>Actual/365/366<br>1.00000%            |   |  |  |                                     |   |
| Coupon Reference Rate<br>Coupon Amount<br>Current Interest Shortfall   | 0.55250%<br>£3,769,850.20<br>1.55250%                                     |   |  |  |                                     |   |
| Cumulative Interest Shortfall<br>Currency in which the portfolio data is reported<br>Original Total Number of Residential Mortgage Loans   | 0<br>Sterling<br>14.117   |   |  |  |                                     |   |
| Original Total Number of Residential Mortgage Loans<br>Original Total Value of Residential Mortgage Loans<br>Original Total Value of Residential Mortgage Loans<br>Current Ioan-to-value ratio at transaction close<br>Current Ioan to Value Ratio | 10,623<br>£1,892,185,899<br>84,53%<br>82,86%                              |   |  |  |                                     |   |
| Original Weighted Average Life (using pricing CPR)<br>Weighted Average Interest Rate at Transaction Close<br>Weighted Average Interest Rate (pre Swap) at the end of the period<br>Weighted average seasoning at Transaction Close                 | 2.1<br>6.04%<br>2.96%<br>0.5 Years  |   |  |  |                                     |   |
| Weighted average Term to maturity of the pool at Transaction Close Delinguency Band (excluding possessions)  | 21.87 Years   | Current Period                              | % of Total Balance                                     | Ortale-1 P-I   | At Issuance                         | % of Origin-1 D-1-  |
| Delinquency Band (excluding possessions)           0.01 <= 1 Months in Arrears   | Total Balance<br>43,951,666<br>78,319,729<br>37,969,735<br>20,913,080     | <u>No</u><br>337<br>596<br>275              | % of Total Balance<br>3.22%<br>5.73%<br>2.78%<br>1.53% | Original Balance<br>90,823,551<br>36,546,076<br>19,474,954<br>7,235,527        | No<br>670<br>279<br>133             | % of Original Balance<br>4.80%<br>1.93%<br>1.03%<br>0.39%     |
| 3.01 <= 4 Months in Arrears<br>4.01 <= 5 Months in Arrears<br>5.01 <= 6 Months in Arrears<br>> 6 Months<br>Total   | 20,913,080<br>9,942,765<br>8,726,721<br>31,828,312<br>231,652,008         | 162<br>75<br>67<br>198<br>1.710             | 1.53%<br>0.73%<br>0.64%<br>2.33%<br>16.95%             | 7,335,537<br>4,931,665<br>2,093,476<br>969,153<br>162,174,412                  | 53<br>39<br>15<br>7<br>1.196        | 0.39%<br>0.26%<br>0.11%<br>0.05%<br>8.57%                     |
| Delinquencies -A loan is classified as 'delinquent' if the arrears balance is greater the<br>Balance of the performing Loans   | nan zero as at the date of the collateral repo<br>1.131.428.375           |   | 16.95%   | 162,174,412  | 1,196                               | 8.57%   |
| Net Losses for the period<br>Cumulative Net Loss<br>Average Loss Severity for the current period<br>Average loss severity since transaction close  | 384,362.51<br>44,779,284.37<br>32.02%<br>33.39%                           |   |  |  |                                     |   |
| Outstanding Repossession<br>Outstanding Possessions at the start of the period<br>Number of repossessions during the period<br>Outstanding Possessions at the end of the period  | Total Principal Balance<br>£3,451,755.85<br>£897,133.92<br>£3,546,619.65  | No<br>29<br>7<br>27                         | % of Total Balance<br>0.25%<br>0.07%<br>0.26%          |  |                                     |   |
| Residential Mortgage Loan Principal Balance at Start of the period<br>Repurchases/Buy Backs during the period<br>Current Residential Mortgage Loan Principal Balance<br>Principal Payment Rate   | 1,378,143,646.80<br>-<br>1,367,983,971,20<br>                             | 10,682<br>0<br>10,618                       |  |  |                                     |   |
| Annualised PPR Speed (Based on quarterly principal payment rate)   | 8.19%   | Current Period                              |  |  | At Issuance                         |   |
| Region<br>East Anglia<br>East Mildlands<br>London  | Total Balance<br>38,488,881<br>79,088,266<br>207,503,164                  | <u>No</u><br>304<br>719<br>1,053            | <u>% of Balance</u><br>2.82%<br>5.79%<br>15.18%        | Original Balance<br>49,261,607<br>113,247,646<br>285,314,722                   | <u>No</u><br>372<br>974<br>1,400    | % of Original Balance<br>2.60%<br>5.99%<br>15.08%             |
| North<br>Northern Ireland<br>North West<br>Scotland  | 53,531,799<br>21,034,191<br>147,562,775<br>75,790,375                     | 601<br>172<br>1,455<br>797                  | 3.92%<br>1.54%<br>10.80%<br>5.55%                      | 76,030,229<br>30,789,123<br>197,873,050<br>112,278,891                         | 792<br>248<br>1,827<br>1,135        | 4.02%<br>1.63%<br>10.46%<br>5.93%                             |
| South East<br>South West<br>Wales<br>West Midlands   | 393,191,918<br>91,817,966<br>54,420,211<br>109,743,002                    | 2,380<br>657<br>508<br>1,016                | 28.77%<br>6.72%<br>3.98%<br>8.03%                      | 523,743,313<br>133,099,631<br>79,713,073<br>154,952,451                        | 3,103<br>914<br>715<br>1,346        | 27.68%<br>7.03%<br>4.21%<br>8.19%                             |
| Yorks and Humber<br>Total<br>Mortgage Size<br>Less than or equal to 30K  | 94,454,455<br>1,366,627,003<br>Total Balance<br>3,690,598                 | 961<br>10,623<br><u>No</u><br>170           | 6.91%<br>100.00%<br><u>% of Balance</u><br>0.27%       | 135,882,164<br>1,892,185,899<br>Original Balance<br>2,039,073                  | 1,291<br>14,117<br><u>No</u><br>79  | 7.18%<br>100.00%<br><u>% of Original Balance</u><br>0.11%     |
| More than 30k up to and including 50K<br>More than 50k up to and including 75K<br>More than 75k up to and including 100K<br>More than 100k up to and including 125K  | 20,866,299<br>98,393,937<br>177,452,839<br>197,161,731                    | 498<br>1557<br>2037<br>1759                 | 1.53%<br>7.20%<br>12.98%<br>14.43%                     | 19,830,436<br>120,264,464<br>229,899,731<br>287,143,001                        | 472<br>1,880<br>2,634<br>2,562      | 1.05%<br>6.36%<br>12.15%<br>15.18%                            |
| More than 125k up to and including 150K<br>More than 150k up to and including 200K<br>More than 200k up to and including 400K<br>More than 400k up to and including 500K   | 180,980,300<br>304,310,596<br>363,676,182<br>14,504,191                   | 1322<br>1775<br>1462<br>33                  | 13.24%<br>22.27%<br>26.61%<br>1.06%                    | 252,363,277<br>425,517,387<br>525,137,834<br>23,774,376                        | 1,845<br>2,481<br>2,099<br>54       | 13.34%<br>22.49%<br>27.75%<br>1.26%                           |
| More than 500k<br>Total<br>Mortgage Type<br>Owner Occupied Purchase  | 5,590,328<br>1,366,627,003<br>Total Balance<br>679,848,104                | 10<br>10,623<br><b>No</b><br>4,690          | 0.41%<br>100.00%<br>% of Balance<br>49.75%             | 6,216,319<br>1,892,185,899<br>Original Balance<br>931,179,387                  | 11<br>14,117<br><u>No</u><br>6,156  | 0.33%<br>100.00%<br><u>% of Original Balance</u><br>49.21%    |
| Owner Occupied Remortgage<br>Buy to Let<br>Right to Buy<br>Total   | 384,483,008<br>267,258,177<br>35,037,714<br>1,366,627,003                 | 3,020<br>2,441<br>472<br>10,623             | 28.13%<br>19.56%<br>2.56%<br>100.00%                   | 566,849,374<br>341,067,513<br>53,089,624<br>1,892,185,899                      | 4,274<br>3,000<br>687<br>14,117     | 29.96%<br>18.03%<br>2.81%<br>100.00%                          |
| Mortgage Payment Frequency<br>Interest Payment Type<br>Capital & Interest<br>Interest Only   | Monthly<br>Total Balance<br>277,241,713<br>1,082,453,834                  | No<br>3,160<br>7,399                        | % of Balance<br>20.29%<br>79.21%                       | Original Balance<br>505,272,449<br>1,386,712,790                               | <u>No</u><br>4,749<br>9,366         | % of Original Balance<br>26.70%<br>73.29%                     |
| Mixed (Part & Part)<br>Total<br>LTV<br>Less than or equal to 25%   | 6,931,455<br>1,366,627,003<br>Total Balance<br>5,218,784                  | 64<br>10,623<br><b>No</b><br>166            | 0.51%<br>100.00%<br>% of Balance<br>0.38%              | 200,660<br>1,892,185,899<br>Original Balance<br>4.786,444                      | 2<br>14,117<br><u>No</u><br>107     | 0.01%<br>100.00%<br>% of Original Balance<br>0.25%            |
| More than 25% up to and including 50%<br>More than 50% up to and including 55%<br>More than 55% up to and including 60%<br>More than 60% up to and including 65%   | 46,864,491<br>22,314,105<br>33,239,082<br>43,816,512                      | 661<br>269<br>330<br>447                    | 3.43%<br>1.63%<br>2.43%<br>3.21%                       | 52,869,367<br>27,643,347<br>31,404,692<br>47,149,170                           | 677<br>297<br>301<br>425            | 2.79%<br>1.46%<br>1.66%<br>2.49%                              |
| More than 65% up to and including 70%<br>More than 70% up to and including 75%<br>More than 75% up to and including 80%<br>More than 80% up to and including 85%   | 66,506,142<br>103,674,322<br>126,471,835<br>136,490,104                   | 611<br>907<br>1,023<br>1,058                | 4.87%<br>7.59%<br>9.25%<br>9.99%                       | 71,993,556<br>99,898,758<br>112,891,145<br>181,970,804                         | 610<br>804<br>847<br>1,391          | 3.80%<br>5.28%<br>5.97%<br>9.62%                              |
| More than 85% up to and including 90%<br>More than 90% up to and including 95%<br>More than 95% up to and including 100%<br>Over 100%  | 240,809,543<br>300,097,803<br>211,195,620<br>29,928,660                   | 1,752<br>1,882<br>1,321<br>196              | 17.62%<br>21.96%<br>15.45%<br>2.19%                    | 402,357,200<br>486,497,736<br>372,723,680                                      | 2,937<br>3,198<br>2,523             | 21.26%<br>25.71%<br>19.70%<br>0.00%                           |
| Total<br>Years to maturity of mortgages<br>0 and less than or equal to 5 years<br>Greater than 5 years and less than or equal to 10 years  | 1,366,627,003<br><u>Total Balance</u><br>61,979,637<br>115,377,993        | 10,623<br>10,623<br><u>No</u><br>513<br>920 | 2.13/3<br>100.00%<br>% of Balance<br>4.54%<br>8.44%    | 1,892,185,899<br>Original Balance<br>3,145,259<br>74,131,150                   | 14,117<br><u>No</u><br>25<br>577    | 100.00%<br>100.00%<br>% of Original Balance<br>0.17%<br>3.92% |
| Greater than 10 years and less than or equal to 10 years<br>Greater than 10 years and less than or equal to 20 years<br>Greater than 15 years and less than or equal to 20 years<br>Greater than 25 years and less than or equal to 30 years       | 268,336,254<br>772,094,014<br>148,839,105                                 | 2,122<br>5,738<br>1,330                     | 19.63%<br>56.50%<br>10.89%<br>0.00%                    | 154,650,325<br>346,077,567<br>1,098,654,994<br>215,526,604                     | 1,189<br>2,596<br>7,940<br>1,790    | 8.17%<br>18.29%<br>58.06%<br>11.39%                           |
| Greater than 30 years<br>Total<br>Property Type<br>Bungalow  | 1,366,627,003<br><u>Total Balance</u><br>45,049,653                       | -<br>10,623<br><u>No</u><br>306             | 0.00%<br>100.00%<br>% of Balance<br>3.30%              | 1,892,185,899<br>Original Balance<br>65,504,376                                | 14,117<br>No<br>432                 | 0.00%<br>100.00%<br><u>% of Original Balance</u><br>3.46%     |
| Darganow<br>Detached House<br>Flat/Maisonette<br>Semi-Detached House<br>Terraced House   | 43,043,053<br>173,157,607<br>266,666,278<br>362,175,473<br>519,577,991    | 863<br>2,165<br>2,793<br>4,496              | 12.67%<br>19.51%<br>26.50%                             | 249,159,255<br>366,563,455<br>504,206,467                                      | 1,210<br>2,861<br>3,729             | 13.17%<br>19.37%<br>26.65%                                    |
| Total<br>Interest Rate Type<br>Base  | 1,366,627,003<br><u>Total Balance</u><br>745,720,373                      | 4,450<br>10,623<br><u>No</u><br>5,726       | 38.02%<br>100.00%<br>% of Balance<br>54.57%            | 706,752,345<br>1,892,185,899<br>Original Balance<br>124,422,402<br>200,771,021 | 5,885<br>14,117<br><u>No</u><br>973 | 37.35%<br>100.00%<br>% of Original Balance<br>6.58%           |
| Base Discount<br>Fixed- reverting to Libor<br>SVR/Administered   | 98,600,448  |   | 0.00%<br>0.00%<br>0.00%<br>7.21%                       | 309,771,031<br>722,535,886<br>650,177,958                                      | 2,047<br>5,396<br>5,082             | 16.37%<br>38.19%<br>34.36%                                    |
| Libor Discount<br>Total<br>Asset Type  | 522,306,181<br>1,366,627,003<br>Balance                                   | 4,144<br>10,623<br><u>No</u>                | 38.22%<br>0.00%<br>100.00%<br>% of Balance             | 12,109,739<br>73,168,882<br>1,892,185,899<br>Original Balance                  | 110<br>509<br>14,117<br><u>No</u>   | 0.64%<br>3.87%<br>100.00%<br>% of Original Balance            |
| Conforming- Buy to Let<br>Conforming- Non Self-Cert<br>Conforming- Self-Cert<br>Non-Conforming   | 263,376,785<br>170,868,865<br>313,194,479<br>619,186,873                  | 2,383<br>1,307<br>1,933<br>5,000            | 19.27%<br>12.50%<br>22.92%                             | 334,881,347<br>244,574,489<br>439,143,759<br>873,586,304                       | 2,917<br>1,757<br>2,611<br>6,832    | 17.70%<br>12.93%<br>23.21%<br>46.17%                          |
| Total<br><u>Self-Certification</u><br>N<br>Y   | 1,366,627,003<br>Balance<br>602,561,022<br>764,065,981                    | 10,623<br>No<br>5,359<br>5,264              | 45.31%<br>100.00%<br>% of Balance<br>44.09%<br>55.91%  | 1,892,185,899<br>Total Balance<br>832,380,885<br>1,059,805,014                 | 14,117<br>No<br>7,100<br>7,017      | 100.00%<br>% of Original Balance<br>43.99%                    |
| Y<br>Total   | 764,065,981<br>1,366,627,003  | 5,264<br>10,623                             | 55.91%<br>100.00%                                      | 1,059,805,014 1,892,185,899  | 7,017<br>14,117                     | 56.01%<br>100.00%   |

| Issuer Priority of Payments   | 22 September 2014   |   |   |  |  |
|---|---|---|---|--|--|
| Available Revenue Receipts<br>Revenue Receipts from Mortgage Holders  | 10,947,232.31   | Available Principal Receipts<br>Principal Receipts from Mortgage Holders                          | 23,828,133.92                                     |  |  |
| Swap Receipts<br>Interest on GIC accounts   | 41,835.13   | Income surplus for uncovered shortfall<br>Retained Principal from the last period                 | 66,494.91   |  |  |
| Credit from General Reserve<br>From the Discount Reserve  | 94,240,418.71   | Income Retained   | -   |  |  |
| From Principal Receipts to cover Liquidity Shortfall<br>Principal Recoveries<br>Less : Income Retained  | 1,528,912.62  |   |   |  |  |
| Total   | 106,758,398.77  | Total   | 23,894,628.83                                     |  |  |
| Revenue Priority of Payments  |   | Principal Priority of Payments  |   |  |  |
| (1) Trustee/ Security Trustee   | -   | (1) Principal paid to A note holders  | 23,809,110.00                                     |  |  |
| (2) Paying Agent/ Registrar   |   | (2) Principal paid to B note holders  | -   |  |  |
| (3) Servicer Fees/ Cash Manager Fees/ Account Bank Fees     (4) (i) Fixed Interest Rate Swap Payments   |   | (3) In respect of Subordinated Loan principal<br>Retained Principal                               |   |  |  |
| (4) (II) Basis Rate Swap Payments<br>(5) Class A Note Interest  | 3,769,850.20  | Retained Principal  | 85,518.83   |  |  |
| (6) Third Party Fees<br>(7) Maximum Required Amount   | 102,473.44<br>94,240,418.71<br>36,441.67                            |   |   |  |  |
| (8) Company profit<br>(9) Amounts due in relation to the Senior subordinated loan<br>(10) Discount Reserve loan interest  | 752,442.56  |   |   |  |  |
| (11) Discount Reserve loan principal repayment<br>(12) Expense loan interest  | :   |   |   |  |  |
| (12) Expense loan principal repayment<br>(13) Swap termination fee  | -   |   |   |  |  |
| (14) Fees, cost and expenses not covered by Admin agreement fees above<br>(15) Amounts due in relation to the Junior subordinated loan B  | 77,719.52<br>179.153.62   |   |   |  |  |
| (16) Amounts due in relation to the Junior subordinated Ioan C<br>(17) DPC Cash Payment   | 5,703.08<br>6,993,753.36  |   |   |  |  |
|   |   |   | · · ·   | _  |  |
| Additional Information as at the most recent IPD  | 22 September 2014   |   |   |  |  |
| Opening Expense Loan Balance<br>Closing Expense Loan Balance<br>Applied Principal   | £0.00<br>£0.00  |   |   |  |  |
| Retained Principal  | £23,894,628.83<br>£85,518.83  |   |   |  |  |
| Loss Provision<br>Uncovered Shortfall   | £22,115,325.89<br>£0.00   |   |   |  |  |
| Income Retained<br>Losses in quarter as % bonds issued<br>Cumulative losses as % bonds issued   | £0.00<br>0.026%   |   |   |  |  |
| Cumulative losses as % bonds issued<br>Number of properties sold in period<br>Bonds outstanding as % of original bonds issued   | 3.007%<br>12  |   |   |  |  |
| Excess Spread following Uncovered Shortfall   | 63.81%<br>£8,045,213.81   |   |   |  |  |
| Excess Spread preceding Uncovered Shortfall<br>Annualised Excess Spread following Uncovered Shortfall Percentage  | £8,045,213.81<br>2.34%  |   |   |  |  |
| Annualised Excess Spread preceding Uncovered Shortfall Percentage<br>Cumulative Principal Balance of all Properties Sold<br>Principal Balance of Properties Sold in Period (Incl LPA sales) | 2.34%<br>£134,115,467.89  |   |   |  |  |
| Weighted Average Seasoning (Months)   | £1,200,503.46<br>87   |   |   |  |  |
| Total Balance of Further Advances<br>Reserve Balance at Transaction Close<br>Beginning Reserve Account Balance  | £2,591,905.72<br>£94,240,418.71<br>£94,240,418.71                   |   |   |  |  |
| Ending Reserve Account Balance<br>Change in the Reserve Account Balance   | £94,240,418.71<br>£94,240,418.71<br>£0.00                           |   |   |  |  |
| Target Reserve Account Balance<br>Initial Discount Reserve Balance  | £94,240,418.71<br>£44,300,000.00                                    |   |   |  |  |
| Opening Discount Reserve Balance  | £0.00<br>£0.00  |   |   |  |  |
| Releases from Discount Reserve this period<br>Ending Discount Reserve Balance   | £0.00   |   |   |  |  |
| Assets and Liabilities Reconciliation as at the most recent IPD   | 22 September 2014   |   |   |  |  |
| Mortgages<br>Provisions   | 1,367,983,971<br>(22,115,326)                                       |   |   |  |  |
| Retained Principal  | 85,519  |   |   |  |  |
| Total principal assets  | 1,345,954,164   |   |   |  |  |
| Notes<br>Sub Loan Tranche A   | 950,145,790<br>395,808,374  |   |   |  |  |
| Total Liabilities   | 1,345,954,164   |   |   |  |  |
| Deal Participant Information  |   |   |   |  |  |
| Deal Participant Information<br>Administrator<br>Web address  | Platform Funding Ltd (PFL)  |   | Cash Bond Administrator<br>Web address            | Platform Funding Ltd (PFL)                                 |  |
| Sub-Administrator   | Western Mortgage Services Ltd (WMS)                                 |   | Servicer Guarantor                                | Co-operative Bank plc                                      |  |
| Web address<br>Trustee  | capita IRG Trustees Ltd   |   | Web address<br>Paying Agent                       | http://www.co-operativebank.co.uk/investo<br>HSBC Bank plc | meanons-publinyestors                          |
| Web address   | www.capitafiduciary.co.uk   |   | US Paying Agent                                   | HSBC Bank USA, N.A   |  |
| Lead Arrangers  | The Royal Bank of Scotland, JPMorgan Cl                             | hase  |   |  |  |
| Deal Triggers   | Provider  | Rating Triggers (M/F)   | Current Rating (S&P/M/F)                          | Active   | Action   |
| Basis Swap  | JPMorgan Chase N.A  | L-term rating below A2(Moody's), A(Fitch).<br>S-term rating below P-1(Mdys), F1 (Fitch)           | S-Term/ L-term<br>Mdys: P-1, Aa3<br>Fitch: F1, A+ | Satisfied  |  |
| Basis Swap Internal GIC Account   | The Co-operative Bank   | S-term rating below P-1 (Mdys), F1 (Fitch)<br>S-term rating below P-1 (Mdys), F1+ (Fitch)         | S-Term<br>Not Prime(Mdys), B(Fitch)               |  | Deposits limited to Collateralised Amount- £3m |
| External GIC Account**  |   | S-term rating below P-1 (Mdys), F1+ (Fitch)   | S-Term  | Satisfied  | 0  |
|   | Citibank N.A., London Branch  | ]   |   |  |  |
| Back up Servicer  | Homeloan Management Limited   |   |   |  |  |
| **As a result of the rating downgrade of Royal Bank of Scotland (RBS) last year, t  | he issuer has appointed Bank of New York                            | Mellon as the new external GIC account provid   | der with effect from 11.04.2013                   |  |  |
| Information Sources   |   | Platform  | 1   |  |  |
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| Address<br>Reports Distribution Channels<br>Loan Level Data and Liability Modelling   |   | ,17th Floor, Miller Street ,Manchester,M60 0AL<br>rativebank.co.uk/investorrelations/debtinvestor |   |  |  |
| Loan Level Data and Liability Modelling<br>Report Frequency   |   | https://boeportal.co.uk/theco-operativebank<br>Monthly  |   |  |  |
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| decision whether to buy, hold or sell notes (or other securities) or for any other purp   | JOSE.   |   |   |  |  |
| The <b>co-operative</b> bank  |   |   |   |  |  |