Leek Finance Number 19 PLC

Issuer	Leek Finance Number 19 PLC
Stock Exchange Listing	London
Publishing Date	30 November 2012
Reporting Period Start Date	01 October 2012
Reporting Period End Date	31 October 2012
Legal Maturity	21 December 2038

Most Recent /Current Quarterly Interest Payment Date	21 September 2012
Previous Quarterly Interest Payment Date	21 June 2012
Next Interest Payment Date	21 December 2012

Note Summary for the most Recent/Current IPD	Class A1a	Class A1b	Class A2a	Class A2b	Class A2c	Class Ma
International Securities number	XS0294474464	XS0294475867	XS0294479778	XS0294480602	XS0294482483	XS0294483614
Original Ratings (S&P/ Moodys/Fitch)	AAA./Aaa/AAA	AAA./Aaa/AAA	AAA./Aaa/AAA	AAA./Aaa/AAA	AAA./Aaa/AAA	AA/Aa2/AA
Current Ratings (Moodys/Fitch)	n/a	n/a	Aaa	Aaa/AAA	Aaa/AAA	Aa1/AAA
Quarterly Interest Accrual Start Date	n/a	n/a	21 June 2012	21 June 2012	21 June 2012	21 June 2012
Quarterly Interest Accrual End Date	n/a	n/a	21 September 2012	21 September 2012	21 September 2012	21 September 2012
Note Interest Accrual period	n/a	n/a	92	92	92	92
Previous factor	0.000	0.000	73.981	73.981	73.981	100.000
Current factor	0.000	0.000	72.991	72.991	72.991	100.000
Credit Enhancement- Original	21.57%	21.57%	21.57%	21.57%	21.57%	13.26%
Credit Enhancement- Current	n/a	n/a	63.00%	63.00%	63.00%	50.10%
Currency	Sterling	US Dollars	Sterling	US Dollars	Euro	Sterling
Original Principal Balance	£28,000,000.00	$255,000,000.00	£110,000,000.00	$624,100,000.00	€124,500,000.00	£23,000,000.00
Total Beginning Balance prior to payment	£0.00	$0.00	£81,379,100.00	$461,715,421.00	€92,106,345.00	£23,000,000.00
Total Ending Balance subsequent to payment	£0.00	$0.00	£80,290,100.00	$455,536,831.00	€90,873,795.00	£23,000,000.00
Total Principal Payments	£0.00	$0.00	£1,089,000.00	$6,178,590.00	€1,232,550.00	£0.00
Total Interest Payments	£0.00	$0.00	£232,221.00	$811,642.05	€211,139.55	£77,197.20
Reference Rate	3 month £ libor	US $ libor	3 month £ libor	US $ libor	3 month Euribor	3 month £ libor
Day Count Convention	Actual/365/366	Actual/360	Actual/365/366	Actual/360	Actual/360	Actual/365/366
Relevant Margin	0.05000%	0.05000%	0.22000%	0.22000%	0.24000%	0.42000%
Coupon Reference Rate	0.91525%	0.46785%	0.91525%	0.46785%	0.65700%	0.91525%
Coupon Amount	£0.00	$0.00	£232,221.00	$811,642.05	€211,139.55	£77,197.20
Current Coupon	0.96525%	0.51785%	1.13525%	0.68785%	0.89700%	1.33525%
Current Interest Shortfall	0	0	0	0	0	0
Cumulative Interest Shortfall	0	0	0	0	0	0
Original Weighted Average Life (Using Pricing CPR)	0.55	0.55	2.76	2.76	2.76	5.18

Note Summary for the most Recent/Current IPD	Class Mc	Class Ba	ClassBc	Class Ca	Class Cc	Class Da	Class Dc
International Securities number	XS0294484349	XS0294484778	XS0294485072	XS0294485403	XS0294486476	XS0294486559	XS0294486716
Original Ratings (S&P/ Moodys/Fitch)	AA/Aa2/AA	A/A2/A	A/A2/A	BBB/Baa3/BBB	BBB/Baa3/BBB	BB/Ba3/BB	BB/Ba3/BB
Current Ratings (Moodys/Fitch)	Aa1/AAA	Aa3/AAA	Aa3/AAA	A3/AAA	A3/AAA	Baa3/AAA	Baa3/AAA
Quarterly Interest Accrual Start Date	21 June 2012	21 June 2012	21 June 2012	21 June 2012	21 June 2012	21 June 2012	21 June 2012
Quarterly Interest Accrual End Date	21 September 2012	21 September 2012	21 September 2012	21 September 2012	21 September 2012	21 September 2012	21 September 2012
Note Interest Accrual period	92	92	92	92	92	92	92
Previous factor	100.000	100.000	100.000	100.000	100.000	100.000	100.000
Current factor	100.000	100.000	100.000	100.000	100.000	100.000	100.000
Credit Enhancement- Original	13.26%	7.66%	7.66%	4.26%	4.26%	2.15%	2.15%
Credit Enhancement- Current	50.10%	41.40%	41.40%	36.11%	36.11%	32.84%	32.84%
Currency	Euro	Sterling	Euro	Sterling	Euro	Sterling	Euro
Original Principal Balance	€68,000,000.00	£12,000,000.00	€51,000,000.00	£6,000,000.00	€32,900,000.00	£13,000,000.00	€6,700,000.00
Total Beginning Balance prior to payment	€68,000,000.00	£12,000,000.00	€51,000,000.00	£6,000,000.00	€32,900,000.00	£13,000,000.00	€6,700,000.00
Total Ending Balance subsequent to payment	€68,000,000.00	£12,000,000.00	€51,000,000.00	£6,000,000.00	€32,900,000.00	£13,000,000.00	€6,700,000.00
Total Principal Payments	€0.00	£0.00	€0.00	£0.00	€0.00	£0.00	€0.00
Total Interest Payments	€187,156.40	£52,945.20	€192,504.60	£36,426.60	€181,354.67	£152,122.10	€73,574.04
Reference Rate	3 month Euribor	3 month £ libor	3 month Euribor	3 month £ libor	3 month Euribor	3 month £ libor	3 month Euribor
Day Count Convention	Actual/360	Actual/365/366	Actual/360	Actual/365/366	Actual/360	Actual/365/366	Actual/360
Relevant Margin	0.42000%	0.84000%	0.82000%	1.50000%	1.50000%	3.74000%	3.64000%
Coupon Reference Rate	0.65700%	0.91525%	0.65700%	0.91525%	0.65700%	0.91525%	0.65700%
Coupon Amount	€187,156.40	£52,945.20	€192,504.60	£36,426.60	€181,354.67	£152,122.10	€73,574.04
Current Coupon	1.07700%	1.75525%	1.47700%	2.41525%	2.15700%	4.65525%	4.29700%
Current Interest Shortfall	0	0	0	0	0	0	0
Cumulative Interest Shortfall	0	0	0	0	0	0	0
Original Weighted Average Life (Using Pricing CPR)	5.18	5.18	5.18	5.18	5.18	5.18	5.18

Note Summary for the most Recent/Current IPD	Class J1 VFN	Class J2 VFN	Class J3 VFN	Class J4 VFN	Class J5 VFN
International Securities number	n/a	n/a	n/a	n/a	n/a
Original Ratings (S&P/ Moodys/Fitch)	n/r	n/r	n/r	n/r	n/r
Current Ratings (Moodys/Fitch)	n/r	n/r	n/r	n/r	n/r
Quarterly Interest Accrual Start Date	n/r	n/r	n/r	n/r	n/r
Quarterly Interest Accrual End Date	n/r	n/r	n/r	n/r	n/r
Note Interest Accrual period	n/r	n/r	n/r	n/r	n/r
Previous factor	0.000	0.000	0.000	0.000	0.000
Current factor	0.000	0.000	0.000	0.000	0.000
Credit Enhancement- Original	0.00%	0.00%	0.00%	0.00%	0.00%
Credit Enhancement- Current	0.00%	0.00%	0.00%	0.00%	0.00%
Currency	Sterling	Sterling	Sterling	Sterling	Sterling
Original Principal Balance	£0.00	£0.00	£0.00	£0.00	£0.00
Total Beginning Balance prior to payment	£0.00	£0.00	£0.00	£0.00	£0.00
Total Ending Balance subsequent to payment	£0.00	£0.00	£0.00	£0.00	£0.00
Total Principal Payments	£0.00	£0.00	£0.00	£0.00	£0.00
Total Interest Payments	£0.00	£0.00	£0.00	£0.00	£0.00
Reference Rate	3 month £ libor	3 month £ libor	3 month £ libor	3 month £ libor	3 month £ libor
Day Count Convention	Actual/365/366	Actual/365/366	Actual/365/366	Actual/365/366	Actual/365/366
Relevant Margin	0.24000%	0.42000%	0.84000%	1.50000%	3.74000%
Coupon Reference Rate	0.91525%	0.91525%	0.91525%	0.91525%	0.91525%
Coupon Amount	£0.00	£0.00	£0.00	£0.00	£0.00
Current Coupon	1.15525%	1.33525%	1.75525%	2.41525%	4.65525%
Current Interest Shortfall	0	0	0	0	0
Cumulative Interest Shortfall	0	0	0	0	0
Original Weighted Average Life (Using Pricing CPR)					

Issue 6th June 2011	Class K VFN	Class L VFN	Class N VFN
International Securities number	N/A	N/A	N/A
Original Principal Balance (VFN Drawdown 06/June/2011)	£181,318,482.00	£17,830,500.00	£2,000,000.00
Total Beginning Balance prior to payment	£180,356,282.00	£15,549,600.00	£2,000,000.00
Total Ending Balance subsequent to payment (Including Deferred Interest)	£180,356,282.00	£14,846,900.00	£2,000,000.00
Total Principal Payments	£0.00	£702,700.00	£0.00
Total Interest Payments	£0.00	£234,179.30	2,087.60
Reference Rate	Gilt Yield	n/a	3 month £ libor
Day Count Convention	Actual/Interest days*Periods	Actual/365/366	Actual/365/366
Relevant Margin	n/a	n/a	-0.50%
Coupon Reference Rate	2.63270%	6.00000%	0.91525%
Coupon Amount	£0.00	£234,179.30	£2,087.60
Current Coupon	2.63270%	6.00000%	0.41525%
Capitalised Interest	£0.00	£0.00	n/a

Timing of the Collateral report	31 October 2012
Currency in which the portfolio data is reported	Sterling
Original Total Number of Residential Mortgage Loans	6,795
Current Total Number of Residential Mortgage Loans	4,344
Original Total Value of Residential Mortgage Loans	£839,622,845
Current loan-to-value ratio at transaction close	82.16%
Current Loan to Value Ratio	81.40%
Weighted Average Interest Rate at Transaction Close	6.04%
Weighted Average Interest Rate (pre Swap) at the end of the period	2.56%
Weighted average seasoning at Transaction Close	0.5 Years
Weighted average Term to maturity of the pool at Transaction Close	21.87 Years

	Current Period			At Issuance		
Delinquency Band (excluding possessions)	**Total Balance**	**No**	**% of Total Balance**	**Original Balance**	**No**	**% of Original Balance**
0.01 <= 1 Months in Arrears	12,913,330	109	2.41%	29,219,248	237	3.48%
1.01 <= 2 Months in Arrears	23,446,570	191	4.38%	9,255,563	89	1.10%
2.01 <= 3 Months in Arrears	19,521,922	128	3.65%	5,415,708	49	0.65%
3.01 <= 4 Months in Arrears	7,801,034	60	1.46%	4,241,644	39	0.51%
4.01 <= 5 Months in Arrears	6,414,829	41	1.20%	1,612,108	15	0.19%
5.01 <= 6 Months in Arrears	3,259,585	24	0.61%	1,522,002	11	0.18%
> 6 Months	15,475,919	104	2.89%	1,300,305	14	0.15%
Total	88,833,190	657	16.59%	52,566,579	454	6.26%

Delinquencies -A loan is classified as 'delinquent' if the arrears balance is greater than zero as at the date of the collateral report

Balance of the performing Loans	444,601,644		
Net Losses Reported during the period	£386,936.27		
Cumulative Net Losses	£22,826,037.62		
Average Loss Severity for the current period	30.90%		
Average loss severity since transaction close	33.86%		
Outstanding Repossession	**Total Principal Balance**	**No**	**% of Total Balance**
Outstanding Possessions at the start of the period	£2,817,740.10	20	0.53%
Number of repossessions during the period	£382,889.53	4	0.07%
Outstanding Possessions at the end of the period	£2,131,987.18	16	0.40%
Residential Mortgage Loan Principal Balance at Start of the period	539,104,186.00	4,366	
Repurchases/Buy Backs during the period	-	-	
Residential Mortgage Loan Principal Balance at end of the period	535,560,181.52	4344	
Principal Payment Rate	0.59%		
Annualised PPR Speed (Based on quarterly principal payment rate)	6.90%		
Cumulative Principal Balance of all Properties Sold	£67,412,383.69		
Principal Balance of Properties Sold in Period	£1,252,252.61		
Weighted Average Seasoning (Months)	73		
Total Balance of Further Advances	£2,742,249.29		

	Current Period			At Issuance		
Region	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
East Anglia	14,262,747	123	2.66%	20,777,058	171	2.47%
East Midlands	24,104,306	257	4.50%	47,207,351	466	5.62%
London	112,744,222	578	21.05%	166,050,110	833	19.78%
North	15,654,784	205	2.92%	27,553,192	368	3.28%
Northern Ireland	6,173,426	62	1.15%	11,485,156	130	1.37%
North West	61,591,809	638	11.50%	93,616,103	941	11.15%
Scotland	19,171,147	244	3.58%	35,529,837	459	4.23%
South East	157,334,420	1,006	29.38%	240,967,950	1,510	28.70%
South West	34,279,085	262	6.40%	51,823,632	387	6.17%
Wales	15,931,762	178	2.97%	25,304,117	278	3.01%
West Midlands	36,211,310	365	6.76%	58,020,846	564	6.91%
Yorks and Humber	38,107,802	426	7.12%	61,287,492	688	7.30%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%
Mortgage Size	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
Less than or equal to 30K	3,400,398	179	0.63%	3,145,259	166	0.37%
More than 30k up to and including 50K	10,625,671	259	1.98%	23,635,541	618	2.82%
More than 50k up to and including 75K	46,148,662	728	8.62%	71,279,110	1,130	8.49%
More than 75k up to and including 100K	67,818,078	778	12.66%	100,246,594	1,157	11.94%
More than 100k up to and including 125K	77,388,202	696	14.45%	119,023,051	1,070	14.18%
More than 125k up to and including 150K	69,182,066	507	12.92%	103,370,688	756	12.31%
More than 150k up to and including 200K	110,543,789	644	20.64%	168,299,808	981	20.04%
More than 200k up to and including 400K	130,250,655	514	24.32%	215,058,145	847	25.61%
More than 400K up to and including 500K	11,075,481	25	2.07%	20,261,242	54	2.41%
More than 500k	9,133,819	14	1.71%	15,303,407	16	1.82%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%
Mortgage Type	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
Owner Occupied Purchase	192,029,935	1,312	35.86%	318,555,006	2,156	37.94%
Owner Occupied Remortgage	108,322,699	833	20.23%	191,117,289	1,500	22.76%
Buy to Let	218,467,630	1,886	40.79%	295,470,031	2,485	35.19%
Right to Buy	16,746,557	313	3.13%	34,480,519	654	4.11%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%
Mortgage Payment Frequency	Monthly					
Interest Payment Type	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
Capital & Interest	95,902,888	1,216	17.91%	211,414,246	2,365	25.18%
Interest Only	439,663,933	3,128	82.09%	628,208,600	4,430	74.82%
Mixed (Part & Part)	-	-	0.00%	-	-	0.00%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%
LTV	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
Less than or equal to 25%	1,806,873	78	0.34%	1,641,245	49	0.20%
More than 25% up to and including 50%	18,251,538	273	3.41%	24,639,301	369	2.93%
More than 50% up to and including 55%	9,908,546	122	1.85%	14,014,254	168	1.67%
More than 55% up to and including 60%	14,257,569	146	2.66%	18,237,600	201	2.17%
More than 60% up to and including 65%	15,207,275	160	2.84%	20,415,456	212	2.43%
More than 65% up to and including 70%	30,954,122	278	5.78%	39,700,681	351	4.73%
More than 70% up to and including 75%	48,091,529	408	8.98%	52,706,531	436	6.28%
More than 75% up to and including 80%	50,632,678	423	9.45%	71,058,422	590	8.46%
More than 80% up to and including 85%	68,191,762	536	12.73%	109,269,633	889	13.01%
More than 85% up to and including 90%	149,544,459	1,116	27.92%	243,101,323	1,905	28.95%
More than 90% up to and including 95%	75,584,704	463	14.11%	143,420,294	918	17.08%
More than 95% up to and including 100%	42,231,357	270	7.89%	100,770,015	702	12.00%
Over 100%	10,904,408	71	2.04%	648,090	5	0.08%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%
Years to maturity of mortgages	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
0 and less than or equal to 5 years	29,116,348	256	5.44%	616,060	26	0.07%
Greater than 5 years and less than or equal to 10 years	52,159,992	470	9.74%	41,634,575	359	4.96%
Greater than 10 years and less than or equal to 15 years	99,865,873	879	18.65%	84,362,017	720	10.05%
Greater than 15 years and less than or equal to 20 years	320,833,571	2,441	59.91%	155,328,982	1,339	18.50%
Greater than 20 years and less than or equal to 25 years	33,591,037	297	6.27%	504,363,320	3,908	60.07%
Greater than 25 years and less than or equal to 30 years	-	-	0.00%	53,317,891	443	6.35%
Greater than 30 years	-	-	0.00%	-	-	0.00%
Total	535,566,821	4,343	100.00%	839,622,845	6,795	100.00%
Property Type	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
Bungalow	12,070,126	88	2.25%	21,007,722	149	2.50%
Detached House	65,399,989	338	12.21%	115,489,266	580	13.75%
Flat/ Maisonnette	137,453,247	1,110	25.67%	207,321,177	1,666	24.69%
Semi- Detached House	116,960,906	973	21.84%	191,146,772	1,568	22.77%
Terraced House	203,682,552	1,835	38.03%	304,657,908	2,832	36.29%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%
Interest Rate Type	**Total Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
Base	372,482,412	2,829	69.55%	56,818,951	444	6.77%
Base Discount	-	-	0.00%	248,961,400	1,723	29.65%
Fixed- reverting to Base		-	0.00%	231,595,230	1,749	27.58%
Fixed- reverting to Libor	-	-	0.00%	205,669,292	1,720	24.50%
Libor	162,954,791	1,514	30.43%	38,193,985	702	4.55%
SVR/ Administered	129,617	1	0.02%	58,383,986	457	6.95%
Total	535,566,821	4,344	100.00%	839,622,844	6,795	100.00%
Asset Type	**Balance**	**No**	**% of Balance**	**Original Balance**	**No**	**% of Original Balance**
Conforming- Buy to Let	216,822,924	1,868	40.48%	295,470,031	2,485	35.19%
Conforming- Non Self-Cert	13,062,096	99	2.44%	20,069,611	147	2.39%
Conforming- Self-Cert	142,727,010	863	26.65%	223,853,500	1,306	26.66%
Non-Conforming	162,954,791	1,514	30.43%	300,229,703	2,857	35.76%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%
Self- Certification	**Balance**	**No**	**% of Balance**	**Total Balance**	**No**	**% of Original Balance**
N	273,894,979	2,522	51.14%	400,261,496	3,740	47.67%
Y	261,671,842	1,822	48.86%	439,361,349	3,055	52.33%
Total	535,566,821	4,344	100.00%	839,622,845	6,795	100.00%

Issuer Priority of Payments	21 September 2012		
Available Revenue Receipts		**Available Principal Receipts**	
Revenue Receipts from Mortgage Holders	£3,936,587.96	Principal Receipts from Mortgage Holde	£4,671,129.98
Swap Receipts	£0.00	Income surplus for uncovered shortfall	£408,919.77
Interest on GIC accounts	£25,768.41	Rounding balance retained from the last	£101,801.00
From the Discount Reserve	£0.00		
From Principal Receipts to cover Liquidity Shortfall	£0.00		
Credit from General reserve	17,915,670.00		
Principal Recoveries	£0.00		
UK Gilt Income	£0.00		
Less: Income Retained	£408,919.77		
Total	£4,480,144.60	Total	£5,181,850.75

Revenue Priority of Payments		Principal Priority of Payments	
(1) Trustee/ Security Trustee	-	(2) Principal paid to A2 note holders	5,081,520.43
(2) Paying Agent/ Registrar	-	(3) Principal paid to M note holders	-
(3) Servicer Fees/ Cash Manager Fees/ Account Bank Fees	111,666.01	(4) Principal paid to B note holders	-
(4) Amounts due under the Liquidity Facility agreement	7,350.65	(5) Principal paid to C note holders	-
(5) Class A Note Interest	1,178,722.32	(6) Principal paid to D note holders	-
(5) J1 VFN Interest Expense	-		
(5) (ii) Fixed Interest / Basis Rate Swap Payments	47,131.73	(7) Principal paid to K VFNs note holders	-
		(8) In respect of Subordinated Loan	-
(6) Third Party Fees	60,988.36	principal	
(7) Class M Note Interest	350,871.96	Retained Principal	100,330.32
(7) J2 VFN Interest Expense	-		
(8) Class B Note Interest	220,754.74		
(8) J3 VFN Interest Expense	-		
(9) Class C Note Interest	190,312.15		
(9) J4 VFN Interest Expense	-		
(10) Class D Notes	209,369.32		
(10) J5 VFN Interest Expense	-		
(11) Maximum Required Amount	17,915,670.00		
(12) Expense loan interest	-		
(12) Expense loan principal repayment	-		
(14) Swap termination fee	-		
(15) Fees , cost and expenses not covered by Admin agreement fees	-		
(16)	90,358.63		
(16) Amounts due in relation to the subordinated loan	221,353.00		
(17) Company profit	27,954.51		
(18) Retention if expense loan condition is true	-		
(19) K VFN Interest	-		
(20) K VFN principal repayment	-		
(22) L VFN Interest	234,179.30		
(23) L VFN principal repayment	702,700.00		
(24) GPC Cash Payment	33.86		

Additional Information as at the most rececent IPD	21 September 2012
Opening Expense Loan Balance	£0.00
Closing Expense Loan Balance	£0.00
Applied Principal	£5,181,950.70
Retained Principal	£100,330.32
Loss Provision	£4,019,555.00
Uncovered Shortfall	£408,919.77
Income Retained	£408,919.77
Losses in quarter as % bonds issued	0.046%
Cumulative losses as % bonds issued	2.736%
Number of properties sold in period	0
Bonds outstanding as % of original bonds issued	64.38%
Excess Spread following Uncovered Shortfall	£1,276,579.39
Excess Spread preceding Uncovered Shortfall	£1,685,499.06
Annualised Excess Spread following Uncovered Shortfall Percentage	0.84%
Annualised Excess Spread preceding Uncovered Shortfall Percentage	1.24%
Reserve Balance at Transaction Close	17,915,670.00
Beginning Reserve Account Balance	£17,915,670.00
Ending Reserve Account Balance	£17,915,670.00
Change in the Reserve Account Balance	£0.00
Target Reserve Account Balance	£17,915,670.00
Available Liquidity Drawing Amount start of period	£16,246,011.47
Facility Amortisation	£152,445.61
Drawings under Liquidity Facility	£0.00
Available Liquidity Drawing Amount end of period	£16,093,565.85
UK Gilts	
UK Gilts Security International Securities number	GB00B1VWPC84
Description	UKT 5 03/07/2018
UK Gilt Nominal Amount	£158,260,000.00
Coupon received in collection period	£2,766,550.00
Total Coupon received to date	£3,966,762.50

Assets and Liabilities Reconciliation as at the most recent IPD	21 September 2012
Mortgages	540,371,420
Provisions	(4,019,555)
Retained Principal	100,330
Total principal assets	536,452,195
Total Liabilities - Notes	536,452,195

Deal Participant Information			
Administrator	Platform Funding Ltd (PFL)	Cash Bond Administrator	Platform Funding Ltd (PFL)
Web address	www.platform.co.uk	Web address	www.platform.co.uk
Sub-Administrator	Western Mortgage Services Ltd (WMS)	Servicer Guarantor	Co-operative Bank plc
Web address	www.wms.co.uk	Web address	www.mortgages.co.uk/cms/mortgages
Trustee	Capita IRG Trustees Ltd	Paying Agent	HSBC Bank plc
Web address	www.capitaregistrars.co.uk	US Paying Agent	HSBC Bank USA, N.A
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase		

Deal Triggers	Provider	Rating Triggers (MIR)	Current Rating M(F)	Action	Active
			S-Term/ L-term		
		L-term rating below A2(Moody(s), A+(Fitch)	M(s): P-1, Aa3		
Currency Swaps ($ &€'s)	JPMorgan Chase N.A	S-term rating below P-1(M(s)), F1 (Fitch)	F(c): F1+, AA-		
			S-Term/ L-		
			P-2(M(s)), F-2(Negative	Cash Collateralised in External	
Liquidity Facility	The Co-operative Bank	S-term rating below P-1(M(s)), F1 (Fitch)	watch)(F&rtch)	Gic account	YES
			S-Term/ L-term		
		L-term rating below A2(Moody(s), A(Fitch)	M(s): P-2, A2		
Fixed-Floating Interest Rate Swaps	The Royal Bank of Scotland plc	S-term rating below P-1(M(s)), F1 (Fitch)	Fitch: F1, A	N/A	NO
			S-Term/ L-term		
		L-term rating below A2(Moody(s), A(Fitch)	M(s): P-1, Aa2		
Basis Swap	JPMorgan Chase N.A	S-term rating below P-1(M(s)), F1 (Fitch)	Fitch: F1+, AA-		
			S-Term		
		S-term rating below P-1 (M(s)), F1+	P-2(M(s)), F-2(Negative	Deposits limited to Collateralised	
Internal GIC Account	The Co-operative Bank	(Fitch)	watch)(Fitch)	Amount- £5m	YES
		S-term rating below P-1 (M(s)), F1+	S-Term		
External GIC Account	The Royal Bank of Scotland	(Fitch)	P-2(M(s)),F1(Fitch)	N/A	N/A

Information Sources	Platform
Point Contact	Randika Wimalagunaratne
Email	randika.wimalagunaratne@thepfs.com
Telephone	+44 (0)1538 397812
Fax	+44 (0)1538 399 518
Address	Britannia House, Cheadle Road, Leek, Staffordshire, ST13 5RG
Reports Distribution Channels	Bloomberg or www.britannia.co.uk/fpc
Loan Level Data and Liability Modelling	https://loanmodel.co.uk/thepfs-plc/default.aspx
Report Frequency	Monthly

The co-operative banking group