Issuer Stock Exchange Listing	Leek Finance Number 20 PLC London					
Publishing Date Reporting Period Start Date Reporting Period End Date	30 November 2012 01 September 2012 30 September 2012					
Legal Maturity	21 December 2039					
Most Recent Quarterly Interest payment date Previous Quarterly Interest Payment Date Next Interest Payment Date	21 September 2012 21 June 2012 21 December 2012					
Note Summary for the most Recent/Current IPD	Class A					
International Securities number Original Ratings (S&P/ Moodys/Fitch) Current Ratings (Moodys/Fitch)	XS0367880621 AAA./Aaa/AAA AAA./Aaa/AAA					
Quarterly Interest Accrual Start Date Quarterly Interest Accrual End Date Note Interest Accrual period	21 June 2012 21 September 2012 92					
Previous factor Current factor	75.843 74.818					
Credit Enhancement- Original Credit Enhancement- Current Currency	26.00% 32.40% Sterling					
Original Principal Balance Total Beginning Balance prior to payment	£1,489,000,000.00 £1,129,302,270.00					
Total Ending Balance subsequent to payment Total Principal Payments Total Interest Payments	£1,114,040,020.00 £15,262,250.00 £5,436,785.70					
Reference Rate Day Count Convention	3 month £ libor Actual/365/366					
Relevant Margin Coupon Reference Rate Coupon Amount	1.00000% 0.91525% £5,436,785.70					
Current Coupon Current Interest Shortfall	1.91525% 0					
Cumulative Interest Shortfall  Timing of the Collateral report	30 September 2012					
Currency in which the portfolio data is reported Original Total Number of Residential Mortgage Loans Current Total Number of Residential Mortgage Loans	Sterling 14,117 11,537					
Original Total Value of Residential Mortgage Loans Current loan-to-value ratio at transaction close	£1,892,185,899 84.53%					
Current Loan to Value Ratio Original Weighted Average Life (using pricing CPR)	83.74% 2.1 6.04%					
Weighted Average Interest Rate at Transaction Close Weighted Average Interest Rate (pre Swap) at the end of the period Weighted average seasoning at Transaction Close	3.03% 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) 0.01 <= 1 Months in Arrears	Total Balance 48,149,263	<u>No</u> 353	% of Total Balance 3.18%	Original Balance 90,823,551	<u>No</u> 670	% of Original Balance 4.80%
1.01 <= 2 Months in Arrears 2.01 <= 3 Months in Arrears 3.01 <= 4 Months in Arrears	79,818,026 41,579,271 22,328,969	585 324 165	5.27% 2.74% 1.47%	36,546,076 19,474,954 7,335,537	279 133 53	1.93% 1.03% 0.39%
4.01 <= 5 Months in Arrears 5.01 <= 6 Months in Arrears	13,634,286 12,583,074	106 90	0.90% 0.83%	4,931,665 2,093,476	39 15	0.26% 0.11%
> 6 Months Total Delinquencies -A loan is classified as 'delinquent' if the arrears balance is greater to	59,283,537 277,376,426 han zero as at the date of the collateral report	361 1,984	3.91% 18.31%	969,153 162,174,412	7 1,196	0.05% 8.57%
Balance of the performing Loans Net Loss	1,231,135,709 £1.191,440,45					
Net Loss Cumulative Net Loss Average Loss Severity for the current period	£1,191,440.45 £36,001,043.43 35.36%					
Average loss severity since transaction close  Outstanding Repossession	33.24% Total Principal Balance	No.	% of Total Balance			
Outstanding Possessions at the start of the period Number of repossessions during the period Outstanding Possessions at the end of the period	£8,237,519.40 £1,411,514.80 £6,279,663.58	57 12 45	0.54% 0.09% 0.42%			
Residential Mortgage Loan Principal Balance at Start of the period Repurchases/Buy Backs during the period	1,520,182,857.65	11,580 0 11,531				
Current Residential Mortgage Loan Principal Balance Principal Payment Rate Annualised PPR Speed (Based on quarterly principal payment rate)	1,512,569,965.81 0.42% 5.19%	11,531				
Region	Total Balance	Current Period No	% of Balance	Original Balance	At Issuance	% of Original Balance
East Anglia East Midlands	42,422,815 86,471,744	331 772	2.80% 5.71%	49,261,607 113,247,646	372 974	2.60% 5.99%
London North Northern Ireland	234,015,297 59,543,176	1,174 649	15.45% 3.93%	285,314,722 76,030,229	1,400 792	15.08% 4.02%
		187		30 789 123	248	1.63%
North West Scotland	23,644,294 160,849,353 83,883,882	187 1,549 858	1.56% 10.62% 5.54%	30,789,123 197,873,050 112,278,891	248 1,827 1,135	1.63% 10.46% 5.93%
Scotland South East South West	160,849,353 83,883,882 436,624,455 100,897,824	187 1,549 858 2,623 713	10.62% 5.54% 28.82% 6.66%	30,789,123 197,873,050 112,278,891 523,743,313 133,099,631	248 1,827 1,135 3,103 914	1.63% 10.46% 5.93% 27.68% 7.03%
Scotaland South East South West Wales West Midlands Yorks and Humber	160,849,353 83,883,882 436,624,455 100,897,624 59,176,169 122,450,495 104,812,295	187 1,549 858 2,623 713 544 1,100	10.62% 5.54% 28.82% 6.66% 3.91% 8.08% 6.92%	30,789,123 197,873,050 112,278,881 523,743,313 133,099,631 79,713,073 154,952,451 135,882,164	248 1,827 1,135 3,103 914 715 1,346 1,291	1.63% 10.46% 5.93% 27.68% 7.03% 4.21% 8.19% 7.18%
Scotland South East South West Wales West Midlands Yorks and Humber Total Mortoage Size	160,849,353 83,883,882 436,624,455 100,897,624 59,176,169 122,450,495 104,812,295 1,514,791,798 Total Balance	187 1,549 858 2,623 713 544 1,100 1,037	10.62% 5.54% 28.82% 6.66% 3.91% 8.08% 6.92% 100.00% % of Balance	30,789,123 197,873,050 112,278,891 523,743,313 133,099,631 79,713,073 154,952,451 138,882,164 1,882,165,899 Original Balance	248 1,827 1,135 3,103 914 715 1,346 1,291	1.63% 10.46% 5.93% 27.68% 7.03% 4.21% 8.19% 7.18% 9.00.00%
Scotland South East South West Wales West Midlands Vorks and Humber Total Less than or equal to 30K More ham 30k up to and including 50K More tham 30k up to and including 75K	160,849,353 83,883,882 436,624,455 100,897,824 59,176,169 122,450,495 104,812,295 1,514,791,798 Total Balance 2,270,864 18,674,410 104,545,916	187 1.549 8558 2.623 713 544 11,037 11,537 Ne 106 443	10.62% 5.54% 28.82% 6.66% 3.91% 8.08% 6.92% 100.00% 74 of Balance 0.20% 6.90%	30,789,123 197,873,050 112,278,891 523,743,313 133,099,631 79,713,073 154,952,451 1,952,652 07iginal Balance 2,238,073 18,830,438 120,264,464	248 1.827 1.135 3.103 914 715 1.346 1.291 14,117 No 79 472 1.880	1.63% 10.46% 5.93% 27.68% 7.03% 4.21% 7.18% 10.00% % of Original Balance 0.11% 1.05% 6.636%
Scotland South East South West Wales West Midlands Vorts and Humber Total More then 30k up to and including 50K More then 75k up to and including 75K More then 75k up to and including 100K More then 105k up to and including 100K More then 105k up to and including 110K More then 105k up to and including 125K	160,849,353 83,888,382 438,624,455 100,697,528,4 91,2450,465 104,812,285 1,514,791,798 Total Balance 2,970,854 16,674,416 16,674,416 17,516,252 22,269,197,23	187 1,549 8,262 713 544 1,100 1,637	10.62% 5.54% 28.82% 6.66% 3.91% 6.92% 100.00% 5 of Balance 0.22% 6.90% 1.23% 1.90% 1.23%	30,789.123 197,873.050 112,278.891 522,743,313 133,099.631 79,713,077 144.652.451 155.885,891 Original Balance 2,039,073 19,830,436 120,264.464 229,899.731 287,143,001	248 1,827 1,135 3,103 914 716 1,346 1,346 1,249 14,17 No 472 1,880 2,634 2,562	1.63% 10.46% 5.93% 27.68% 7.03% 4.21% 4.19% 5.199% 4.19% 5.199% 4.10,00% 5.00% 5.00% 6.00% 12.15% 15.18%
Scotland South East South West Water	160,849,353 83,888,382 436,624,455 105,178,169 105,178,169 122,459,465 1,514,791,798 Total Balance 4,674,410 104,545,916 187,716,252 222,259,197,223 199,991,194,244 446,6916	187 1,549 2,623 713 5,444 1,1437 1,137 1,137 1,137 1,1437	10.62% 28.82% 6.66% 3.91% 6.92% 100.00% % of Balance 12.20% 12.23% 14.99% 13.20% 22.83%	30,789,123 197,673,050 197,673,050 193,743,313 133,099,631 79,713,073 154,582,463 1,192,115,599 Original Balance 2,039,073 20,254,444 228,899,731 267,143,001 252,284,377 252,583,277 552,137,534	248 1.827 1.135 3.100 974 1.145 1.246 1.281 14,117 No 79 472 1.880 2.269 2.1542 2.481 2.481	1.63% 10.46% 5.33% 7.768% 7.768% 7.276% 8.19% 7.18% 1.00.00% % of Original Balance 1.05% 1.05% 1.215% 1.25%
Scotland South East South West Wales West Middands Yorks and Fhumber Yorks and Fhumber Yorks and Fhumber Mortgages Size Least than or equal to 30K More than 30k up to and including 50K More than 75k up to and including 175K More than 75k up to and including 10K More than 125k up to and including 110K More than 125k up to and including 150K More than 125k up to and including 30K More than 125k up to and including 30K More than 40K up to and including 30K More than 40K up to and including 50K	160,849,353 83,888,382 436,624,455 100,697,568,6 97,97,97,97,97,97,97,97,97,97,97,97,97,9	187 1,549 8,520 1,549 8,262 7,13 5,44 1,100 1,1,537 1,1,537 41,53 41,531 1,444 2,026 1,450 2,016 1,550	10 62% 5.54% 6.60% 6.00% 6.00% 6.00% 6.00% 6.00% 7.00,00% 7.00 10,00% 10,00% 11,20% 12,20% 13,20% 12,20% 13,20% 14,20% 14,20% 14,20% 15,00% 16,00% 16,00% 17,00% 18	30,789,123 197,873,050 112,279,881 133,099,631 79,713,073 154,952,461 1,353,682,180 0rigana Balance 2,039,073 19,830,436 120,224,464 122,239,377 425,517,387 525,517,387 525,517,387 525,517,387 525,517,387	248 1.827 1.1527	1,65% 10,46% 10,46% 27,65% 4,21% 8,19% 8,19% 10,00% % of Original Salance 1,05% 10,00%
Scotland South East South West Wates South East South West Wates Wates And South East Yorks and Humber Total Mortpage Size Less than or equal to 30K More than 30k up to and including 50K More than 30k up to and including 75K. More than 10k up to and including 125K More than 10k up to and including 125K More than 10k up to and including 150K More than 150k up to and including 50K More than 150k up to and including 50K More than 40Kk up to and including 50K More than 40Kk up to and including 50K More than 40Kk up to and including 50KK More than 40Kk up to and including 50KK More than 50Kk up to and including 50KK More 50	160,849,353 83,888,382 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,450,465 436,624,450,465 436,624,450,465 436,624,450,465 436,624,450,465 436,624,450,465 436,624,450,465 436,624,450,465 436,636,636,636 436,636,636 436,636,636 436,636,636 436,636,636	187 1,549 1,549 2,623 7 13 5,444 1 1,137 11,637 No 1 20 120 120 140 140 160 1,037 163 164 2148 2026 1469 2026 147 2148 2026 203 31 31 153 153 155 155 155 155 155 155	10 62% 5.54% 6.82% 1.91% 8.09% 6.52% 100.00% 12.39% 6.50% 12.39% 12.85%	30,789,123 197,873,050 197,873,050 193,743,313 133,099,631 79,713,073 154,852,463 1,192,115,599 Original Balance 2,039,073 20,264,444 228,899,731 267,143,001 252,583,277 452,137,534 23,774,476 621,137,934 1,216,143,001 1,216,1	248 1,827 1,1627	1 65% 1 10.480% 1 10.480% 2 72 68% 7 70.5% 4 21% 5 7 100.00% 5 7 100.00% 5 0 Original Balance 1 2 10% 1 1 2 10% 1 1 2 10% 1 2 10% 1 3 3 40% 1 2 10% 1 3 3 40% 1 2 10% 1 3 3 40% 2 2 7 75% 1 2 8 40% 2 2 7 75% 1 2 8 40% 2 2 7 75% 2 4 4 2 1 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
Scotland South East South West Wate Wate Wate Wate Wate Mortands Yorks and Humber Total Mortrages Size Less than or equal to 30K More than 30K up to and including 50K More than 30K up to and including 75K More than 10K up to and including 10K More than 15K up to and including 30K More than 15K up to and including 30K More than 15K up to and including 30K More than 50K up to and including 30K More than 50K Total Mortrage-Type Owner Occupied Purchase Object to the set of the set	160,849,353 83,880,382 439,624,495 439,624,495 439,624,495 439,176,169 122,450,465 104,812,295 13,14,731,736 144,731,736 146,674,410 104,545,916 107,510,292 209,991,942 345,671,698 400,995,447 14,447,105 15,11,791,798 1641 Balance 744,957,798 1642 Balance 744,957,798 1643 Balance 749,957,798 1643 Balance	187 1.549 858 2.83 2.03 2.03 2.03 2.03 2.03 2.03 2.03 2.0	10 62% 5.54% 28.82% 3 191% 8.09% 100.0000 12.30% 6.52% 12.30% 6.50% 12.3	30,789,123 197,873,050 112,278,891 152,78,891 153,306,231 178,713,073 154,952,451 135,882,164 1,892,195,999 Orional Balance 20,264,464 229,899,731 267,143,001 252,363,774 425,517,334 232,774,375 425,517,334 232,774,376 6,216,319 1,892,185,999 Orional Balance 831,173,337 425,517,354	248 1.827 1.1303 3.913 4.914 7.14 7.14 7.14 7.14 7.14 7.14 7.14 7.	1.65% 8.82% 1.04% 8.82% 7.70% 4.21% 8.19% 1.010,00% 5.67 Original Salance 6.36% 1.518% 1.518% 1.518% 1.518% 1.518% 1.518% 1.52% 1.58
Scotland South Seat South West South Seat South West West Midlands Yorks and Humber Total  Total  East Share Seat Least Share Share Share Least Share Share Share Least Share Leas	160,849,353 83,883,882 433,624,455 100,997,569 61 62,450,465 104,812,296 15,11,791,798  Total Balance 2,970,864 167,516,252 262,919,723 199,991,942 344,447,139 6,858,405 1,514,791,788 748,857,387 748,857 74	187 1,549 2,623 713 544 1,100	10 62% 5.54% 6.28,7% 6.091% 8.09% 6.52% 100,00% 12.38% 6.55% 12.38% 6.55% 12.38% 6.55% 12.38% 6.55% 12.38% 6.55% 12.38% 1	30,789.123 197,873,650 112,278,891 132,78,891 143,30,98,631 78,713,073 154,952,461 135,882,164 102,185,509 016,182,185,509 20,185,509 120,264,464 222,899,731 227,143,301 227,143,301 237,143,301 247,143,301 257,143,301 267,143,301 27,143,301 27,143,301 27,143,301 28,517,387 525,137,834 22,774,376 6,216,319 31,179,387 566,849,374 341,067,513 53,089,624 1,892,155,369 5,089	248 1.827 1.187 1.187 1.187 1.187 1.181 1.	1.65% 10.460% 10.460% 27.66% 27.66% 4.21% 4.21% 8.1998 8.1998 10.000% 10.000% 11.51% 11.34% 12.15% 12.15% 13.34% 12.27% 1
Scotland South Seat South West South Seat South West West Midlands Yorks and Humber Total Seat Because State Becau	160,849,353 83,883,862 439,623,465 439,623,465 439,623,465 439,176,169 122,450,465 104,812,295 104,812	187 1.549 858 829 3.043 1.037 544 1.100 1.037 1.	1062% 5.54% 28.50% 3.91% 8.09% 6.02% 100,000% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 12.30% 6.20% 6	30,789.123 107,873,050 112,278,891 132,278,891 133,309,631 78,713,073 154,952,451 135,882,164 1,982,155 01616183 120,264,464 220,899,731 267,143,001 2	248 1.827 1.137 1.136 1.297 1.346 1.298 1.417 1.417 1.80 2.654 2.654 2.654 2.451 2.099 5.44 1.117 1.11	1.65% 5.85% 1.66% 5.85% 7.70% 4.21% 8.19% 7.10% 5.01 Original Balance 2.27% 5.01 Original Balance 1.00.00% 5.01 Original Balance 1.00.00% 5.01 Original Balance 2.24% 5.01 Original Balance 2.21% 5.01 Original Balance 2.27% 5.01 Original Balance
Scotland South East South West South West South East South West Michards Vorks and Humber Total Mortgage 201	160,849,353 38,868,362 439,624,455 439,624,455 439,624,450 99,176,169 122,450,465 104,812,255 104,812,	187 1,549 888 889 1,540 1,100 1,103	10 62% 5.54% 28.57% 3.91% 8.08% 6.95% 6.95% 1.23% 6.95% 1.23% 6.95% 1.23% 6.95% 1.23% 6.95% 1.23% 6.95% 1.23% 6.95% 1.23% 6.95	30,789,123 197,873,050 112,279,891 132,378,891 143,30,986,631 79,713,073 154,952,461 135,882,164 145,952,461 155,862,164 120,264,464 120,264,464 120,268,973 152,268,973 152,274,378 152,174,387 152,174,387 153,177,384 1582,155,598	248 1.827 1.1827 1.1828 1.1828 1.1828 1.1828 1.1848 1.2829 1.1849 4.719 4.72 1.8899 2.2822 1.8455 2.481 2.0899 5.41 1.4,117 Ne 6.1566 4.274 3.000 4.749 4.749 4.749 4.749 9.982 9.982 1.4,117 Ne 6.1567 4.749 9.982 9.982 9.982 9.982 9.982 9.982 9.982 9.982 9.982 9.982 9.982 9.982	1.65% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.05%
Scotland Scotl Peat Scoth West Scoth Peat Scoth West Scoth Peat Scoth West West Midlands Yorks and Humber Total Mortgage 250 More than 500 More than 500 More than 500 More than 100 Mor	160,849,353 83,883,862 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,467 439,770,664 18,674,410 101,454,5916 107,716,262 201,999,991,942 345,871,698 405,696,447 41,674,710 4	187 1.549 858 828 3.043 2.043 3.143 544 1.100 1.037 1.	1062% 5.54% 28.25% 3.91% 8.09% 6.02% 100000000000000000000000000000000000	30,789.123 107,873,050 112,278,891 132,278,891 142,278,891 143,30,98,631 78,713,073 154,952,461 135,882,164 1,982,165,990 011012,185,599 21,20,390,073 120,264,464 222,899,731 227,143,001 227,143,001 227,143,001 237,143,001 247,143,001 257,143,001 267,143,001	248 1.827 1.187 1.187 1.187 1.187 1.180 1.291 1.	1.65% 5.95% 1.64% 5.95% 1.64% 5.95% 4.21% 8.19% 7.76% 5.07 Original Balance 1.22.49%
Scotland South West South West South West South West South West West Midlands Yorks and Humber Total  Mortgage 201  Mortgage 201	160,849,353 38,868,362 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,475 436,624,475 436,624,475 436,624,475 436,624,475 436,624,475 436,636,636 437,636	187 1,549 888 888 888 1,540 1,	10 62% 5.54% 28.82% 3.91% 8.09% 6.55% 6.55% 5.47% 6.55% 1.20% 6.55	30,789,123 197,873,050 112,778,891 132,778,891 143,30,986,631 79,713,073 154,952,461 135,882,164 145,952,461 155,852,164 155,852,164 155,852,165 155,852,167 155,852,167 155,852,167 155,852,167 155,852,167 155,852,167 155,852 155,8	248 1.827 1.1627 1.1627 1.1627 1.1647 1.2647	1.65% 1.046% 1.046% 1.046% 1.046% 1.046% 1.05% 1
Scotland Scotl Peat Scotl West Scotl Peat Scotl West Scotl Peat Scotl Peat Scotl Peat West Midlands Yorks and Humber Total Meritage Stotl Meritage Stotl Meritage Stotl More han 50k up to and including 50K More han 50k up to and including 10K More han 10k up to and including 50K More han 10K up to and including 50K More han 10K up to and including 50K More han 50K up to and including 50K More han 50K up to and including 50K More han 50K up to and including 50K More Ban 50K Total Meritage Type  Owner Occupied Purchase Owner Occupied Remortage Biy to Let Right to Buy Total United Expanded Let Right to Stotl Let Right to Stotl More Pan 50K up to and including 50K More han 50K up to and including 60K More han 60K up to and including 60K	160,849,353 83,880,3802 439,624,495 439,624,495 439,624,495 439,624,495 439,624,495 439,624,495 439,624,495 439,624,495 439,624,495 439,790,864 438,674,410 104,545,916 107,516,292 209,991,942 345,871,698 405,995,447 14,447,135 1541,881,881,881,881,881,881,881,881,881,8	187 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,557 1,	10 62% 5.54% 28.82% 5.54% 8.08% 6.09% 10.000% 10.000% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.39% 6.50% 12.50% 12.50% 10.00%	30,789,123 30,789,123 107,873,050 117,873,050 117,873,050 117,873,073 118,059,673 118,152,264,484 1,1692,185,599 21/ginal Balance 2,038,073 287,143,001 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 282,283,277 283,137,283,27 283,137,283,27 283,137,283,27 283,137,283,27 283,179,387 283,179,387 283,179,387 283,179,387 283,179,387 283,183,179,387 283,179 28	248 1,827 1,1827 1,1827 1,1827 1,1828 1,1828 1,1829	1 65% 1 10.480% 1 10.480% 1 10.480% 2 72.68% 2 72.68% 2 72.68% 2 72.68% 2 75.69% 2 75.69% 2 10.000% 5 of Original Balance 2 75.89% 2 10.50% 5 of Original Balance 2 75.89% 2 10.50% 5 of Original Balance 2 75.89% 2 10.50% 5 of Original Balance 2 75.99% 2 10.50% 5 of Original Balance 5 0.00% 5 0.00% 5 of Original Balance 5 0.00% 5
Scotland South East South West South East South West South East South West West Midlands Yorks and Humber Total Mortgaze Size Total Mortgaze Size Mortgaze Size Mortgaze Size Mortgaze Size Mortgaze Size Mortgaze Mortgaze Size Mortgaze Mor	160,849,353 38,868,362 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,455 430,624,457 430,624,457 430,624,457 430,624,457 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 430,636,447 440,636	167 1,549 888 888 888 1,540 1,100 1,	10 62% 5.54% 28.26% 3.54% 3.00	30,789,123 107,873,050 112,279,891 123,778,891 133,30,99,631 198,173,073 154,962,451 135,882,154 145,962,451 158,882,154 158,882,154 158,882,154 158,882,154 158,882,154 158,882,154 158,882,154 1582,158,387 1582,158,387 1582,158,389 1582,1582,389 1582,1	248 1.827 1.1827 1.1828 1.1828 1.1828 1.1828 1.1848 1.1849	1.65% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.05% 1.01% 1.01% 1.01% 1.01% 1.05%
Scotland South East South West South East South West Wate Wate Wate Wate Middands Yorks and Humber Total Mortgage Size Less than or equal to 30K More than 30K up to and including 50K More than 30K up to and including 10K More than 15K up to and including 20K More than 15K up to and including 50K More than 50K Total Mortgage Type Owner Occupied Purchase Sup to Lock Worgage Purchase Sup to Lock Worgage Purchase Up to Lock Worgage Purchase Up to Lock Up to Lo	160,849,353 83,880,862 436,624,465 436,624	187 1,549 1,549 1,549 1,549 1,549 1,549 1,547 1,537 1,	10 62% 5.54% 6.85% 6.91% 8.09% 6.92% 100.00% 12.39% 6.95% 12.39% 6.95% 12.39% 12.20% 1	30,789,123 30,789,123 197,873,050 112,787,350 112,787,350 113,309,631 79,713,073 154,852,461 1,592,195,599 Original Balance 2,039,073 19,850,96 20,973 19,850,96 20,973 19,850,96 20,973 19,850,973 19	248 1.827 1.1827 1.1827 1.1828 1.1828 1.1848	1 65% 1 10.46% 1 10.46% 1 10.46% 1 10.46% 1 10.46% 1 10.00% 4 21% 5 of Original Balance 1 10.00% 5 of Original Balance 2 7.75% 1 25%
Scotland South West South West South West South West South West West Midlands Yorks and Humber Total Mortgage Size Mortgage Size More than 30k up to and including 50K More than 50k up to and including 75K More than 10k up to and including 10K More than 10k up to and including 50K More than 20k up to and including 50K More than 50K Total Mortgage Size More Size Size Size Size Size Size Size Size	160,849,353 38,3863,382 439,6224,455 439,6224,455 439,6224,455 439,1716,169 122,450,465 124,450,465 124,450,465 124,450,465 124,450,465 124,450,465 124,450,465 134,1235 124,1	167 1,549 8,683 8,683 1,549 8,683 1,100 1,	10 62% 5.54% 28.82% 3.91% 8.09% 6.05% 1.21% 6.05% 1.22% 6.55% 1.22% 6.55% 1.22% 6.55% 1.22% 6.55% 1.25% 6.55% 1.25% 6.55	30,789.123 197,873,050 112,778,881 133,059,631 79,713,073 154,952,461 135,862,161 20,103,059,631 143,059,631 154,952,461 155,862,161 20,103,073 19,830,733 102,024,464 122,980,731 252,980,780 2716/mal Balance	248 1.827 1.1627 1.1627 1.1627 1.16417	1.65% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.05%
Scotland South Seat South West South Seat South West South Seat South West South Seat South Seat South Seat South Seat South Seat West Midlands Total and Seat Least State or Sequal to SOK More than 50K up to and including 50K More than 50K up to and including 70K More than 50K up to and including 70K More than 150K up to and including 10K More than 150K up to and including 10K More than 150K up to and including 50K More than 150K up to and including 300K More than 150K up to and including 300K More than 50K up to and including 300K More than 50K up to and including 30K More than 50K up to and including 50K	160,849,353 38,886,382 438,624,455 438,624,455 439,624,455 439,624,455 439,624,455 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,624,450 439,632,450 431,636,632 437,719,637 430,636,632 431,636	167 1,549 1,549 1,549 1,549 1,549 1,549 1,547 1,	10 62% 5.54% 6.85% 6.91% 8.00% 6.92% 100.00% 5.00% 12.30% 6.95% 12.30% 6.95% 12.30% 6.95% 12.30% 6.95% 12.30% 6.95% 12.30% 6.95% 6.9	30,789,123 30,789,123 197,873,050 112,279,839 132,379,839 133,099,631 154,952,461 1,152,865,169 24,039,073 19,830,436 120,224,464 120,224,464 120,224,464 120,224,464 120,224,464 120,224,464 120,224,464 120,224,464 120,224,464 120,224,464 120,224,464 120,2367,309 1,192,195,599 24,143,010 1,192,195,599 24,143,010 25,263,377 25,157,387 27,243,347 27,276,33,347 27,263,347 27,263,347 27,263,347 27,263,347 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,263,367 27,272,369 26,372,372,369 26,372,372,372 27,373,374 27,374 27,374 27,374 27,374 27,374 27,374 27,374 27,374 27,37	248 1427 1427 1427 1427 1427 1427 14417 14417 1450 14417 1450 1450 1450 1450 1450 1450 1450 1450	1 65% 1 164% 1 164% 1 164% 1 176% 1 1
Scotland South West South Seat South West South West South Seat South West South Seat South West West Midlands Yorks and Humber Total Merchand South to 160K Merchand South to 160K Merchand South to 160K More than 30K up to and including 50K More than 10K up to and including 10K More than 10K up to and including 10K More than 10K up to and including 10K More than 10K up to and including 50K More than 10K up to and including 50K More than 20K up to and including 50K More than 50K  More South S	160,849,353 38,868,362 439,6224,455 439,6224,455 439,6224,455 439,6224,450,465 177,178,169 122,450,465 124,450,465 124,450,465 124,450,465 124,450,465 124,450,465 124,450,465 134,470,178,180 140,454,516 140,454	187 1,549 8 8 8 2,623 1,549 8 2,623 1,150 1,100	10 62% 5.54% 5.54% 8.08% 8.09% 8.09% 6.05% 12.9% 6.55%	30,789,123 197,873,050 112,279,891 123,778,891 123,778,891 123,30,99,631 79,713,073 154,952,451 135,882,151 20,193,193,193,193,193,193,193,193,193,193	248 1.827 1.1827 1.1827 1.1828 1.1828 1.1828 1.1848 1.1849	1, 1, 53% 1, 16, 46% 1, 16, 46% 1, 27, 66% 1, 7, 103% 4, 21% 8, 1993 1, 10, 100% 1, 10, 10
Scotland South West South Seat South West South Seat South West South Seat South West South Seat South West West Midlands Yorks and Humber Total Morragan Seat Morragan Morrag	160,849,353 38,886,3862 438,624,455 438,624,455 439,62	187 1,549 8,625 1,549 8,625 7,13 5,44 1,100 1,1,537 1,	10 62%   5.54%   5.54%   5.54%   5.54%   6.55%	30,789,123 30,789,123 197,873,050 112,778,839 133,099,631 79,713,073 154,952,461 1,152,862 154,152,152 154,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152,152 155,152 155,152 155,152 155,152 155,152 155,152 155,152 155,152 155,152 155,152 155,152 155,153 155	248 1.827 1.1827 1.1827 1.1827 1.1828 1.1828 1.1828 1.1848 1.1849	1.65% 1.046% 1.046% 1.046% 1.046% 1.046% 1.046% 1.05%
Socializad South West  South East  South West  South South South West  South South South  West  Midlands  Yorks and Humber  Total  Medicage  Medic	160,849,353 38,886,3862 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 438,625,635 438,625,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,635,635 438,636,635 438,636,637 438,637 438,637 4386,637 4386,637 4386,637 4386,637 4386,637 4386,637 4386,637 4386,637 43	187 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,541 1,547 1,1537	10.62% 5.54% 28.50% 3.91% 8.09% 6.05% 10.0000 12.90% 12.90% 6.05%	30,789.123 30,789.123 197,873.050 112,279.881 132,379.881 133,3099.631 79,713,073 154,952,461 135,862,161 135,862,	248 1,427 1,427 1,427 1,427 1,417 1,	1 65% 1 10.480% 1 10.480% 1 10.480% 1 10.480% 2 12.68% 2 12.68% 1 100.00% 5 of Original Balance 1 1.180% 1 1.28
Scotland South Seat South West South Seat South West South Seat South West South Seat South Seat South Seat South Seat South Seat West Midlands Yorks and Humber Total and Seat Less than or equal to 50K More than 50K up to and including 50K More than 50K up to and including 10K More than 15K up to and including 50K More than 50K up to	160,849,353 83,880,862 436,624,465 436,624,625 436,624,625 436,624,625 436,624,625 436,624,625 436,624,625 436,624,625 436,624,625 436,624,625 436,624,625 436,625	187 1,549 8,625 1,549 8,625 7,13 5,44 1,100 1,1,537 1,	106.2% 5.549 8.80% 6.91% 8.00% 6.92% 100.00% 5.60% 12.39% 6.95% 12.39% 6.95% 12.39% 6.95% 12.20% 6.95% 12.20% 6.95% 12.20% 6.95% 12.20% 6.95% 12.20% 6.95% 6	30,789,123 30,789,123 197,873,050 117,873,050 117,873,050 117,873,050 117,873,050 117,873,050 118,822,463 118,822,463 118,822,463 118,822,463 118,822,463 118,823,463 118,823,463 118,823,463 118,823,463 118,823,473 118,833,473 118,833,	248 1427 1427 1427 1427 1427 1427 14417 14	1, 16,5% 10,46% 10,46% 10,46% 10,46% 12,66% 17,03% 4,21% 5,19% 10,00% 5,100,00% 5,100,00% 10,
Scotland South West South Seat South West South West South Seat South West South Seat South West West Midlands Yorks and Humber Total Merchand South to 160K Merchan 750K to the and including 50K More than 30K up to and including 50K More than 50K up to and including 150K More than 100K up to and including 150K More than 100K up to and including 150K More than 100K up to and including 50K More than 20K up to and including 50K More than 50K  More South Sou	160,849,353 38,868,362 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,634	187 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,541 1,547 1,1537	1062% 5.54% 28.26% 8.09% 8.09% 6.05%	30,789,123 107,873,050 112,2778,891 122,2778,891 132,3778,891 133,30,99,631 179,713,073 154,952,461 133,30,99,631 154,952,461 155,952,161 155,953,161	248 1,427 1,427 1,427 1,427 1,417 1,	1 65% 1 10.48% 1 10.48% 1 10.48% 1 10.48% 1 27.68% 1 27.68% 1 27.68% 1 100.00% 5 of Original Balance 1 22.75% 1 28.75% 1 28.75% 1 28.75% 1 28.75% 1 28.75% 2 27.75% 1 28.75% 2 28.65% 2 27.75% 2 39.65% 3 30.55% 3
Scotland South Seat South West South Seat South West South Seat South West South Seat South West West Midlands Yorks and Humber Total  Midlands More than 30k up to and including 50K More than 50k up to and including 75K More than 50k up to and including 75K More than 50k up to and including 10K More than 10k up to and including 10K More than 10k up to and including 10K More than 10k up to and including 30K More than 10k up to and including 30K More than 20k up to and including 30K More South Sou	160,849,353 8,888,382 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,625 438,624,625 438,624,625 438,624,625 438,	187 1,549 8 8 2,623 7 13,544 8 1,100 7 11,537 8 126 1443 1414 1414 1414 1414 1414 1414 141	106.2% 5.54% 6.82% 6.91% 8.00% 6.92% 106.00% 12.30% 13.30%	30,789,123 30,789,123 197,873,050 112,778,839 133,059,631 78,713,073 154,592,461 1,152,882,185 20,989,973 19,830,436 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 120,224,444 130,224,145,145 130,23,145 130	248 1.827 1.1827 1.1827 1.1827 1.1827 1.1828 1.18417 1	1 65% 1 164% 1 164% 1 164% 1 164% 1 176% 1 1
Social Bast South West South West South West South West South West South West West Midlands Yorks and Humber Total Mortgace Size More than 50k up to and including 50K More than 50k up to and including 50K More than 10k up to and including 10K More than 10k up to and including 10K More than 10k up to and including 10K More than 10k up to and including 20K More than 20k up to and including 30K More than 20k up to and including 30K More than 20k up to and including 30K More than 20k up to and including 50K More than 50k up	160,849,353 38,880,382 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 439,624,457 449,624	187 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,541 1,547 1,1537	10 62% 5.54% 6.85% 6.95%	30,789,123 30,789,123 197,873,050 197,873,050 197,873,050 197,873,050 197,873,073 193,059,673 194,852,246 1,1602,185,569 201,0103,073 202,044,442 202,899,731 207,143,001 202,264,444 202,899,731 207,143,001 202,264,444 202,899,731 207,143,001 202,264,444 202,899,731 207,143,001 202,264,445 203,773 207,143,001 203,107,107,107,107,107,107,107,107,107,107	248 1,827 1,1837 1,1837	1 65% 1 168% 1 1
Scotland South West South West South Seat South West South Seat South West South Seat South West West Midlands Yorks and Humber Total Middlands Morgane South to Solk More than 300 up to and including 50K More than 50K up to and including 50K More than 50K up to and including 10KK More than 10K up to and including 10KK More than 10K up to and including 20KK More than 10K up to and including 20KK More than 10K up to and including 20KK More than 20K up to and including 20KK More than 50K More than 50K Total Morgane Type Owner Occupied Purchase Up to the Morgane Up to the M	160,849,353 38,886,3862 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,455 438,624,475 438,638,638,638 438,638,638,638 438,638,638,638 438,63	187 1,549 8 8 2,623 713 544 1,100 1,107 1,	10 62% 5.54% 5.55% 6.00%	30,789,123 30,789,123 107,873,050 112,278,031 133,059,631 133,059,631 134,362,641 1362,862,161 1362,862,161 1362,862,161 1362,862,161 1362,862,161 1362,862,161 1362,862,161 1362,862,161 1362,862,161 1362,162,162 1362,162,163 1362,162,162 1362,162,162 1362,162,162 1362,162,162 1362,162,162 1	248 1,827 1,1827 1,1827 1,1828 1,1848 1,1849	1, 16,5% 1, 16,6% 1,
Social Bast South West West Midlands Yorks and Humber Total Mercraee South South Mercrae South South Mercrae South South More Bann 30k up to and including 50K More Bann 50k up to and including 15K More Bann 10k up to and including 15K More Bann 10k up to and including 15K More Bann 10k up to and including 15K More Bann 20k up to and including 50K More Bann 50K  More Bann 50K  Total  Telegrate Payment Frequency Interest Payment Frequency Interest Payment Type Capital & Interest Interest C	160,849,353 38,868,362 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,455 439,624,457 439,629,637 439,639,634 439,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 440,639,634 441,639	187 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,541 1,547 1,1537	10 62% 5.54% 5.54% 8.08% 8.09% 8.09% 6.05%	30,789,123 30,789,123 107,873,050 119,873,	248 1,827 1,1837 1,1837	1 65% 1 16%
Scotland South West South Seat South West South Seat South West South Seat South West South Seat South Seat West Midlands Yorks and Humber Total Middlands Morgane Sees South to Stok More than 300 up to and including 50K More than 30K up to and including 50K More than 50K up to and including 10KK More than 10Kk up to and including 10KK More than 10Kk up to and including 20KK More than 10Kk up to and including 20KK More than 20Kk up to and including 20KK More than 50Kk West than 50Kk up to and including 50Kk More	160,849,353 38,868,362 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,455 436,624,450 436,624,450 436,624,450 436,624,470 436,624	187 1,549 8 2,623 713 544 1,100 1,107 1,10	10 62% 5.54% 5.54% 8.09% 8.09% 6.05%	30,789,123 30,789,123 107,873,050 112,778,873,050 112,778,8113 133,059,631 134,305,631 134,305,631 134,305,631 134,305,631 135,305,305 135	248 1.827 1.1827 1.1827 1.1827 1.1827 1.1827 1.1828 1.1841	1, 16,5% 1, 16,6% 1,
Social Bast South West South West South West South West South West South West South Case South West West Midlands Yorks and Humber Total Mortgage 201 Mortgage 20	160,849,353 83,883,862 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,465 439,624,467 439,624	187 1,549 1,549 1,549 1,549 1,549 1,549 1,549 1,547 1,137 1,	106292 5.5491 8.0894 8.0894 8.0894 9.0914 8.0894 9.0926 1.2396 1.2396 9.0206 1.2396 9.0206 1.2396 9.0206 9.	30,789,123 30,789,123 107,873,050 112,787,350 112,787,350 112,787,350 113,309,631 134,309,631 134,309,631 134,309,631 134,309,631 134,309,631 134,309,631 135,599 Original Balance 2,039,073 135,539,637 136,539,739 137,739,739 137,739,739 138,739,7	248 1.827 1.1827 1.1827 1.1827 1.1827 1.1828 1.1841	1 65% 1 168% 1 168% 1 168% 1 168% 1 176% 1 168% 1 1

ssuer Priority of Payments	21 September 2012		
Available Revenue Receipts		Available Principal Receipts	
Revenue Receipts from Mortgage Holders	13,135,433.56	Principal Receipts from Mortgage Holders	13,546,828.0
Swap Receipts	- · · · · · · · · · · · · · · · · · · ·	Income surplus for uncovered shortfall	-
Interest on GIC accounts	120,957.51	Retained Principal from the last period	196,308.8
Credit from General Reserve	94,240,418.71	Income Retained	1,678,527.3
From the Discount Reserve	-		
From Principal Receipts to cover Liquidity Shortfall	-		
Principal Recoveries			
Less : Income Retained -	1,678,527.33		
Total	105,818,282.45	Total	15,421,664.1
Revenue Priority of Payments		Principal Priority of Payments	
(1) Trustee/ Security Trustee		(1) Principal paid to A note holders	15.262.250.0
(2) Paying Agent/ Registrar	÷	(2) Principal paid to B note holders	-
(3) Servicer Fees/ Cash Manager Fees/ Account Bank Fees	312,612.55	(3) In respect of Subordinated Loan principal	
(4) (i) Fixed Interest Rate Swap Payments	253,144.26		
(4) (Ii) Basis Rate Swap Payments		Retained Principal	159,414.1
(5) Class A Note Interest	5,436,785.70		
(6) Third Party Fees	5,109.38		
(7) Maximum Required Amount	94,240,418.71		
(8) Company profit	37,915.04		
(9) Amounts due in relation to the Senior subordinated loan	1,119,542.90		
(10) Discount Reserve loan interest	-		
(11) Discount Reserve loan principal repayment	4 907 26		
(12) Expense loan interest (12) Expense loan principal repayment	4,907.26 746.638.76		
(12) Expense loan principal repayment (13) Swap termination fee	/46,638.76		
(13) Swap termination lee (14) Fees, cost and expenses not covered by Admin agreement fees above	3.447.907.51		
(14) Fees, cost and expenses not covered by Admin agreement lees above (15) Amounts due in relation to the Junior subordinated loan	3,447,907.51		
(15) Amounts due in relation to the Junior subordinated loan (17) DPC Cash Payment			

Additional Information as at the most rececent IPD	21 September 2012
Opening Expense Loan Balance	£1 734 935 82
Closing Expense Loan Balance	£1,734,935.62 £988.297.06
Applied Principal	£15.421.664.18
Retained Principal	£159.414.18
Loss Provision	£16.590.002.00
Uncovered Shortfall	£1.678.527.33
Income Retained	£1.678.527.33
Losses in quarter as % bonds issued	0.080%
Cumulative losses as % bonds issued	2.418%
Number of properties sold in period	24107
Bonds outstanding as % of original bonds issued	74.82%
Excess Spread following Uncovered Shortfall	£5,356,911,47
Excess Spread preceding Uncovered Shortfall	£7.035.438.80
Annualised Excess Spread following Uncovered Shortfall Percentage	1 40%
Annualised Excess Spread preceding Uncovered Shortfall Percentage	1 83%
Cumulative Principal Balance of all Properties Sold	£108.320.573.05
Principal Balance of Properties Sold in Period	£3.369.370.62
Weighted Average Seasoning (Months)	20,000,070.02
Total Balance of Further Advances	£3.139.253.52
Reserve Balance at Transaction Close	£94,240,418.71
Beginning Reserve Account Balance	£94,240,418.71
Ending Reserve Account Balance	£94,240,418.71
Change in the Reserve Account Balance	£0.00
Target Reserve Account Balance	£94,240,418.71
Initial Discount Reserve Balance	£44,300,000.00
Opening Discount Reserve Balance	£0.00
Releases from Discount Reserve this period	£0.00
Ending Discount Reserve Balance	£0.00
Assets and Liabilities Reconciliation as at the most recent IPD	21 September 2012

Assets and Liabilities Reconciliation as at the most recent IPD	21 September 2012
Mortgages Provisions Retained Principal	1,526,278,982 (16,590,002) 159,414
Total principal assets	1,509,848,394
Notes Sub Loan Tranche A	1,114,040,020 395,808,374
Total Liabilities	1,509,848,394

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

Deal Triggers	Provider	Rating Triggers (S&P/M/F)	Current Rating (S&P/M/F) S-Term/ L-term	Action	Active
Fixed-Floating Interest Rate Swaps	The Royal Bank of Scotland plc	S-term rating below A-1 (S&P), P-1(Mdys), F1 (Fitch)	S&P: A-1, A Mdys: P-2, A3(Neg) Fitch: F1, A		
Basis Swap	JPMorgan Chase N.A	L-term rating below A2(Moodys), A(Fitch).	S-Term/ L-term S&P: A-1 Mdys: P-1, Aa3 Fitch: F1+. AA-		
Daois Swap	Jr Worgan Chase N.A	1	S-Term	Deposits limited to Collateralised	
Internal GIC Account	The Co-operative Bank	F1+ (Fitch)	watch)(Fitch) S-Term	Amount- £5m	YES
External GIC Account	The Royal Bank of Scotland	S-term rating below A1+ (S&P), P-1 (Mdys), F1+ (Fitch)	A-1(S&P), P-2(Mdys),F1(Fitch)		

## The **co-operative** banking group