Lusk Finance Number 19 PLC

Issuer	Lusk Finance Number 19 PLC
Stock Exchange Listing	London
Publishing Date	20 November 2010
Reporting Period Start Date	01 October 2010
Reporting Period End Date	31 October 2010
Legal Maturity	21 December 2018

Most Recent /Current Quarterly Interest Payment Date	21 September 2010
Previous Quarterly Interest Payment Date	22 June 2010
Next Interest Payment Date	21 December 2010

Note Summary for the most Recent/Current IPD	Class A1a	Class A1b	Class A2a	Class A2b	Class A2c	Class Ma	Class Mc	Class Ba	Class Bc	Class Ca	Class Cc	Class Da	Class Dc	Class J1 VFN	Class J2 VFN	Class J3 VFN	Class J4 VFN	Class J5 VFN
International Securities number	XS0394074464	XS0394074621	XS0394076724	XS0394081401	XS0394081883	XS0394083524	XS0394083938	XS0394084779	XS0394085272	XS0394085438	XS0394086170	XS0394086339	XS0394087252	n/a	n/a	n/a	n/a	n/a
Current Ratings (Moody's/S&P/Fitch)	AAA;Aaa;AAA	AAA;Aaa;AAA	AAA;Aaa;AAA	AAA;Aaa;AAA	AAA;Aaa;AAA	AAA;Aaa;AAA	AAA;Aaa;AAA	AA;Aa;AA	AA;Aa;AA	BBB;Baa;BBB	BBB;Baa;BBB	BBB;Baa;BBB	BBB;Baa;BBB	n/r	n/r	n/r	n/r	n/r
Current Ratings (Moody's/S&P/Fitch)	n/a	n/a	Aaa	Aaa;AAA	Aaa;AAA	Aaa;AAA	Aaa;AAA	Aaa;AAA	Aaa;AAA	Aa;AAA	Aa;AAA	A;AAA	A;AAA	n/r	n/r	n/r	n/r	n/r
Quarterly Interest Accrual Start Date	n/a	n/a	22 June 2015	22 June 2015	22 June 2015	22 June 2015	22 June 2015	22 June 2015	22 June 2015	22 June 2015	22 June 2015	22 June 2015	22 June 2015	n/r	n/r	n/r	n/r	n/r
Quarterly Interest Accrual End Date	n/a	n/a	21 September 2015	21 September 2015	21 September 2015	21 September 2015	21 September 2015	21 September 2015	21 September 2015	21 September 2015	21 September 2015	21 September 2015	21 September 2015	n/r	n/r	n/r	n/r	n/r
Note Interest Accrual period	n/a	n/a	91	91	91	91	91	91	91	91	91	91	91	n/r	n/r	n/r	n/r	n/r
Previous factor	0.000	0.000	56.652	56.652	56.652	100.000	100.000	100.000	100.000	100.000	100.000	100.000	100.000	0.000	0.000	0.000	0.000	0.000
Current factor	0.000	0.000	55.370	55.370	55.370	100.000	100.000	100.000	100.000	100.000	100.000	100.000	100.000	0.000	0.000	0.000	0.000	0.000
Credit Enhancement- Original	21.57%	21.57%	21.57%	21.57%	21.57%	13.26%	13.26%	7.66%	7.66%	4.26%	4.26%	2.15%	2.15%	0.00%	0.00%	0.00%	0.00%	0.00%
Credit Enhancement- Current	n/a	n/a	75.78%	75.78%	75.78%	60.26%	60.26%	49.80%	49.80%	43.44%	43.44%	39.50%	39.50%	0.00%	0.00%	0.00%	0.00%	0.00%
Currency	Sterling	US Dollars	Sterling	US Dollars	Euro	Sterling	Euro	Sterling	Euro	Sterling	Euro	Sterling	Euro	Sterling	Sterling	Sterling	Sterling	Sterling
Original Principal Balance	£39,000,000.00	$255,000,000.00	£110,000,000.00	$634,100,000.00	€134,500,000.00	£23,000,000.00	€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	£0.00	£0.00	£0.00	£0.00	£0.00
Total Beginning Balance prior to payment	£0.00	$0.00	£62,317,208.00	$353,955,132.00	€79,316,740.00	£23,000,000.00	€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	£0.00	£0.00	£0.00	£0.00	£0.00
Total Ending Balance subsequent to payment	£0.00	$0.00	£60,967,000.00	$346,564,170.00	€68,935,450.00	£23,000,000.00	€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	£0.00	£0.00	£0.00	£0.00	£0.00
Total Principal Payments	£0.00	$0.00	£1,350,208.00	$7,391,962.00	€10,381,290.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00	£0.00
Total Interest Payments	£0.00	$0.00	£123,035.00	$447,604.52	£40,288.20	£56,876.70	€69,798.40	£42,240.00	€103,907.40	£30,660.00	€123,582.27	£139,752.60	€61,410.19	£0.00	£0.00	£0.00	£0.00	£0.00
Reference Rate	3 month £ libor	US $ libor	3 month £ libor	US $ libor	3 month Euribor	3 month £ libor	3 month Euribor	3 month £ libor	3 month Euribor	3 month £ libor	3 month Euribor	3 month £ libor	3 month Euribor	3 month £ libor	3 month £ libor	3 month £ libor	3 month £ libor	3 month £ libor
Day Count Convention	Actual/365(Fixed)	Actual/360	Actual/365(Fixed)	Actual/360	Actual/360	Actual/365(Fixed)	Actual/360	Actual/365(Fixed)	Actual/360	Actual/365(Fixed)	Actual/360	Actual/365(Fixed)	Actual/360	Actual/365/366	Actual/365/366	Actual/365/366	Actual/365/366	Actual/365/366
Relevant Margin	0.050000%	0.050000%	0.220000%	0.240000%	0.420000%	0.420000%	0.420000%	0.940000%	0.920000%	1.500000%	1.500000%	3.740000%	3.640000%	0.240000%	0.420000%	0.840000%	1.500000%	3.740000%
Coupon Reference Rate	0.57188%	0.26080%	0.57188%	0.26080%	-0.014000%	0.57188%	-0.014000%	0.57188%	-0.014000%	0.57188%	-0.014000%	0.57188%	-0.014000%	0.57188%	0.57188%	0.57188%	0.57188%	0.57188%
Coupon Amount	£0.00	$0.00	£123,035.00	$447,604.52	€40,288.20	£56,876.70	€69,798.40	£42,240.00	€103,907.40	£30,660.00	€123,582.27	£139,752.60	€61,410.19	£0.00	£0.00	£0.00	£0.00	£0.00
Current Coupon	0.62188%	0.320080%	0.791888%	0.500080%	0.405986%	0.991888%	0.405986%	1.461888%	0.905986%	2.071888%	1.486986%	4.311888%	3.626986%	0.811888%	0.991888%	1.461888%	2.071888%	4.311888%
Current Interest Shortfall	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Cumulative Interest Shortfall	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Original Weighted Average Life (Using Pricing CPR)	n/a	n/a	2.76	2.76	0	5.18	5.18	5.18	5.18	5.18	5.18	5.18	5.18					

	Class K VFN	Class L VFN	Class M VFN
International Securities number	n/a	n/a	n/a
Original Principal Balance (VFN Drawdown 06/June/2011)	£181,318,482.00	£17,830,550.00	£2,000,000.00
Total Beginning Balance prior to payment	£179,237,062.00	£2,824,100.00	£2,000,000.00
Total Ending Balance subsequent to payment (Including Deferred Interest)	£179,237,062.00	£906,800.00	£2,000,000.00
Total Principal Payments		£1,887,300.00	£0.00
Total Interest Payments	£0.00	£42,877.90	278.64
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%	6.000000%	0.571888%
Coupon Amount	£0.00	£42,877.90	£279.64
Current Coupon	2.63270%	6.000000%	0.071888%
Capitalised Interest	£0.00	£0.00	n/a

Currency in which the portfolio data is reported	Sterling
Original Total Number of Residential Mortgage Loans	6,758
Current Total Number of Residential Mortgage Loans	3,716
Original Total Value of Residential Mortgage Loans	£839,622,846
Current loan-to-value ratio at transaction close	82.16%
Current Loan to Value Ratio	80.07%
Weighted Average Interest Rate at Transaction Close	6.04%
Weighted Average Interest Rate (pre Swap) at the end of the period	2.54%
Weighted average seasoning at Transaction Close	0.5 Years
Weighted average Term to maturity of the asset at Transaction Close	21.87 Years

Delinquency Band (including possessions)	Current Period Total Balance	No	% of Total Balance	At Issuance Original Balance	No	% of Original Balance
0-01 = < 1 Month in Arrears	£8,310,270.00	43	1.24%	£8,258,148.00	43	1.00%
1-01 => 2 Months in Arrears	£8,024,004	106	4.13%	£9,553,563	69	1.16%
2-01 => 3 Months in Arrears	£5,045,321	54	1.27%	£4,415,708	49	0.45%
3-01 => 4 Months in Arrears	£5,099,216	51	1.38%	£4,241,644	29	0.51%
4-01 => 5 Months in Arrears	£4,075,247	31	0.92%	£1,612,108	15	0.19%
5-01 => 6 Months in Arrears	£2,345,468	17	0.51%	£1,522,002	11	0.18%
> 6 Months	£7,929,177	60	1.80%	£1,200,105	14	0.16%
Total	£39,828,703	362	12.22%	£31,595,578	254	4.25%

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	385,263,130
Net Losses Reported during the period	-
Cumulative Net Losses	26,170,390.83
Average Loss Severity for the current period	0.00%
Average loss severity since transaction close	33.32%

	Total Principal Balance	No	% of Total Balance
Outstanding Possessions at the start of the period	£608,878.45	5	0.14%
Number of repossessions during the period	£216,005.23	1	0.05%
Outstanding Possessions at the end of the period	£379,468.65	5	0.12%

Residential Mortgage Loan Principal Balance at Start of the period	446,988,553.11
Repurchases/Buy Backs during the period	-
Residential Mortgage Loan Principal Balance at end of the period	443,238,311.96
Principal Payment Rate	0.82%
Annualised PPR Speed (Based on months principal payment rate)	3.28%
Cumulative Principal Balance of all Properties Sold	£78,537,243.49
Principal Balance of Properties Sold in Period (Incl LPA sales)	£109,114.58
Weighted Average Seasoning (Months)	109
Total Balance of Further Advances	£2,208,948.84

Region	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
East Anglia	16,353,285	122	4.09%	42,777,551	464	5.09%
East Midlands	20,793,274	209	4.71%	47,207,051	466	5.62%
London	89,169,977	464	20.19%	166,050,110	933	19.79%
North	13,616,400	183	3.08%	27,553,192	368	3.28%
Northern Ireland	5,214,434	51	1.18%	11,485,156	135	1.37%
North West	55,489,292	588	12.56%	92,618,103	941	11.01%
Scotland	16,459,847	211	3.73%	35,529,837	459	4.23%
South East	125,513,980	824	28.42%	240,967,900	1,510	28.70%
South West	28,691,515	224	6.50%	51,923,632	387	6.17%
Wales	14,177,678	162	3.21%	25,394,117	278	3.01%
West Midlands	29,507,569	305	6.68%	58,020,846	564	6.91%
Yorks and Humber	27,369,067	315	6.20%	61,267,435	598	7.30%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Mortgage Size	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
Less than or equal to 30K	2,968,768	182	0.70%	10,140,208	186	1.20%
More than 30k up to and including 50K	11,882,032	288	2.69%	23,635,541	618	2.82%
More than 50k up to and including 75K	40,300,869	637	9.12%	71,279,110	1,130	8.49%
More than 75k up to and including 100K	56,848,854	651	12.87%	100,246,594	1,157	11.94%
More than 100k up to and including 125K	64,455,558	579	14.59%	119,023,051	1,070	14.18%
More than 125k up to and including 150K	54,418,736	398	12.32%	103,270,688	756	12.31%
More than 150k up to and including 200K	90,165,153	523	20.41%	188,299,808	681	20.64%
More than 200k up to and including 400K	104,267,113	413	23.61%	215,058,145	847	25.61%
More than 400K up to and including 500K	9,270,966	21	2.10%	20,261,242	54	2.41%
More than 500k	6,883,350	11	1.55%	15,263,457	16	1.82%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Mortgage Type	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
Owner Occupied Purchase	194,566,296	1,651	41.79%	296,470,031	2,485	35.19%
Owner Occupied Remortgage	66,074,590	712	25.44%	191,117,299	1,310	22.76%
Buy to Let	184,566,296	1,651	41.79%	296,470,031	2,485	35.19%
Right to Buy	11,734,968	247	2.66%	34,480,519	654	4.11%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Mortgage Payment Frequency	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
Interest Payment Type						
Capital & Interest	67,750,480	997	15.34%	211,414,246	2,360	25.18%
Interest Only	373,930,817	2,716	84.66%	628,208,600	4,430	74.82%
Mixed (Part & Part)	-	-	0.00%	-	-	0.00%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

LTV	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
Less than or equal to 25%	2,526,587	118	0.57%	1,643,245	49	0.30%
More than 25% up to and including 30%	17,626,612	261	3.99%	24,636,391	369	2.93%
More than 30% up to and including 35%	10,756,117	124	2.44%	14,014,254	168	1.67%
More than 35% up to and including 40%	19,911,351	216	4.51%	26,016,575	211	2.49%
More than 40% up to and including 45%	19,817,791	228	4.49%	26,410,456	212	2.43%
More than 45% up to and including 50%	29,814,985	277	6.75%	36,700,681	261	4.73%
More than 50% up to and including 55%	33,527,277	277	7.59%	52,706,531	436	6.28%
More than 55% up to and including 60%	34,362,267	267	7.78%	71,058,422	590	8.46%
More than 60% up to and including 65%	49,869,066	384	11.30%	109,269,833	688	13.01%
More than 65% up to and including 70%	121,950,859	940	27.61%	243,101,323	1,905	28.96%
More than 70% up to and including 75%	65,943,014	366	14.93%	143,420,294	918	17.08%
More than 75% up to and including 80%	33,112,815	205	7.50%	100,770,015	703	12.00%
Over 100%	8,368,072	58	1.90%	648,090	5	0.08%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Years to maturity of mortgages	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
0 and less than or equal to 5 years	30,989,003	382	7.68%	26,134,575	29	3.97%
Greater than 5 years and less than or equal to 10 years	33,665,791	406	7.61%	41,000,575	73	4.37%
Greater than 10 years and less than or equal to 15 years	115,155,862	1,032	26.07%	84,362,017	735	10.05%
Greater than 15 years and less than or equal to 20 years	216,699,009	1,664	49.06%	155,328,982	1,339	18.50%
Greater than 20 years and less than or equal to 25 years	24,172,335	227	5.47%	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	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Property Type	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
Bungalow	10,207,331	76	2.31%	21,007,722	149	2.50%
Detached House	54,444,947	388	12.33%	115,489,266	680	13.75%
Flat/ Maisonette	111,766,038	914	25.30%	207,321,177	1,666	24.69%
Semi- Detached House	97,768,014	848	22.14%	191,146,772	1,568	22.77%
Terraced House	167,495,967	1,487	37.92%	304,657,908	2,642	36.28%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Interest Rate Type	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
Base	310,680,859	2,446	70.34%	542,818,951	4,448	64.67%
Libor	131,000,760	1,269	29.66%	39,193,965	702	4.67%
Base Discount	-	-	0.00%	246,961,400	1,723	29.45%
Fixed- reverting to Base	-	-	0.00%	231,586,230	1,749	27.58%
Fixed- reverting to Libor	-	-	0.00%	205,668,292	1,720	24.50%
SVR/ Administered	-	-	0.00%	59,393,986	657	6.95%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Asset Type	Current Period Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
Conforming- Buy to Let	183,301,743	1,634	41.50%	296,470,031	2,485	35.19%
Conforming- Non Self-Cert	11,494,027	92	2.60%	20,099,611	147	2.39%
Conforming- Self-Cert	115,772,833	718	26.21%	220,853,500	1,306	26.66%
Non-Conforming	131,093,694	1,269	29.68%	302,219,703	2,767	35.98%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Self Certification	Current Period Total Balance	No	% of Balance	At Issuance Original Balance	No	% of Original Balance
N	227,262,583	2,180	51.45%	390,261,490	3,760	47.37%
Y	214,418,816	1,533	48.55%	436,361,349	2,945	52.00%
Total	441,681,297	3,713	100.00%	839,622,845	6,705	100.00%

Issuer Priority of Payments	21 September 2015		
Available Revenue Receipts		**Available Principal Receipts**	
Revenue Receipts from Mortgage Holders	£2,578,911.16	Principal Receipts from Mortgage Holde	£7,643,192.17
Swap Receipts	£0.00	Income surplus/Income retained for unc	-£1,201,206.27
Interest on GIC accounts	£19,846.91	Rounding balance retained from the last	£101,748.49
From the Discount Reserve	£0.00	Make whole ledger paydown	£141,576.29
From Principal Receipts to cover Liquidity Shortfall	£0.00		
Credit from General reserve	17,915,670.00		
Principal Recoveries	£1,201,206.27		
UK Gilt Income	£0.00		
Less: Income Retained	£0.00		
Total	£21,715,634.34	Total	£6,685,310.68

Revenue Priority of Payments		Principal Priority of Payments	
(1) Trustee/ Security Trustee	-	(2) Principal paid to A2 note holders	6,580,312.31
(2) Paying Agent/ Registrar	-	(3) Principal paid to M note holders	-
(3) Servicer Fees/ Cash Manager Fees/ Account Bank Fees	196,701.97	(4) Principal paid to B note holders	-
(4) Amounts due under the Liquidity Facility agreement	6,093.18	(5) Principal paid to C note holders	-
(5) Class A Note Interest	646,331.60	(6) Principal paid to D note holders	-
(5) .1L VFN Interest Expense	-		
(5) (ii) Fixed Interest / Basis Rate Swap Payments	10,982.47	(7) Principal paid to K VFNs note holders	-
		(8) In respect of Subordinated Loan	-
(6) Third Party Fees	55,827.58	principal	
(7) Class M Note Interest	186,368.64	Retained Principal	104,998.33
(7) .2l VFN Interest Expense	-		
(8) Class B Note Interest	179,004.76		
(8) .2l VFN Interest Expense	-		
(9) Class C Note Interest	164,479.28		
(9) .2d VFN Interest Expense	-		
(10) Class D Notes	192,534.98		
(10) .2E 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)	24,192.09		
(16) Amounts due in relation to the subordinated loan	204,209.72		
(17) Company profit	0.00		
(18) Retention if expense loan condition is true	-		
(19) K VFN Interest	-		
(20) K VFN principal repayment	-		
(22) L VFN Interest	42,877.90		
(23) L VFN principal repayment	1,887,300.00		
(24) DPC Cash Payment	59.81		

Additional Information as at the most recent IPD	21 September 2015
Opening Expense Loan Balance	£0.00
Closing Expense Loan Balance	£0.00
Applied Principal	£6,685,310.68
Retained Principal	£104,998.33
Loss Provision	£3,827,898.29
Uncovered Shortfall	£0.00
Income Retained	£0.00
Losses in quarter as % bonds issued	0.000%
Cumulative losses as % bonds issued	3.142%
Number of properties sold in period	5
Bonds outstanding as % of original bonds issued	53.52%
Excess Spread following Uncovered Shortfall	£2,158,638.52
Excess Spread preceding Uncovered Shortfall	£2,158,638.52
Annualised Excess Spread following Uncovered Shortfall Percentage	1.95%
Annualised Excess Spread preceding Uncovered Shortfall Percentage	1.95%
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	£13,577,597.26
Facility Amortisation	£197,409.37
Drawings under Liquidity Facility	£0.00
Available Liquidity Drawing Amount end of period	£13,380,187.89
Make Whole Ledger Original Balance	£2,098,495.00
Make Whole Ledger Period Start Balance at the IPD	£2,098,495.00
Make Whole Ledger Top Up During the Collection Period	£0.00
Make Whole Ledger Transfers to Principal Receipts on Calculation Date	£141,576.29
Make Whole Ledger Period End Balance at the IPD	£1,956,918.71
UK Gilts	
UK Gilts Security International Securities number	GB00B1VWPC84
Description	UKT 5 09/07/2018
UK Gilt Nominal Amount	£158,260,000.00
Coupon received in collection period	£0.00
Total Coupon received to date	£29,695,252.34

Assets and Liabilities Reconciliation as at the most recent IPD	21 September 2015
Mortgages	449,729,165
Provisions	(3,827,898)
Retained Principal	104,998
Total principal assets	445,906,264
Total Liabilities - Notes	445,906,264
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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.wms2.co.uk	Web address	http://www.co-operativebank.co.uk/corporate/terms/terms.html
Trustee	Capita IRG Trustees Ltd	Paying Agent	HSBC Bank plc
Web address	www.capitaintegrated.co.uk	US Paying Agent	HSBC Bank USA, N.A
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase		

Deal Triggers	Provider	Rating Triggers (M/F)	Current Rating M/F)	Status	Action
Currency Swaps ($ &€'s)	JPMorgan Chase N.A	L-term rating below A3(Moody's), A+(Fitch) S-term rating below P-1(Moody), F1 (Fitch)	L-Term L-term M/dy: P-1, Aa3 Fitch: F1+, AA-	Satisfied	
Liquidity Facility	The Co-operative Bank	S-term rating below P-1(Moody), F1 (Fitch)	S-Term Not Prime(M/dy), B(Fitch)	Breached	Cash Collateralised in External Gic account
Basis Swap	JPMorgan Chase N.A	L-term rating below A3(Moody's), A(Fitch) S-term rating below P-1(Moody), F1 (Fitch)	L-Term L-term M/dy: P-1, Aa3 Fitch: F1+, AA-	Satisfied	
Internal GIC Account	The Co-operative Bank	S-term rating below P-1 (M/dy), F1+ (Fitch)	S-Term Not Prime(M/dy), B(Fitch)	Breached	Deposits limited to Collateralised Amount- £2m
External GIC Account**	Bank of New York Mellon	S-term rating below P-1 (M/dy), F1+ (Fitch)	S-Term P-1(M/dy), F1+ (Fitch)	Satisfied	0

Back up Cash Manager	Citibank N.A. - London Branch
Back Up Servicer	Hometrack Management Limited

**As a result of the rating downgrade of Royal Bank of Scotland (RBS) last year, the issuer has appointed Bank of New York Mellon as the new external GIC account provider with effect from 11.04.2013

Information Sources	Platform
Primary Contact	Randika Vithanage
Email	randika.vithanage@cfs.coop
Telephone	+44 (0) 161 201 7930
Fax	+44 (0)161 953 2562
Address	The Co-operative Bank,17th Floor, Miller Street ,Manchester,M60 0A
Reports Distribution Channels	Bloomberg or http://www.co
Loan Level Data and Liability Modelling	https://loanportal.co.uk/secs-operational/
Report Frequency	Monthly

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The co-operative bank