Leek Finance Number 17 PLC	ľ												
Issuer													
Stock Exchange Listing	Leek Finance Number 17 PLC London												
Publishing Date Reporting Period Start Date	31 March 2014 01 February 2014												
Reporting Period End Date Legal Maturity	28 February 2014 21 December 2037												
Most Recent/Current Quarterly Interest payment date	21 March 2014 23 December 2013												
Previous Quarterly Interest Payment Date Next Quarterly Interest Payment Date	23 June 2014												
Note Summary for the most Recent/Current IPD	Class A1a	Class A1b	Class A2a	Class A2b	Class A2c	Class Mc	Class Ba	ClassBc	Class Cc	Class J1 VFN	Class J2 VFN	Class J3 VFN	Class J4 VFN
International Securities number Original Ratings (S&P/ Moodys/Fitch)	XS0249471730 AAA./Aaa/AAA	XS0249473512 AAA/Aaa/AAA	XS0249475137 AAA./Aaa/AAA	XS0249475483 AAA./Aaa/AAA	XS0249475723 AAA./Aaa/AAA	XS0249476374 AA/Aa3/AA-	XS0249476531 A/A2/A-	XS0249476705 A/A2/A-	XS0249478073 BBB+/Baa2/BBB-	n/a n/r	n/a n/r	n/a n/r	n/a
Current Ratings (Moodys/Fitch)	n/a	n/a	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aa1/AAA	Aa2/AAA	Aa2/AAA	A2	n/r	n/r	n/r	n/r
Quarterly Interest Accrual Start Date Quarterly Interest Accrual End Date	n/a n/a	n/a n/a	23-Dec-13 21-Mar-14	23-Dec-13 21-Mar-14	23-Dec-13 21-Mar-14	23-Dec-13 21-Mar-14	23-Dec-13 21-Mar-14	23-Dec-13 21-Mar-14	23-Dec-13 21-Mar-14	n/a n/a	n/a n/a	n/a n/a	n/a n/a
Accrual period (days) Previous factor	n/a 0.000	n/a 0.000	88 34.752	88 34.752	88 34.752	88 100.000	88 100.000	88 100.000	88 100.000	n/a 0.000	n/a 0.000	n/a 0.000	n/a 0.000
Current factor Credit Enhancement- Original	0.000	0.000	34.164 15.45%	34.164 15.45%	34.164 15.45%	100.000 9.13%	100.000 4.88%	100.000 4.88%	100.000	0.000	0.000	0.000	0.000
Credit Enhancement- Current	n/a	n/a	75.46%	75.46%	75.46%	58.20%	46.58%	46.58%	38.74%	0.00%	0.00%	0.00%	0.00%
Currency Original Principal Balance	Sterling £87,000,000.00	US Dollars \$235.000.000.00	Sterling £270,000,000.00	Dollar \$462,000,000.00	Euro €365.000.000.00	Euro €105.600.000.00	Sterling £22.000.000.00	Euro €39.500.000.00	Euro €48.000.000.00	Sterling £0.00	Sterling £0.00	Sterling £0.00	Sterling £0.00
Total Beginning Balance prior to payment	£0.00	\$0.00	£93,830,400.00	\$160,554,240.00	€126,844,800.00	€105,600,000.00	£22,000,000.00	€39,500,000.00	€48,000,000.00	£0.00	£0.00	£0.00	£0.00
Total Ending Balance subsequent to payment Total Principal Payments	£0.00 £0.00	\$0.00 \$0.00	£92,242,800.00 £1,587,600.00	\$157,837,680.00 \$2,716,560.00	€124,698,600.00 €2,146,200.00	€105,600,000.00 €0.00 €194,377.92	£22,000,000.00 £0.00 £76,727.20	€39,500,000.00 €0.00 €117,121.45	€48,000,000.00 €0.00	£0.00 £0.00	£0.00 £0.00	£0.00 £0.00	£0.00 £0.00
Total Interest Payments Reference Rate	£0.00 3 month £ libor	\$0.00 US \$ libor	£182,466.00 3 month £ libor	\$206,375.40 US \$ libor	€177,682.00 3 month Euribor	€194,377.92 3 month Euribor	£76,727.20 3 month £ libor	€117,121.45 3 month Euribor	€236,193.60 3 month Euribor	£0.00 3 month £ libor	£0.00 3 month £ libor	£0.00 3 month £ libor	£0.00 3 month £ libor
Day Count Convention	Actual/365/366 0.00000%	Actual/360 0.00000%	Actual/365/366 0.28000%	Actual/360 0.28000%	Actual/360 0.28000%	Actual/360 0.46000%	Actual/365/366	Actual/360 0.92000%	Actual/360 1.72000%	Actual/365/366 0.28000%	Actual/365/366 0.46000%	Actual/365/366 0.92000%	Actual/365/366
Relevant Margin Coupon Reference Rate	0.00000%	0.00000%	0.52656%	0.24585%	0.29300%	0.29300%	0.92000% 0.52656%	0.29300%	0.29300%	0.52656%	0.52656%	0.52656%	1.72000% 0.52656%
Current Coupon Coupon Amount	0.00000% £0.00	0.00000% \$0.00	0.80656% £182,466.00	0.52585% \$206,375.40	0.57300% €177,682.00	0.75300% €194,377.92	1.44656% £76,727.20	1.21300% €117,121.45	2.01300% €236,193.60	0.80656% £0.00	0.98656% £0.00	1.44656% £0.00	2.24656% £0.00
Current Interest Shortfall Current Interest Shortfall	£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 £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
Original Weighted Average Life (Using pricing CPR)	0.56	0.56	2.98	£0.00 2.98	£0.00 2.98	£0.00 5.19	£0.00 5.19	£0.00 5.19	£0.00 5.19	10.00	20.00	20.00	10.00
Issue 6th June 2011 International Securities number	Class K VFN N/A	Class L VFN N/A	Class N VFN N/A										
Original Principal Balance (VFN Drawdown 06/June/2011)	£149,712,861.00	£13,907,300.00	£2,000,000.00										
Total Opening Balance prior to payment Total Ending Balance subsequent to payment (Including Deferred Interest)	£145,652,161.00 £145,652,161.00	£4,615,800.00 £2,322,600.00	£2,000,000.00 £2,000,000.00										
Total Principal Payments Total Interest Payments	£0.00 £0.00	£2,293,200.00 £66,979.08	£0.00 £128.07										
Reference Rate Day Count Convention	Gilt Yield Actual/Actual	n/a Actual/365/366	3 month £ libor Actual/365/366										
Relevant Margin	n/a	n/a	-0.50%										
Coupon Reference Rate Coupon Amount	2.20064% £0.00	6.00000% £66,979.08	0.52656% £128.07										
Current Coupon Capitalised Interest (deferred interest this guarter)	2.20064% £0.00	6.00000% £0.00	0.0265600%										
Capitalised interest (delerred interest this quarter)	£0.00	£0.00	nva										
Currency in which the portfolio data is reported	Sterling												
Original Total Number of Residential Mortgage Loans	10,552												
Current loan-to-value ratio at transaction close Current Total Number of Residential Mortgage Loans	78.39% 3,978												
Original Total Value of Residential Mortgage Loans Original Loan to Value Ratio	£1,172,602,834 78.39%												
Current Loan to Value Ratio	78.14%												
Weighted Average Interest Rate at Transaction Close Weighted Average Interest Rate (pre Swap) at the end of the period	5.23% 2.57%												
Weighted average seasoning at Transaction Close Weighted average Term to maturity of the pool at Transaction Close	0.37 21.82												
Balance of the performing Loans Net Losses for the period	361,878,497 44,859.10												
Cumulative Net Loss	19,334,089.42												
Average Loss Severity for the current period Average loss severity since transaction close	30.80% 24.11%												
Outstanding Repossession	Total Principal Balance	No	% of Total Balance										
Outstanding Possessions at the start of the period Number of repossessions during the period	£741,893.70 £91,597.16	2	0.17% 0.02%										
Outstanding Possessions at the end of the period Residential Mortgage Loan Principal Balance at Start of the period	£687,854.43 435.047,186.54	3,992	0.16%										
Repurchases/Buy Backs during the period	432,735,895.08	3.978											
Current Residential Mortgage Loan Principal Balance Principal Payment Rate (Monthly) Annualised PPR Speed (Based on monthly principal payment rate)	432,735,895.08 0.52% 6.82%	3,978											
Annualised PPR Speed (Based on monthly principal payment rate) Losses in guarter as % bonds issued	6.82%												
Cumulative losses as % bonds issued	1.65%												
Number of properties sold in period Bonds outstanding as % of original bonds issued	3 36.50%												
Cumulative Principal Balance of all Properties Sold Principal Balance of Properties Sold in Period	£80,188,003.90 £145,636.43												
Weighted Average Seasoning (Months) Total Balance of Further Advances	101 £3.578.686.79												
Delinquency Band (excluding possessions)	Cur Total Balance	rent Period	% of Total Balance	Original Balance	At Issuance No. o	f Original Balance							
0.01 <= 1 Months in Arrears	11,979,446	121	2.77%	35,446,715	345	3.02%							
1.01 <= 2 Months in Arrears 2.01 <= 3 Months in Arrears	23,323,907 10,346,229	198 205	5.40% 2.39%	9,723,138 6,413,380	105 77	0.83% 0.55%							
3.01 <= 4 Months in Arrears 4.01 <= 5 Months in Arrears	6,641,028 6,395,150	58 52	1.54% 1.48%	1,162,327 1,336,819	15 20	0.10% 0.11%							
5.01 <= 6 Months in Arrears	2.295.289	52 18	0.53%	558,058	10	0.05%							
> 6 Months Total	8,744,041 69,725,089	57 709	2.02% 16.13%	2,444,505 57,084,941	23 595	0.21% 4.87%							
Delinquencies -A loan is classified as 'delinquent' if the arrears balance is greater	r than zero as at the date of the collater	al report rent Period			At Issuance								
Region	Total Balance	No	% of Balance	Original Balance	No o	f Original Balance							
East Anglia East Midlands	12,696,231 23,779,908	129 277	2.94% 5.50%	38,008,752 56,722,637	359 626	3.24% 4.84%							
London North	87,292,090 16,122,504	464 230	20.19% 3.73%	162,535,870 54,990,672	850 768	13.86% 4.69%							
Northern Ireland	3.240.110	51	0.75%	17.424.913	212	1.49%							
North West Scotland	47,635,826 16,633,013	560 228	11.02% 3.85%	126,711,412 51,481,777	1,426 672	10.81% 4.39%							
South East South West	120,580,941 29,802,503	858 265	27.89% 6.89%	362,299,120 90,256,745	2,421 744	30.90% 7.70%							
Wales	15,196,121	184	3.52%	38,908,220	462	3.32%							
West Midlands Yorks and Humber	31,293,683 28,018,511 432,291,441	358 374 3,978	7.24% 6.48% 100.00%	85,778,958 87,483,760	905 1,107 10,552	7.32% 7.46%							
Total Mortgage Size	Total Balance	No	100.00% % of Balance	1,172,602,834 Original Balance	10,552 No o	100.00% f Original Balance							
Less than or equal to 30K	4,080,115 17.486.878	209	0.94%	9,274,878	399	0.79%							
More than 30k up to and including 50K More than 50k up to and including 75K	47,728,968	427 764	11.04%	43,547,566 135,401,007	1,056 2,169	11.55%							
More than 75k up to and including 100K More than 100k up to and including 125K	60,475,874 72,510,096	696 649	13.99% 16.77%	169,434,793 174,755,133	1,952 1,569	14.45% 14.90%							
More than 125k up to and including 150K More than 150k up to and including 200K	55,861,909 78,808,785	409 462	12.92%	156,393,857 213,185,104	1,147	13.34% 18.18%							
More than 200k up to and including 400K	83,714,886	339	19.37%	234,614,971	940	20.01%							
More than 400K up to and including 500K More than 500k	4,953,179 6,670,753	11 12	1.15% 1.54%	22,703,326 13,292,200	50 24	1.94% 1.13%							
Total	432,291,441	3,978	100.00%	1,172,602,834	10,552	100.00%							

Mortgage Type	Total Balance	No	% of Balance	Original Balance		Original Balance
Owner Occupied Purchase	83,070,480	702	19.22%	324,970,208	2,592	27.71%
Owner Occupied Remortgage	112,194,212	1,035	25.95%	402,886,742	3,458	34.36%
Buy to Let	219,249,473	1,922	50.72%	362,750,367	3,102	30.94%
Right to Buy	17,777,276	319	4.11%	81,995,518	1,400	6.99%
Total	432,291,441	3,978	100.00%	1,172,602,834	10,552	100.00%
Interest Payment Type	Total Balance	No	% of Balance	Original Balance	No of	Original Balance
Capital & Interest	77.987.612	1,204	18.04%	396,716,840	4,723	33.83%
Interest Only	353,714,803	2,769	81.82%	774.097.458	5.815	66.02%
Mixed (Part & Part)	589,026	5	0.14%	1,788,536	14	0.15%
Total	432.291.441	3.978	100.00%	1.172.602.834	10.552	100.00%
LTV	Total Balance	No	% of Balance	Original Balance	No of	Original Balance
Less than or equal to 25%	2.242.278	104	0.52%	3,730,964	96	0.32%
More than 25% up to and including 50%	24,444,729	412	5.65%	49,772,592	701	4.24%
More than 50% up to and including 55%	11.612.222	156	2.69%	27.342.743	333	2.33%
More than 55% up to and including 60%	17.205.923	211	3.98%	31,185,558	371	2.66%
More than 60% up to and including 65%	22,924,419	248	5.30%	50.074.695	555	4.27%
More than 65% up to and including 70%	30.067.969	318	6.96%	64.032.578	655	5.46%
More than 70% up to and including 75%	36.692.511	331	8.49%	101.564.057	917	8.66%
More than 75% up to and including 80%	43.144.143	365	9.98%	142.258.393	1.268	12.13%
More than 80% up to and including 85%	54.358.840	438	12.57%	179.674.086	1,509	15.32%
More than 85% up to and including 90%	138.242.806	1.077	31.98%	387.521.718	3.110	33.05%
More than 90% up to and including 95%	29.497.647	183	6.82%	106.359.496	764	9.07%
More than 95% up to and including 95% More than 95% up to and including 100%	9.349.370	62	2.16%	28,535,217	266	2.43%
Over 100%	12.508.584	73	2.89%	550,737	200	0.05%
Total	432.291.441	3.978	100.00%	1.172.602.834	10.552	100.00%
Years to maturity of mortgages	Total Balance		% of Balance	Original Balance		Original Balance
0 and less than or equal to 5 years	23.317.180	No	5.39%	547.008	NO OF	0.05%
Greater than 5 years and less than or equal to 10 years	23,317,180 49,596,709	248 491	5.39%	547,008 60541566.67	8 541	0.05%
Greater than 10 years and less than or equal to 15 years	49,596,709	954	23.24%	104.100.022	1.000	5.16%
Greater than 15 years and less than or equal to 20 years	238,180,191	2,069	55.10%	230,094,235	1,993	19.62%
Greater than 20 years and less than or equal to 25 years	20,696,222	215	4.79%	705,695,848	6,345	60.18%
Greater than 25 years and less than or equal to 30 years	26,977	1	0.01%	71,624,155	665	6.11%
Greater than 30 years			0.00%			0.00%
Total	432,291,441	3,978	100.00%	1,172,602,834	10,552	100.00%
Property Type	Total Balance	<u>No</u> 88	% of Balance	Original Balance		Original Balance
Bungalow	9,658,682		2.23%	35,883,099	276	3.06%
Detached House	56,183,585	343	13.00%	186,247,489	1,059	15.88%
Flat/ Maisonnette	112,571,379	958	26.04%	240,881,569	2,111	20.54%
Semi- Detached House	92,963,705	920	21.50%	289,430,606	2,769	24.68%
Terraced House	160,914,090	1,669	37.22%	420,160,073	4,337	35.83%
Total	432.291.441	3,978	100.00%	1,172,602,836	10.552	100.00%

						10111001
Interest Rate Type	Total Balance	No	% of Balance	Original Balance	NO	of Original Balance
Base	298,950,260	2,516	69.15%	50,983,815	484	4.35%
Libor	133,341,181	1,462	30.85%	105,179,139	1,180	8.97%
Base Discount			0.00%	107,912,560	780	9.20%
Fixed- reverting to Base		-	0.00%	522,845,243	3,951	44.59%
Fixed- reverting to Libor		-	0.00%	348,715,291	3,377	29.74%
Libor Discount		-	0.00%	36,966,786	780	3.15%
Total	432,291,441	3,978	100.00%	1,172,602,834	10,552	100.00%
Asset Type	Balance	No	% of Balance	Original Balance	No	of Original Balance
Conforming- Buy to Let	219,249,473	1,922	50.72%	362,750,367	3,102	30.94%
Conforming- Self-Cert	79,700,787	594	18.44%	318,991,250	2,113	27.20%
Non-Conforming	133,341,181	1,462	30.85%	490,861,217	5,337	41.86%
Total	432,291,441	3,978	100.00%	1,172,602,834	10,552	100.00%
Self- Certification	Total Balance	No	% of Balance	Total Balance	No	of Original Balance
N	253,114,012	2,428	58.55%	503,101,623	5,053	42.90%
Y	179,177,429	1,550	41.45%	669,501,211	5,499	57.10%
Total	432,291,441	3,978	100.00%	1,172,602,834	10,552	100.00%

Issuer Priority of Payments	21 March 2014		
		Available Principal	
Available Revenue Receipts		Receipts	
Revenue Receipts from Mortgage Holders	2.923.508.44	Principal Receipts from Mortgage Holders	5,768,303,18
Swap Receipts	-	Income surplus for uncovered shortfall	- 1,121,980.84
Interest on GIC accounts	2,100.62	Principal Retained from the last period	100,656.53
From the Discount Reserve	·	Income retained	
General Reserve Fund Credit From Principal Receipts to cover Liquidity Shortfall	27,689,978.35		
Principal Receipts to cover Exploiting Shoritain Principal Recoveries	1.121.980.84		
UK Gilt Income	£0.00		
Less : Income retained	-		
Total	31,737,568.25	Total	4,746,978.87
Revenue Priority of Payments		Principal Priority of Payments	
(1) Trustee/ Security Trustee		(2) Principal paid to A2 note holders	4.643.900.33
(2) Paying Agent/ Registrar		(3) Principal paid to M note holders	.,
 (2) Paying Agent/ Registrar (3) Service Fees/ Cash Manager Fees/ Account Bank Fees 	155.706.69		
(4) Amounts due under the Liquidity Facility agreement			
(5) Class A Note Interest	575,660.47	(7) In respect of Senior Subordinated Loan	
(5) J1 VFN Interest Expense		(8) In respect of Junior Subordinated Loan	
(5) (ii) Fixed Interest / Basis Rate Swap Payments	15,162.32		
(6) Third Party Fees	33,967.42		
(7) Class M Note Interest	199,209.99		
(7) J2 VFN Interest Expense (8) Class B Note Interest	400 500 40	Retained Principal	103.078.54
(8) J3 VFN Interest Expense	163,563.42	Retaried Principal	103,076.54
(9) Class C Note Interest	203.209.24		
(9) J4 VFN Interest Expense			
(10) Maximum Required Amount	27,689,978.35		
(11) Expense loan interest	-		
(12) Expense loan principal repayment			
(13) Amounts due in relation to the Senior subordinated loan (14) Swap termination fee	81,850.13		
(15) Fees , cost and expenses not covered by Admin agreement fees above	33,497.80		
(16) Amounts due in relation to the Junior subordinated loan	173,162.89		
(17) Company profit	26,891.65		
(18) Retention if expense loan condition is true (19) K VFN Interest			
(20) K VFN interest (20) K VFN principal repayment			
(22) L VFN Interest	66.979.08		
(23) L VFN principal repayment	2,293,200.00		
(24) DPC Cash Payment	72.96		

		-				
Additional Information as at the most recent IPD	21 March 2014					
Opening Expense Loan Balance	£0.00					
Closing Expense Loan Balance Applied Principal	£0.00					
Retained Principal	£4,746,978.87 £103,078.54					
Loss Provision	£6,447,497.36	3				
Uncovered Shortfall	£0.00					
Income Retained	£0.00					
Excess Spread following Uncovered Shortfall	£2,675,654.50					
Excess Spread preceding Uncovered Shortfall	£2,675,654.50					
Annualised Excess Spread following Uncovered Shortfall Percentage	2.54%					
Annualised Excess Spread preceding Uncovered Shortfall Percentage	2.54%					
Reserve Balance at Transaction Close	£27,689,978.35	5				
Beginning Reserve Account Balance	£27,689,978.35	5				
Ending Reserve Account Balance	£27,689,978.35					
Change in the Reserve Account Balance Target Reserve Account Balance	£0.00 £27,689,978,35					
Available Liquidity Drawing Amount for the current IPD	£12,931,061.30					
Amortisation	£139,317.01					
Drawings under Liquidity Facility	£0.00					
Available Liquidity Drawing Amount for the next IPD	£12,791,744,29					
UK Gilts	21 March 2014					
UK Gilts Security International Securities number	GB00B0V3WX43	8				
Description	UKT 4 07 Sept 2016	5				
UK Gilt Nominal Amount	£137,490,000.00					
Coupon received in collection period Total Coupon received to date	£0.00 £12,389,044.57					
Total Coupon received to date	£12,389,044.57					
Assets and Liabilities Reconciliation as at the most recent IPD	21 March 2014	1				
Mortgages	432,735,895.08					
Provisions	(6,447,497					
Retained Principal	103,079					
Total principal access	426 204 470	-				
Total principal assets	426,391,476					
Total Liabilities - Notes	426,391,476					
Deal Participant Information	Distance Funding Ltd (DF)		Cash Bond Administra	Distance Frendly		
Administrator Web address	Platform Funding Ltd (PFL) www.platform.co.uk		Cash Bond Administra Web address	tcPlatform Funding Lto www.platform.co.uk	u (PTL)	
web abdress	www.piatrorm.co.uk		web address	www.pattorm.co.uk		
Sub-Administrator	Western Mortgage Services Ltd (W	MS)	Service Guarantor	Co-operative Bank p	lc.	
Web address	www.wmsl.co.uk		Web address	http://www.co-operativeba	ank.co.uk/investorrelations/debtir	vestors
Trustee	Capita IRG Trustees Ltd		Paying Agent	HSBC Bank plc		
Web address						
THEN BUILESS	www.capitafiduciary.co.uk		US Paying Agent	HSBC Bank USA, N	LA	
web autress			US Paying Agent	HODE BAIK USA, N	LA	
	The Royal Bank of Scotland,		US Paying Agent	HOBC Bark USA, N	LA	
Web address Lead Arrangers			US Paying Agent	HODE BAIK UOA, N	LA	
	The Royal Bank of Scotland,		US Paying Agent	HODE BAIK UOA, N		
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase	Dation Talances (*****				
Lead Arrangers Deal Triggers	The Royal Bank of Scotland, JPMorgan Chase Provider	Rating Triggers (M/F)			Action	
Lead Arrangers Deal Triggers Back up Cash Manager	The Royal Bank of Scotland, JPMorgan Chase Provider Citibank N.A., London Branch	Rating Triggers (M/F)				
Lead Arrangers Deal Triggers	The Royal Bank of Scotland, JPMorgan Chase Provider	Rating Triggers (M/F)				
Lead Arrangers Deal Triggers Back up Cash Manager	The Royal Bank of Scotland, JPMorgan Chase Provider Citibank N.A., London Branch	Rating Triggers (M/F)				
Lead Arrangers Deal Triggers Back up Cash Manager	The Royal Bank of Scotland, JPMorgan Chase Provider Citibank N.A., London Branch	L-term rating below				
Lead Arrangers Daal Triggers Back up Cash Manager Back up Servicer	The Royal Bank of Scotland, JPMorgan Chase Provider Glibberk N.A., London Branch Homeloan Management Limited	L-term rating below A1(Moodys), A+(Fitch). S-term rating below P-	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3	Status		
Lead Arrangers Deal Triggers Back up Cash Manager	The Royal Bank of Scotland, JPMorgan Chase Provider Citibank N.A., London Branch	L-term rating below A1(Moodys), A+(Fitch). S-term rating below P- 1(Mdys), F1 (Fitch)	Current Rating (M/F)			
Lead Arrangers Daal Triggers Back up Cash Manager Back up Servicer	The Royal Bank of Scotland, JPMorgan Chase Provider Glibberk N.A., London Branch Homeloan Management Limited	L-term rating below A1 (Moodys), A+(Fitch). S-term rating below P- 1(Mdys), F1 (Fitch) L-term rating below	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1, A+	Status		
Lead Arrangers Daal Triggers Back up Cash Manager Back up Servicer	The Royal Bank of Scotland, JPMorgan Chase Provider Glibberk N.A., London Branch Homeloan Management Limited	L-term rating below A1 (Moodys), A+(Fitch). S-term rating below P- 1(Mdys), F1 (Fitch) L-term rating below A1 (Moodys), A(Fitch).	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1, A+ S-Term/ L-term	Status		
Lead Arrangers Back up Cash Menager Back up Servicer Currency Sweps (\$ & €s)	The Royal Bank of Scotland, JPMorgan Chase Provider Disbank N.A., London Branch Homeban Management Limited JPMorgan Chase N.A	L-term rating below A1(Moodys), A+(Fitch). S-term rating below P- 1(Mdys), F1 (Fitch) L-term rating below A1(Moodys), A(Fitch). S-term rating below	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1, A+ S-Term/ L-term Mdys: P-1, Aa3	Status Satisfied		
Lead Arrangers Daal Triggers Back up Cash Manager Back up Servicer	The Royal Bank of Scotland, JPMorgan Chase Provider Glibberk N.A., London Branch Homeloan Management Limited	L-term rating below A1 (Moodys), A+(Fitch). S-term rating below P- 1(Mdys), F1 (Fitch) L-term rating below A1 (Moodys), A(Fitch).	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1, A+ S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1, A+	Status		
Lead Arrangers Back up Cash Menager Back up Servicer Currency Sweps (\$ & €s)	The Royal Bank of Scotland, JPMorgan Chase Provider Disbank N.A., London Branch Homeban Management Limited JPMorgan Chase N.A	L-term rating below A1(Moodys), A+(Fitch). S-term rating below P- 1(Mdys), F1 (Fitch) L-term rating below A1(Moodys), A(Fitch) S-term rating below P- 1(Mdys), F1 (Fitch)	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1, A+ S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1, A+ S-Term	Status Satisfied	Action	eralised Amount-
Lead Arrangers Back up Cash Manager Back up Cash Manager Back up Servicer Currency Swaps (\$ & €s) Backi Swap	The Royal Bank of Scotland, JPMorgan Chase Provider Dilibert R.A., London Branch Homeitan Management Lmited Information Management Lmited	L-term rating below A1(Moodys), A+(Fitch). S-term rating below P- 1(Mdys), F1 (Fitch) L-term rating below A1(Moodys), A(Fitch). S-term rating below	Current Rating (M/F) S-Term/ L-term Mdys: P-1, A33 Fitch: F1, A4 S-Term/ L-term Mdys: P-1, A35 Fitch: F1, A4 S-Term Not Prime(Mys),	Status Satisfied Satisfied		eralised Amount-
Lead Arrangers Deal Triggers Back up Cash Manager Back up Cash Manager Currency Swaps (\$ & €s) Basis Swap Internal GIC Account	The Royal Bank of Scotland, JPMorgan Chase Provider Celaterk N.A., London Branch Homeban Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank	L-term rating below A1 (Moodys), A+(Fich), S-term rating below P- 1(Mdys), F1 (Fich) L-term rating below A1 (Moodys), A(Fitch), S-term rating below P-1 (Mdys), F1 (Fitch) S-term rating below P-1 (Mdys), F1 e (Fitch)	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Fich: F1, A+ S-Term/ L-term Mdys: P-1, Aa3 Elstern L-term Mdys: P-1, Aa3 Elstern L-term Not Princ(Mys), B(Fich)	Status Satisfied Satisfied Breached	Action Deposits limited to Collate	eralised Amount-
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase Provider Dilibert R.A., London Branch Homeitan Management Lmited Information Management Lmited	L-term rating below A1(Modys), A+(Fitch). S-term rating below P- (IMdys), F1 (Fitch) L-term rating below P- 1(Mdys), F1 (Fitch) S-term rating below P-1 (Mdys), F1 (Fitch)	Current Rating (M/F) S-Tarri/ Lterm Mdys: F-1, Aa3 Fdx: F-1, Aa4 S-Term/ Lterm Mdys: F-1, Aa5 S-Term/ Lterm Mdys: F-1, Aa4 S-Term Mdys: F-1, Aa4 S-Term S-Term S-Term P-1Mdya), F-14 (Fitch)	Status Satisfied Satisfied	Action Deposits limited to Collate	eralised Amount-
Lead Arrangers Back up Cash Manager Back up Cash Manager Back up Servicer Currency Swaps (\$ & €s) Backi Swap	The Royal Bank of Scotland, JPMorgan Chase Provider Celaterk N.A., London Branch Homeban Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank	L-term rating below A1 (Modys), A+(Fich), S-term rating below P- 1(Mdys), F1 (Fitch) S-term rating below A1 (Modys), A(Fitch), S-term rating below P-1 (Mdys), F1 (Fitch) S-term rating below P-1 (Mdys), F1+ (Fitch)	Current Rating (M/F) S-Term/ L-term Mdys: P-1, A33 Fitch: F1, A4 S-Term/ L-term Mdys: P-1, A3 Fitch: F1, A4 S-Term (Mdys), BF(rich) S-Term (Mdys), BF(rich) S-Term (J-term	Status Satisfied Satisfied Breached	Action Deposits limited to Collate	eralised Amount-
Lead Arrangers Back up Cash Manager Back up Cash Manager Back up Servicer Currency Swaps (\$ & €s) Basis Swap Internal GIC Account External GIC Account*	The Royal Bank of Scotland, JPMorgan Chase Provider Dilibert R.A., London Branch Tometan Management Umited Information Management Umited IPMorgan Chase N.A JPMorgan Chase N.A The Cooperative Bank Bank of New York Melon	L-term rating below A1(Moodys), A+(Fich), S-term rating below P- 1(Mdys), F1 (Fich) L-term rating below A1(Moodys), A(Fitch) S-term rating below P- 1(Mdys), F1 (Fich) S-term rating below P- (Mdys), F1 (Fich) S-term rating below P- St-term rating below P-	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Frdo: F1, A+ S-Term Mdys: P-1, Aa3 Frdo: F1, A+ S-Term Not Prine(Mys), B/Fici0, S-Term, L-term Mys: P-1, Aa3	Satisfied Satisfied Breached Satisfied	Action Deposits imited to Collate	eralised Amount-
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase Provider Celaterk N.A., London Branch Homeban Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank	L-term rating below A1 (Modys), A+(Fich), S-term rating below P- 1(Mdys), F1 (Fitch) S-term rating below A1 (Modys), A(Fitch), S-term rating below P-1 (Mdys), F1 (Fitch) S-term rating below P-1 (Mdys), F1+ (Fitch)	Current Rating (M/F) S-Term/ L-term Mdys: P-1, A33 Fitch: F1, A4 S-Term/ L-term Mdys: P-1, A3 Fitch: F1, A4 S-Term (Mdys), BF(rich) S-Term (Mdys), BF(rich) S-Term (J-term	Status Satisfied Satisfied Breached	Action Deposits limited to Collate	eralised Amount-
Lead Arrangers Back up Cash Manager Back up Cash Manager Back up Servicer Currency Swaps (\$ & €s) Basis Swap Internal GIC Account External GIC Account*	The Royal Bank of Scotland, JPMorgan Chase Provider Distant Management Limited JPMorgan Chase N.A JPMorgan Chase N.A The Co-operative Bank Bank of New York Mellon JPMorgan Chase N.A	L-term rating below A1(Moodys), A+(Fitch), S-term rating below P- L-sem rating below A1(Modys), AF(itch), S-term rating below P-1 (Mdys), F1+(Fitch) S-term rating below P-1 (Mdys), F1+(Fitch) S-term rating below P-1 (Mdys), F1+(Fitch)	Current Rating (M/F) S-Term/ L-term Mdyr, F-1, A33 Fitch, F1, A4 S-Term/ L-term Mdyr, F-1, A3 Fitch, F1, A4 S-Term (L-term Mdyr, F1, A4 S-Term P1Mdy), F1- (Fitch) S-Term P1Mdy, F1, A3 Fitch, F1, A4	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase Provider Distant Management Limited JPMorgan Chase N.A JPMorgan Chase N.A The Co-operative Bank Bank of New York Mellon JPMorgan Chase N.A	L-term rating below A1(Moody), A-(Fitch), Seem rating below P- 110em rating below A1(Moody), A(Fitch), S-term rating below P-11(Mora), F1+(Fitch) S-term rating below P-1 (Mora), F1+(Fitch) S-term rating below P- (Mora), F1+(Fitch) S-term rating below P- (Mora), F1+(Fitch) S-term rating below P- (Mora), F1+(Fitch)	Current Rating (M/F) S-Term/ L-term Mdyr, F-1, A33 Fitch, F1, A4 S-Term/ L-term Mdyr, F-1, A3 Fitch, F1, A4 S-Term (L-term Not PirnetMdys), Not PirnetMdys), S-Term P1Mdys, F1, A3 Fitch, F1, A4	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers Deal Triggers Back up Cash Menager Back up Cash Menager Back up Cash Menager Back Devicer Currency Sweps (\$ & €s) Basis Swep Internal GIC Account External GIC Account* Liquidty Facility "As a result of the mining downgrade of Royal Bank of Scotland (RBS) last ve Information Sources	The Royal Bank of Scotland, JPMorgan Chase Provider Distant Management Limited JPMorgan Chase N.A JPMorgan Chase N.A The Co-operative Bank Bank of New York Mellon JPMorgan Chase N.A	Letern rating below At (Moodyn), A+(Fich), Stern rating below P- (IMdya), F1 (Fich) Letern rating below At (Moodyn, A-(Fich), Stern rating below P- (IMdya), F1 (Fich) Stern rating below P- (IMdya), F1 (Fich)	Current Rating (M/F) S-Term/ L-term Mdyr, F-1, A33 Fitch, F1, A4 S-Term/ L-term Mdyr, F-1, A3 Fitch, F1, A4 S-Term (L-term Not PirnetMdys), Not PirnetMdys), S-Term P1Mdys, F1, A3 Fitch, F1, A4	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers Deal Triggers Back up Cash Manager Back up Cash Manager Currency Sweps (\$ & €s) Basis Swap Internal GIC Account External GIC Account** Liquidity Facility **As a result of the rating downgrade of Royal Bank of Scotland (RBS) last ye Information Sources Point Contact	The Royal Bank of Scotland, JPMorgan Chase Perveder Collaber N.A. London Brench Homelson Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank Bank of New York Mellon Bank of New York Mellon	Leem rating below At (Moodyn, Leffrain). Sterm rating below P- (IMdya), F1 (Fitch) Leem rating below IMdya), F1 (Fitch) Sterm rating below P- (IMdya), F1 (Fitch) Sterm rating below P- (IMdya), F1 (Fitch) Sterm rating below P- (Fitch) Sterm rating below P- (Fitch) Rendike Vitanage Radike Vitanage	Current Rating (M/F) S-Term/ L-term Mdyr, F-1, A33 Fitch, F1, A4 S-Term/ L-term Mdyr, F-1, A3 Fitch, F1, A4 S-Term (L-term Not PirnetMdys), Not PirnetMdys), S-Term P1Mdys, F1, A3 Fitch, F1, A4	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers Deal Triggers Back up Cash Manager Back up Cash Manager Back up Cash Manager Currency Swaps (\$ & €s) Currency Swaps (\$ & €s) Rasis Swap Internal GIC Account External GIC Account** Liquidity Facility **As a result of the rating downgrade of Royal Bark of Scotland (RBS). last ye Mormation Sources Point Contact Email	The Royal Bank of Scotland, JPMorgan Chase Perveder Collaber N.A. London Brench Homelson Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank Bank of New York Mellon Bank of New York Mellon	Letern rating below At (Moodys, A, 4-(Fich). Setern rating below P- Modys, J, Fright). At (Moodys, A, (Fich). At (Moodys, A, (Fich). Setern rating below P- (Moys), F1 - (Fich). Setern rating below P- Molys, J, F1 - (Fich). Setern rating below P- (Moys), F1 - (Fich). Setern rating below P- Molys, J, F1 - (Fich). Setern rating below P- Modys, J, F1 - (Fich). Below Park Molion as the ner Produce Vitamer Below Reads Vitamers Below.	Current Rating (M/F) S-Term/ L-term Mdys: P-1, A33 Fitch: F1, A4 S-Term/ L-term Mdys: P-1, A33 Fitch: F1, A4 S-Term(L-term Mdys: P-1, A33 Fitch: F1, A4 S-Term P1Mdys), F1+ (Fitch) S-Term P1Mdys), F1+ (Fitch) S-Term P1Mdys), F1+ (Fitch)	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers Deal Triggers Back up Cash Manager Back up Cash Manager Back up Cash Manager Back up Cash Manager Back Swap Unternal GIC Account External GIC Account External GIC Account** Liquidhy Facility *** *** As a result of the mining downgrade of Royal Bank of Scotland (RBS) last yet Information Sources Point and Telephone Telephone	The Royal Bank of Scotland, JPMorgan Chase Perveder Collaber N.A. London Brench Homelson Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank Bank of New York Mellon Bank of New York Mellon	Learn rating below At (Moodys), A+(First). S-term rating below P- (Mayo), F1 (First) At (Moodys), AF(First) S-term rating below P- (Mayo), F1 (First) S-term rating below P-1 (Mayo), F1 (First) Resolution with anogen Resolution with anogen Resolution with anogen Resolution with anogen Advised P-10 2017 800	Current Rating (M/F) S-Term/ L-term Mdys: P-1, Aa3 Flats: F1, Aa3 Flats: F1, Aa Belly: F1, Aa Mdys: P-1, Aa3 Ellow, F1, Aa Not Prime(Mys), B(Fich) D-Term/ L-term Mdys: P-1, Aa3 Flats: F1, AA we otenal GIC account (Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	analised Amount-
Lead Arrangers Deal Triggers Back up Cash Manager Back up Cash Manager Back up Cash Manager Currency Swaps (\$ & €s) Currency Swaps (\$ & €s) Rasis Swap Internal GIC Account External GIC Account** Liquidity Facility **As a result of the rating downgrade of Royal Bark of Scotland (RBS). last ye Mormation Sources Point Contact Email	The Royal Bank of Scotland, JPMorgan Chase Perveder Collaber N.A. London Brench Homelson Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank Bank of New York Mellon Bank of New York Mellon	Learn rating below At (Moodyn, J., 4-Firsh). Sterm rating below P- (Mdwg), F1 (Firsh) Learn rating below Sterm rating below P- (Mdwg), F1 (Firsh) Mdwg), F1 (Firsh) Mdwg), F1 (Firsh) Sterm rating below P- (Mdwg), F1 (Firsh) Mdwg), F1 (Firsh) Sterm rating below P- (Mdwg), F1 (Firsh) Rating below P- (Firsh) At (Firsh) Rating below P- (Firsh) At (Firsh) Rating below P- (Firsh) At (Firsh) Rating below P- (Firsh) Rating below P- (Firsh) Rat	Current Rating (M/F) S-Term/ L-term Mdy:: F-1, A33 Fitch: F1, A4 S-Term/ L-term Mdy:: F-1, A3 Fitch: F1, A4 S-Term(Hots), S-Term Not Prime(Mdy), S-Term P1 Mdy, F1, A3 Fitch: F1, A4 we detenial GIC account (Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers Deal Triggers Back up Genkleringer Deal Vargers Deal Up Genkleringer Deal up Genkleringer Deal up Genklering Currency Swaps (\$ & €s) Basis Swap Internal GIC Account External GIC Account** Liquidity Facility "As a result of the rating downgrade of. Royal Bank of Scotland (RBS) last ye Internal GIC Account** Enail Telephone Fac	The Royal Bank of Scotland, JPHongan Chase Glaser MAL, London Branch Formelaar Management Limited JPHongan Chase N.A JPHongan Chase N.A Bank of New York Mellon JPHongan Chase N.A ar, the issuer has appointed Bank of N	Learn rating below At (Moodyn, A-(Firch), S-term rating below (Firch), L-term rating below (Firch), L-term rating below (Modyn), F1 (Firch) S-term rating below (Firch) (Modyn), F1 (Firch) (Modyn), F1 (Firch) (Firch) S-term rating below (Firch) (Firch) (Firch) S-term rating below (Firch) S-term rating below (Firch) S-term rating below (Firch) (F	Current Rating (M/F) S-Terrir/ Letern Milys: F-1, A3 Ftbt: F1, A4 S-Terrir, L-tern Milys: P1, A3 S-Terrir, L-tern Milys: P1, A3 Fitch: F1, A4 wedemal GIC account	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers Deal Triagers Back up Cash Menager Back up Cash Menager Back up Cash Menager Back up Servicer Currency Swaps (\$ & €s) Basis Swap Liternal GIC Account External GIC Account** Liguidhy Facility **As a result of the rating downgrade of Royal Bank of Scotland (RBS) last ye Mornal on Sources Point Contact Eral Telephone Fac Acount Acount Services Contact Cash Channels Context Contact Contact Contact Channels Context Contact Channels Context Contact Conta	The Royal Bank of Scotland, JPHongan Chase Glaser MAL, London Branch Formelaar Management Limited JPHongan Chase N.A JPHongan Chase N.A Bank of New York Mellon JPHongan Chase N.A ar, the issuer has appointed Bank of N	Letern rating below At (Moodys, A, 4-(Fich), Stern rating below P- (Mdwa), F1 (Fich) At (Moodys, A, (Fich), At (Moodys, A, (Fich), At (Moodys, A, (Fich), Stern rating below P- (Mdwa), F1 (Fich) Stern rating below P- (Mdwa), F1 (Fich) Stern rating below P- (Mdwa), F1 (Fich) B- Stern rating below P- (Mdwa), F1 (Fich) B- Stern rating below P- (Mdwa), F1 (Fich) Stern rating below P- (Mdwa), F1 (Fich) Stern rating below P- (Mdwa), F1 (Fich) Stern rating below P- (Hdwa), F1 (Fich) Stern	Current Rating (M/F) S-Terrir/ Letern Milys: F-1, A3 Ftbt: F1, A4 S-Terrir, L-tern Milys: P1, A3 S-Terrir, L-tern Milys: P1, A3 Fitch: F1, A4 wedemal GIC account	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers Deal Triggers Back up Genkleringer Deal Vargers Deal Up Genkleringer Deal up Genkleringer Deal up Genklering Currency Swaps (\$ & €s) Basis Swap Internal GIC Account External GIC Account** Liquidity Facility "As a result of the rating downgrade of. Royal Bank of Scotland (RBS) last ye Internal GIC Account** Enail Telephone Fac	The Royal Bank of Scotland, JPHongan Chase Glaser MAL, London Branch Formelaar Management Limited JPHongan Chase N.A JPHongan Chase N.A Bank of New York Mellon JPHongan Chase N.A ar, the issuer has appointed Bank of N	Learn rating below At (Moodyn, A-(Firch), S-term rating below (Firch), L-term rating below (Firch), L-term rating below (Modyn), F1 (Firch) S-term rating below (Firch) (Modyn), F1 (Firch) (Modyn), F1 (Firch) (Firch) S-term rating below (Firch) (Firch) (Firch) S-term rating below (Firch) S-term rating below (Firch) S-term rating below (Firch) (F	Current Rating (M/F) S-Terrir/ Letern Milys: F-1, A3 Ftbt: F1, A4 S-Terrir, L-tern Milys: P1, A3 S-Terrir, L-tern Milys: P1, A3 Fitch: F1, A4 wedemal GIC account	Status Satisfied Satisfied Breached Satisfied Inactive	Action Deposits limited to Collat E2m N/A	eralised Amount-
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase Claisent Management Limited JPMorgan Chase N.A JPMorgan Chase N.A The Co-operative Bank Bank of New York Mellon JPMorgan Chase N.A The Co-operative Bank.	Learn rating below At (Moodyn, Ar-(Firch). Sterm rating below P-1 (Modyn, F. (Firch). Learn rating below Sterm rating below P-1 (Modyn, F. (Firch). Sterm rating below P-1 (Modyn, F. (Firch). Readia Vitalianes Color Readia Vitalianes Color Readia Vitalianes Color Readia Vitalianes Color Ster Stern Review P-1 (Modyn, F. (Firch). Readia Vitalianes Color Readia Vitalianes Color National Statistics Colo	Current Rating (M/F) S-Term/ L-term Mdy:: P-1, A33 Fitch: F1, A4 S-Term/ L-term Mdy:: P-1, A33 Fitch: F1, A4 S-Term(L-term Mdy:: P-1, A33 Fitch: F1, A4 S-Term (L-term Mdy:: P-1, A33 Fitch: F1, A4 we detmal GIC account (Satisfied Satisfied Breached Satisfied Inactive provider with effect from	Action Deposits limited to Collat E2m NVA NVA nt 11.04.2013	eralised Amount-
Lead Arrangers Deal Triggers Back up Servicer Back up Servicer Currency Swaps (\$ & €s) Basis Swap Internal GIC Account External GIC Account* Liquidry Faolity "As a result of the mining downgrade of Royal Bank of Scotland (RBS) last up Information Sources Point Contact Email Fac Facil Fac Address Reports Distribution Channels Loan Leed Data and Liability Mediling Report Frequency	The Royal Bank of Scotland, JPMorgan Chase Provider Cilibark R.A., London Branch Fornestan Management Limited JPMorgan Chase N.A JPMorgan Chase N.A Bank of New York Mellon JPMorgan Chase N.A ar, the issuer has appointed Bank of N The Co-operative Bank, 20th Pisor, M Bar	Lemm rating below At (Moodys, A. F(Fach). Semm rating below P- (Mdys), F. F(Fach) At (Moodys), A. F(Fach). Semm rating below P- (Mdys), F. F(Fach) (Mdys), F. F(Fach) Semm rating below P- (Mdys), F. F. (Fach) Semm rating below P- (Mdys), F. F. (Fach) New York Melon as the net Platform Radiks Vitnange, Marking P. (Fach) Platform Radiks Vitnange, Marking P. (Fach) (Mdys), F. (Fach) (Mdys),	Current Rating (M/F) S-Term/ L-term Mdy:: P-1, A33 Ftdt:: F1, A4 S-Term/ L-term Mdy:: P-1, A33 Ftdt:: F1, A4 Not Prine(Mys), B(Ficio) S-Term F1 + (Fich), Not Prine(Mys), B(Ficio) S-Term F1 + (Fich), Wigh:: P-1, A3 Ftdt:: F1, A4 w external GIC account () w external GIC account ()	Satisfied Satisfied Satisfied Breached Satisfied Inactive wrowider with effect from	Action Action Deposits limited to Collat E2m NA m 11.04.2013 rs (as such terms are	eralised Amount-
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase Collaber A.A. London Branch Goldania Management Limited JPMorgan Chase N.A. JPMorgan Chase N.A. The Co-operative Bank. Bank of New York Melton JPMorgan Chase N.A. JPMorgan Chase N.A. Bank of New York Melton JPMorgan Chase N.A. Bank of December 2014 (State State S	Lemm rating below At (Moodys, A. F(Fach). Semm rating below P- (Mdys), F. F(Fach) At (Moodys), A. F(Fach). Semm rating below P- (Mdys), F. F(Fach) (Mdys), F. F(Fach) Semm rating below P- (Mdys), F. F. (Fach) Semm rating below P- (Mdys), F. F. (Fach) New York Melon as the net Platform Radiks Vitnange, Marking P. (Fach) Platform Radiks Vitnange, Marking P. (Fach) (Mdys), F. (Fach) (Mdys),	Current Rating (M/F) S-Term/ L-term Mdy:: P-1, A33 Ftdt: F1, A4 S-Term/ L-term Mdy:: P-1, A33 Ftdt: F1, A4 Not Prine(Mys), B(Ficio) S-Term F1 + (Fich), Not Prine(Mys), B(Ficio) S-Term F1 + (Fich), Wdy:: P-1, A3 Ftdt: F1, A4 w external GIC account (Satisfied Satisfied Satisfied Breached Satisfied Inactive wrowider with effect from	Action Action Deposits limited to Collat E2m NA m 11.04.2013 rs (as such terms are	eralised Amount-
Lead Arrangers Deal Triggers Back up Cash Manager Back up Cash Manager Back up Cash Manager Currency Sweps (\$ 4 €s) Basis Swep Internal GIC Account External GIC Account* Liquidry Facility **As a result of the rating downgrade of Royal Bark of Scotland (RBS) last ye Information Sources Point Contact Facuat Pace Data and Liability Modelling Address Reports Detriction Channels Long Leng Data and Liability Modelling Address Internat GIC Account+ Internation This document is directed at persons in the UK and other EEA countries who defined by the rule of the Facinaci Count Autorohy, Nothing In this docum	The Royal Bank of Scotland, JPMorgan Chase Provider Frender Internet An London Branch Internet An London Branch IPMorgan Chase N A JPMorgan Chase N A Bank of New York Mellon JPMorgan Chase N A Bank of New York Mellon JPMorgan Chase N A IThe Co-operative Bank Bank of New York Mellon IPMorgan Chase N A IThe Co-operative Bank of N Ithe Issuer Internet Bank of New York Mellon Ithe Issuer Internet Bank of New York Mellon Ithe Issuer Internet Bank of New York Mellon Ithe Issuer Internet Ithe Issuer Internet	L-term rating below At (Moody), A. (-Fitch). S-term rating below P- (Mdya), P. (Fitch). At (Moody), A. (Fitch). At (Moody), A. (Fitch). T. (May), P. (-Fitch). T. (May), P. (-Fitch). S-term rating below P- (Mdya), P. (-Fitch). S-term rating below P- (Mdya), F1- (Fitch). Fitch Below P- (Holy), F1- (Fitch). Fitch Below	Current Rating (M/F) S-Tern/ L-term Mdy:: P-1, A33 Fidt:: F1, A4 S-Term/ L-term Mdy:: P-1, A33 Fidt:: F1, A4 S-Term/ L-term S-Term/ L-term P1Mdy); P-1 (Fich) S-Term P1Mdy); P-1 (Fich) S-Term P1Mdy (Fich) S-Term S-	Satisfied Satisfied Satisfied Inactive rowider with effect from	Action Deposits limited to Collat E2m N/A N/A n11.04.2013 T6 (ds such terms are y jurisdiction.	eralised Amount-

The **co-operative** bank