Leek Finance Number 17 PLC													
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Issuer	Leek Finance Number 17 PLC												
Stock Exchange Listing Publishing Date	London 31 March 2015												
Reporting Period Start Date	01 February 2015												
Reporting Period End Date Legal Maturity	28 February 2015 21 December 2037												
Most Recent/Current Quarterly Interest payment date Previous Quarterly Interest Payment Date	23 March 2015 22 December 2014												
Next Quarterly Interest Payment Date	22 June 2015												
Note Summary for the most Recent/Current IPD	Class A1a XS0249471730	Class A1b XS0249473512	Class A2a	Class A2b	Class A2c XS0249475723	Class Mc	Class Ba XS0249476531	ClassBc	Class Cc XS0249478073	Class J1 VFN	Class J2 VFN	Class J3 VFN	Class J4 VFN
International Securities number Original Ratings (S&P/ Moody's/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 (Moody's/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	22-Dec-14 23-Mar-15	22-Dec-14 23-Mar-15	22-Dec-14 23-Mar-15	22-Dec-14 23-Mar-15	22-Dec-14 23-Mar-15	22-Dec-14 23-Mar-15	22-Dec-14 23-Mar-15	n/a n/a	n/a n/a	n/a n/a	n/a n/a
Accrual period (days)	n/a	n/a	91	91	91	91	91	91	91	n/a	n/a	n/a	n/a
Previous factor Current factor	0.000	0.000	31.349 30.578	31.349 30.578	31.349 30.578	100.000	100.000	100.000	100.000 100.000	0.000	0.000	0.000	0.000
Credit Enhancement- Original	0.00%	0.00%	15.45%	15.45%	15.45%	9.13%	4.88%	4.88%	2.00%	0.00%	0.00%	0.00%	0.00%
Credit Enhancement- Current Currency	n/a Sterling	n/a US Dollars	80.83% Sterling	80.83% Dollar	80.83% Euro	62.34% Euro	49.90% Sterling	49.90% Euro	41.50% Euro	0.00% Sterling	0.00% Sterling	0.00% Sterling	0.00% Sterling
Original Principal Balance	£87,000,000.00	\$235,000,000.00	£270,000,000.00	\$462,000,000.00 \$144,832,380.00	€365,000,000.00	€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 Beginning Balance prior to payment Total Ending Balance subsequent to payment	£0.00 £0.00	\$0.00 \$0.00	£84,642,300.00 £82,560,600.00	\$144,832,380.00 \$141,270,360.00	€114,423,850.00 €111,609,700.00	€105,600,000.00 €105,600,000.00	£22,000,000.00 £22,000,000.00	€39,500,000.00 €39,500,000.00	€48,000,000.00 €48,000,000.00	£0.00 £0.00	£0.00 £0.00	£0.00 £0.00	£0.00 £0.00
Total Principal Payments Total Interest Payments	£0.00	\$0.00	£2,081,700.00 £177,174.00	\$3,562,020.00 \$192,977.40	€2,814,150.00 €103,842.50	€0.00 €143,880.00	£0.00 £81,155.80	€0.00 €99,749.35	€0.00 €218,280.00	£0.00	£0.00	£0.00	£0.00 £0.00
Reference Rate	£0.00 3 month £ libor	\$0.00 US \$ libor	3 month £ libor	US \$ libor	3 month Euribor	3 month Euribor	3 month £ libor	3 month Euribor	3 month Euribor	£0.00 3 month £ libor	£0.00 3 month £ libor	£0.00 3 month £ libor	3 month £ libor
Day Count Convention Relevant Margin	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 0.92000%	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 1.72000%
Coupon Reference Rate	0.00000%	0.00000%	0.55963%	0.24710%	0.07900%	0.07900%	0.55963%	0.07900%	0.07900%	0.55963%	0.55963%	0.55963%	0.55963%
Current Coupon Coupon Amount	0.00000% £0.00	0.00000% \$0.00	0.83963% £177,174.00	0.52710% \$192,977.40	0.35900% €103,842.50	0.53900% €143,880.00	1.47963% £81,155.80	0.99900% €99,749.35	1.79900% €218,280.00	0.83963% £0.00	1.01963% £0.00	1.47963% £0.00	2.27963% £0.00
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
Cumulative Interest Shortfall Original Weighted Average Life (Using pricing CPR)	£0.00 0.56	£0.00 0.56	£0.00 2.98	£0.00 2.98	£0.00 2.98	£0.00 5.19	£0.00 5.19	£0.00	£0.00 5.19	£0.00	£0.00	£0.00	£0.00
Issue 6th June 2011	Class K VFN	Class L VFN	Class N VFN	2.00	2.00	0.19	0.19	0.18	0.18				
International Securities number Original Principal Balance (VFN Drawdown 06/June/2011)	N/A £149,712,861.00	N/A £13,907,300.00	N/A £2,000,000.00										
Total Opening Balance prior to payment	£143,341,561.00	£0.00	£2,000,000.00										
Total Ending Balance subsequent to payment (Including Deferred Interest) Total Principal Payments	£143,341,561.00 £0.00	£0.00 £0.00	£2,000,000.00 £0.00										
Total Interest Payments	£0.00	£0.00	£300.60										
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% £0.00	0.55963% £300.60										
Current Coupon	2.20064%	6.00000%	0.0596300%										
Capitalised Interest (deferred interest this quarter)	£0.00	£0.00	n/a										
	A. 5												
Currency in which the portfolio data is reported Original Total Number of Residential Mortgage Loans	Sterling 10,552												
Current loan-to-value ratio at transaction close	78.39%												
Current Total Number of Residential Mortgage Loans Original Total Value of Residential Mortgage Loans	3,741 £1,172,602,834												
Original Loan to Value Ratio Current Loan to Value Ratio	78.39% 77.29%												
Weighted Average Interest Rate at Transaction Close	5.23%												
Weighted Average Interest Rate (pre Swap) at the end of the period	2.58%												
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	348,594,018 117,419.34												
Net Losses for the period Cumulative Net Loss	20,459,271.09												
Average Loss Severity for the current period Average loss severity since transaction close	33.77% 23.91%												
Outstanding Repossession	Total Principal Balance	No	% of Total Balance										
Outstanding Possessions at the start of the period Number of repossessions during the period	£252,083.39 £0.00	3	0.06%										
Outstanding Possessions at the end of the period Residential Mortgage Loan Principal Balance at Start of the period	£252,145.33	3	0.06%										
Residential Mortgage Loan Principal Balance at Start of the period Repurchases/Buy Backs during the period	402,982,871.98	3,749											
Current Residential Mortgage Loan Principal Balance	401,890,509.63	3,741											
Principal Payment Rate (Monthly) Annualised PPR Speed (Based on monthly principal payment rate)	0.24%												
Losses in quarter as % bonds issued	0.010%												
Cumulative losses as % bonds issued Number of properties sold in period (Incl. LPA sales)	1.75%												
Bonds outstanding as % of original bonds issued Cumulative Principal Balance of all Properties Sold	34.07%												
Principal Balance of Properties Sold in Period	£85,562,637.60 £347,667.75												
Weighted Average Seasoning (Months) Total Balance of Further Advances	112 £3,343,754.92												
Delingueney Rand (excluding percentions)		rent Period	/ of Total Delega	Original Delege	At Issuance	f Original Palana							
Delinguency Band (excluding possessions) 0.01 <= 1 Months in Arrears	Total Balance 8,464,109	87	% of Total Balance 2.11%	Original Balance 35,446,715	345	f Original Balance 3.02%							
1.01 <= 2 Months in Arrears	17,577,998	161	4.38%	9,723,138	105	0.83%							
2.01 <= 3 Months in Arrears 3.01 <= 4 Months in Arrears	9,183,472 5,607,767	186 48	2.29% 1.40%	6,413,380 1,162,327	77 15	0.55%							
4.01 <= 5 Months in Arrears 5.01 <= 6 Months in Arrears	2,750,056 2,178,005	24 18	0.69%	1,336,819 558.058	20 10	0.11%							
5.01 <= 6 Months in Arrears > 6 Months	2,178,005 6,264,448	53	0.54% 1.56%	2,444,505	10 23	0.21%							
Total Delinquencies -A loan is classified as 'delinquent' if the arrears balance is greater	52,025,854 than zero as at the date of the collater	al report	12.98%	57,084,941	595	4.87%							
	Cur	rent Period			At Issuance	1							
Region East Anolia	Total Balance 11.460.693	<u>No</u> 118	% of Balance 2.86%	Original Balance 38.008.752	<u>No c</u> 359	f Original Balance 3.24%							
East Midlands	22,027,315	263	5.49%	56,722,637	626	4.84%							
London North	80,696,512 14,960,082	435 215	20.13% 3.73%	162,535,870 54,990,672	850 768	13.86% 4.69%							
Northern Ireland	2,658,671	46	0.66%	17,424,913	212	1.49%							
North West Scotland	44,529,221 15,590,383	530 216	11.11% 3.89%	126,711,412 51,481,777	1,426 672	10.81% 4.39%							
South East	111,728,934 27,303,473	800 247	27.87%	362,299,120 90,256,745	2,421 744	30.90%							
South West Wales	14,612,733	179	6.81% 3.65%	38,908,220	462	7.70% 3.32%							
West Midlands Yorks and Humber	28,960,700 26,343,300	337 355	7.22%	85,778,958 87,483,760	905 1.107	7.32% 7.46%							
Total	400,872,017	3,741	100.00%	1,172,602,834	10,552	100.00%							
Mortgage Size Less than or equal to 30K	Total Balance 4.478.443	<u>No</u> 234	% of Balance 1.12%	Original Balance 9.274.878	<u>No o</u> 399	f Original Balance 0.79%							
More than 30k up to and including 50K	16,777,929	409	4.19%	43,547,566	1,056	3.71%							
More than 50k up to and including 75K More than 75k up to and including 100K	44,833,663 55,599,465	717 639	11.18% 13.87%	135,401,007 169,434,793	2,169 1,952	11.55% 14.45%							
More than 100k up to and including 125K	68,083,575	609	16.98%	174,755,133	1,569	14.90%							
More than 125k up to and including 150K More than 150k up to and including 200K	51,418,515 73,068,844	376 427	12.83% 18.23%	156,393,857 213,185,104	1,147 1,246	13.34% 18.18%							
More than 200k up to and including 400K	77,053,723	311	19.22%	234,614,971	940	20.01%							
More than 400K up to and including 500K More than 500k	4,028,705 5,529,155	9 10	1.00% 1.38%	22,703,326 13,292,200	50 24	1.94% 1.13%							
Total	400,872,017	3,741	100.00%	1,172,602,834	10,552	100.00%							

Mortgage Type	Total Balance	No	% of Balance	Original Balance		Original Balance
Owner Occupied Purchase	76,583,006	659	19.10%	324,970,208	2,592	27.71%
Owner Occupied Remortgage	104,234,772	979	26.00%	402,886,742	3,458	34.36%
Buy to Let	204,555,953	1,814	51.03%	362,750,367	3,102	30.94%
Right to Buy	15,498,287	289	3.87%	81,995,518	1,400	6.99%
Total	400,872,017	3,741	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	69.393.137	1,127	17.31%	396,716,840	4,723	33.83%
Interest Only	330,909,234	2,609	82.55%	774.097.458	5.815	66.02%
Mixed (Part & Part)	569,647	5	0.14%	1,788,536	14	0.15%
Total	400,872,017	3,741	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%	2,495,539	119	0.62%	3,730,964	96	0.32%
More than 25% up to and including 50%	24,192,945	428	6.04%	49,772,592	701	4.24%
More than 50% up to and including 55%	12.176.019	156	3.04%	27.342.743	333	2.33%
More than 55% up to and including 60%	17,799,733	208	4.44%	31,185,558	371	2.66%
More than 60% up to and including 65%	22.072.440	262	5.51%	50.074.695	555	4.27%
More than 65% up to and including 70%	26.559.090	266	6.63%	64.032.578	655	5.46%
More than 70% up to and including 75%	31.549.807	276	7.87%	101.564.057	917	8.66%
More than 75% up to and including 80%	39.148.595	324	9.77%	142.258.393	1.268	12.13%
More than 80% up to and including 85%	50.059.960	399	12.49%	179.674.086	1,509	15.32%
More than 85% up to and including 90%	129.716.853	1.016	32.36%	387.521.718	3,110	33.05%
More than 90% up to and including 95%	28.309.435	174	7.06%	106.359.496	764	9.07%
More than 95% up to and including 100%	8,905,642	59	2.22%	28,535,217	266	2.43%
Over 100%	7.885.959	54	1.97%	550,737	7	0.05%
Total	400.872.017	3.741	100.00%	1.172.602.834	10.552	100.00%
Years to maturity of mortgages	Total Balance	No	% of Balance	Original Balance		Original Balance
0 and less than or equal to 5 years	25.978.042	279	6.48%	547.008	8	0.05%
Greater than 5 years and less than or equal to 10 years	51.084.218	502	12.74%	60541566.67	541	5.16%
Greater than 10 years and less than or equal to 15 years	114.964.837	1.116	28.68%	104.100.022	1.000	8.88%
Greater than 15 years and less than or equal to 20 years	192.287.261	1,677	47.97%	230.094.235	1,993	19.62%
Greater than 20 years and less than or equal to 25 years	16.557.659	167	4.13%	705.695.848	6.345	60.18%
Greater than 25 years and less than or equal to 25 years Greater than 25 years and less than or equal to 30 years	10,007,009	167	4.13%	71.624.155	665	6.11%
Greater than 30 years	-	-	0.00%	/ 1,024,100	600	0.00%
Total	400.872.017	3.741	100.00%	1.172.602.834	10.552	100.00%
Property Type	Total Balance		% of Balance	Original Balance		Original Balance
Bungalow	8,699,478	<u>No</u> 80	% of Balance 2.17%	35.883.099	276	3.06%
Detached House	8,699,478 50,944,952	311	2.17%	35,883,099	1,059	3.06%
Elat/ Maisonette	103.487.496	311	12.71% 25.82%		1,059	15.88%
Flat/ Maisonette Semi- Detached House	103,487,496 87,233,940	896	25.82%	240,881,569 289,430,606	2,111 2,769	20.54%
Semi- Detached House Terraced House	87,233,940	1.578	21.76%	289,430,606 420 160 073	2,769	24.68%
Total	400.872.017	1,578	37.54%	1.172.602.836	4,337	35.83%

Interest Rate Type	Total Balance	No	% of Balance	Original Balance	No of O	riginal Balance
Base	277,880,517	2,368	69.32%	50,983,815	484	4.35%
Libor	122,991,501	1,373	30.68%	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	400,872,017	3,741	100.00%	1,172,602,834	10,552	100.00%
Asset Type	Balance	No	% of Balance	Original Balance	No of O	riginal Balance
	Balance 204,555,953	1,814	% of Balance 51.03%	Original Balance 362,750,367	No of O 3,102	riginal Balance 30.94%
Conforming- Buy to Let						
Asset Type Conforming- Buy to Let Conforming- Self-Cert Non-Conforming	204,555,953	1,814	51.03%	362,750,367	3,102	30.94%
Conforming- Buy to Let Conforming- Self-Cert	204,555,953 73,324,564	1,814 554	51.03% 18.29%	362,750,367 318,991,250	3,102 2,113	30.94% 27.20%
Conforming- Buy to Let Conforming- Self-Cert Non-Conforming	204,555,953 73,324,564 122,991,501	1,814 554 1,373 3,741	51.03% 18.29% 30.68%	362,750,367 318,991,250 490,861,217	3,102 2,113 5,337 10,552	30.94% 27.20% 41.86%
Conforming- Buy to Let Conforming- Self-Cert Non-Conforming Total	204,555,953 73,324,564 122,991,501 400,872,017	1,814 554 1,373	51.03% 18.29% 30.68% 100.00%	362,750,367 318,991,250 490,861,217 1,172,602,834	3,102 2,113 5,337 10,552	30.94% 27.20% 41.86% 100.00%
Conforming- Buy to Let Conforming- Self-Cert Non-Conforming Total	204,555,953 73,324,564 122,991,501 400,872,017 Total Balance	1,814 554 <u>1,373</u> 3,741 <u>No</u>	51.03% 18.29% 30.68% 100.00% % of Balance	362,750,367 318,991,250 490,861,217 1,172,602,834 Total Balance	3,102 2,113 5,337 10,552 <u>No of O</u>	30.94% 27.20% 41.86% 100.00% riginal Balance

Issuer Priority of Payments	23 March 2015		
		Available Principal	
Available Revenue Receipts		Receipts	
Revenue Receipts from Mortgage Holders	2.676.952.19	Principal Receipts from Mortgage Holders	6.927.254.92
Swap Receipts	2,676,952.19	Income surplus for uncovered shortfall	- 840.074.93
Interest on GIC accounts	22.685.80	Principal Retained from the last period	102.604.57
From the Discount Reserve	22,000.00	Income retained	102,004.07
General Reserve Fund Credit	27.689.978.35	income retained	
From Principal Receipts to cover Liquidity Shortfall			
Principal Recoveries	840,074.93		
UK Gilt Income	£0.00)	
Less : Income retained		_	-
Total	31,229,691.27	Total	6,189,784.56
Revenue Priority of Payments		Principal Priority of Payments	
Revenue Friority of Fayments		Fincipal Flority of Fayments	
(1) Trustee/ Security Trustee	-	(2) Principal paid to A2 note holders	6,089,195.84
(2) Paying Agent/ Registrar	-	(3) Principal paid to M note holders	
(3) Service Fees/ Cash Manager Fees/ Account Bank Fees	204.955.82	(4) Principal paid to B note holders	
(4) Amounts due under the Liquidity Facility agreement	5,290.06	(5) Principal paid to C note holders	-
(5) Class A Note Interest	557,392.30	(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	13,550.30		
(6) Third Party Fees	34,932.37		
(7) Class M Note Interest	212,068.85		
(7) J2 VFN Interest Expense	-		
(8) Class B Note Interest	193,903.77	Retained Principal	100,588.72
(8) J3 VFN Interest Expense (9) Class C Note Interest			
(9) Class C Note Interest (9) J4 VFN Interest Expense	212,894.83		
(10) Maximum Required Amount	27.689.978.35		
(11) Expense loan interest	21,008,878.33		
(12) Expense loan principal repayment	-		
(13) Amounts due in relation to the Senior subordinated loan	85,258,83		
(14) Swap termination fee	-		
(15) Fees , cost and expenses not covered by Admin agreement fees above	24,124.87		
(16) Amounts due in relation to the Junior subordinated loan	180,374.39		
(17) Company profit (18) Retention if expense loan condition is true	-		
(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			
(23) L VFN principal repayment			
(24) DPC Cash Payment	1,814,966.54		

Additional Information as at the most securit IDD	23 March 2015	1			
Additional Information as at the most recent IPD Opening Expense Loan Balance	23 March 2015 £0.00				
Closing Expense Loan Balance	£0.00				
Applied Principal Retained Principal	£6,189,784.56 £100,588.72				
Loss Provision	£3,921,095.87				
Uncovered Shortfall Income Retained	£0.00 £0.00				
Excess Spread following Uncovered Shortfall	£2.104.724.64				
Excess Spread preceding Uncovered Shortfall	£2,104,724.64				
Annualised Excess Spread following Uncovered Shortfall Percentage Annualised Excess Spread preceding Uncovered Shortfall Percentage	2.09%				
Reserve Balance at Transaction Close	£27.689.978.35				
Beginning Reserve Account Balance Ending Reserve Account Balance	£27,689,978.35 £27,689,978.35				
Change in the Reserve Account Balance	£0.07				
Target Reserve Account Balance Available Liquidity Drawing Amount for the current IPD	£27,689,978.35 £12,124,775.95				
Amortisation	£182,675.88				
Drawings under Liquidity Facility	£0.00 £11,942,100.08				
Available Liquidity Drawing Amount for the next IPD Make Whole Ledger Original Balance	£1,942,100.08 £1,941,372.70				
Make Whole Ledger Period Start Balance	£0.00				
Make Whole Ledger Top Up During the Collection Period Make Whole Ledger Transfers to Principal Receipts	£1,941,372.70 £0.00				
Make Whole Ledger Period End Balance	£1,941,372.70				
UK Gilts UK Gilts Security International Securities number	23 March 2015 GB00B0V3WX43				
Description	UKT 4 07 Sept 2016				
UK Gilt Nominal Amount	£137,490,000.00				
Coupon received in collection period Total Coupon received to date	£0.00 £17,888,644.57				
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Assets and Liabilities Reconciliation as at the most recent IPD	23 March 2015				
Mortgages	401,890,509.63				
Provisions Retained Principal	(3,921,096 100,589				
Total principal assets	398,070,002				
Total Liabilities - Notes	398,070,003				
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Deal Participant Information					
Administrator Web address	Platform Funding Ltd (PFL)		Cash Bond Administra Web address	atcPlatform Funding Ltd	(PFL)
	www.platform.co.uk			www.platform.co.uk	
Sub-Administrator	Western Mortgage Services Ltd (W	MS)	Service Guarantor	Co-operative Bank pl	c
Web address	www.wmsLco.uk		Web address	http://www.co-operativeba	nk.co.uk/investorrelations/debtinvestors
Trustee	Capita IRG Trustees Ltd		Paying Agent	HSBC Bank plc	
Web address	www.capitafiduciary.co.uk		US Paying Agent	HSBC Bank USA, N.	A
	The Royal Bank of Scotland,				
Lead Arrangers	JPMorgan Chase				
L					
Deal Triggers	Provider	Rating Triggers (M/F)	Current Rating (M/F)	Status	Action
			all a second and a second a se		1
		L-term rating below A1(Moody's), A+(Fitch).	S-Term/ L-term		1
		S-term rating below P-	Mdys: P-1, Aa3	1	1
Currency Swaps (\$ & €s)	JPMorgan Chase N.A	1(Mdys), F1 (Fitch)	Fitch: F1, A+	Satisfied	
		L-term rating below A1(Moody's), A(Fitch).	S-Term/ L-term		1
		S-term rating below P-	Mdys: P-1, Aa3	L	1
Basis Swap	JPMorgan Chase N.A	1(Mdys), F1 (Fitch)	Fitch: F1, A+ S-Term	Satisfied	
		S-term rating below P-1	Not Prime(Mdvs).		Deposits limited to Collateralised Amount-
Internal GIC Account	The Co-operative Bank	(Mdys), F1+ (Fitch) S-term rating below P-1	B(Fitch)	Breached	£2m
External GIC Account**	Bank of New York Mellon	(Mdys), F1+ (Fitch)	P1Mdys), F1+ (Fitch)	Satisfied	1
			S-Term/ L-term		
Liquidity Facility	JPMorgan Chase N.A	S-term rating below P- 1(Mdys), F1 (Fitch)	Mdys: P-1, Aa3 Fitch: F1, A+	Inactive	N/A
		· · · · · · · · · · · · · · · · · · ·			
Back up Cash Manager Back up Servicer	Citibank N.A., London Branch Homeloan Management Limited	1			
**As a result of the rating downgrade of Royal Bank of Scotland (RBS) last year		ew York Mellon as the ne	w external GIC account	provider with effect from	11.04.2013
Information Sources Point Contact		Platforr Randika Vithanag			
Point Contact Email	ra	ndika.vithanage@cfs.coo	p		
Telephone		+44 (0) 161 201 780	9		
Fax Address	The Co-operative Bank,17th Floor, Mi	+44 (0)161 903 358	2		
Reports Distribution Channels	BI	comberg or http://www.co)-		
Loan Level Data and Liability Modelling Report Frequency		https://boeportal.co.uk/ti Monthl	h		
			<u>N</u>		
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This report is for information purposes only and is not intended as an offer or in decision whether to buy, hold or self notes (or other securities) or for any other	States or elsewhere vitation with respect to the purchase o purpose.	r sale of security. Reliance	e should not be placed o	on the information herei	n when making any
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