

Leek Finance Number 17 PLC

Issuer	Leek Finance Number 17 PLC
Stock Exchange Listing	London
Publishing Date	31 March 2012
Reporting Period Start Date	01 February 2013
Reporting Period End Date	28 February 2013
Legal Maturity	21 December 2037

Most Recent/Current Quarterly Interest payment date	21 March 2013
Previous Quarterly Interest Payment Date	21 December 2012
Next Quarterly Interest Payment Date	21 June 2013

Note Summary for the most recent/Current IPD	Class A1a	Class A1b	Class A2a	Class A2b	Class A2c	Class A3c	Class A4c	Class A5c	Class A6c	Class A7c	Class A8c	Class A9c	Class A10c	Class A11c	Class A12c	Class A13c	Class A14c	Class A15c
International Securities number	XS0249471730	XS0249473512	XS0249475137	XS0249475483	XS0249475723	XS0249476374	XS0249476531	XS0249476705	XS0249476873	XS0249477030	XS0249477187	XS0249477344	XS0249477501	XS0249477658	XS0249477815	XS0249477972	XS0249478129	XS0249478286
Original Ratings (S&P/Moodys/Fitch)	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA	AAA/AAA/AAA
Current Ratings (Moodys/Fitch)	n/a	n/a	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA	Aaa/AAA
Quarterly Interest Accrual Start Date	n/a	n/a	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12	21-Dec-12
Quarterly Interest Accrual End Date	n/a	n/a	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13	21-Mar-13
Accrual period (days)	n/a	n/a	90	90	90	90	90	90	90	90	90	90	90	90	90	90	90	90
Previous factor	0.000	0.000	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916	37.916
Current factor	0.000	0.000	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321	37.321
Credit Enhancement- Original	0.00%	0.00%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%	15.45%
Credit Enhancement- Current	n/a	n/a	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%	71.29%
Currency	Sterling	US Dollars	Sterling	Dollar	Euro	Euro	Sterling	Euro	Sterling	Euro	Sterling	Euro	Sterling	Euro	Sterling	Euro	Sterling	Euro
Original Principal Balance	£87,000,000.00	\$235,000,000.00	£270,000,000.00	\$482,000,000.00	€265,000,000.00	€105,600,000.00	£22,000,000.00	€39,500,000.00	£68,000,000.00	€108,921.25	£228,360.00	€228,360.00	£68,000,000.00	€108,921.25	£228,360.00	€228,360.00	£68,000,000.00	€108,921.25
Total Beginning Balance prior to payment	£0.00	\$0.00	£102,373,200.00	\$175,171,920.00	€138,393,400.00	€105,600,000.00	£22,000,000.00	€39,500,000.00	£68,000,000.00	€108,921.25	£228,360.00	€228,360.00	£68,000,000.00	€108,921.25	£228,360.00	€228,360.00	£68,000,000.00	€108,921.25
Total Ending Balance subsequent to payment	£0.00	\$0.00	£100,766,700.00	\$172,423,020.00	€136,221,650.00	€105,600,000.00	£22,000,000.00	€39,500,000.00	£68,000,000.00	€108,921.25	£228,360.00	€228,360.00	£68,000,000.00	€108,921.25	£228,360.00	€228,360.00	£68,000,000.00	€108,921.25
Total Principal Payments	£0.00	\$0.00	£1,606,500.00	\$2,748,900.00	€2,171,750.00	€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	£201,312.00	\$258,396.60	€160,198.50	€169,752.00	£77,979.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	€108,921.25
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 Euribor	3 month £ libor	3 month Euribor	3 month £ libor
Day Count Convention	Actual/365/366	Actual/360	Actual/365/366	Actual/360	Actual/360	Actual/360	Actual/365/366	Actual/360	Actual/365/366	Actual/360	Actual/365/366	Actual/360	Actual/365/366	Actual/360	Actual/365/366	Actual/360	Actual/365/366	Actual/365/366
Relevant Margin	0.00000%	0.00000%	0.00000%	0.28000%	0.28000%	0.46000%	0.92000%	0.92000%	1.72000%	0.28000%	0.46000%	0.92000%	0.92000%	1.72000%	0.28000%	0.46000%	0.92000%	0.92000%
Coupon Reference Rate	0.00000%	0.00000%	0.51750%	0.31000%	0.18300%	0.18300%	0.51750%	0.18300%	0.51750%	0.18300%	0.51750%	0.18300%	0.51750%	0.18300%	0.51750%	0.18300%	0.51750%	0.51750%
Current Coupon	0.00000%	0.00000%	0.79750%	0.59000%	0.46300%	0.64300%	1.43750%	1.03000%	1.90300%	0.79750%	0.59000%	0.46300%	0.79750%	1.03000%	1.90300%	0.79750%	0.59000%	2.23750%
Coupon Amount	£0.00	\$0.00	£201,312.00	\$258,396.60	€160,198.50	€169,752.00	£77,979.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	€108,921.25	£228,360.00	£228,360.00
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	£0.00	£0.00	£0.00	£0.00	£0.00
Cumulative 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
Original Weighted Average Life (Using pricing CPR)	0.56	0.56	2.98	2.98	2.98	5.19	5.19	5.19	5.19	5.19	5.19	5.19	5.19	5.19	5.19	5.19	5.19	5.19

Issue 6th June 2011	Class K VFN	Class L VFN	Class N VFN
International Securities number	N/A	N/A	N/A
Original Principal Balance (VFN Drawdown 06/June/2011)	£149,712,861.00	£13,907,300.00	£2,000,000.00
Total Opening Balance prior to payment	£147,902,961.00	£8,033,600.00	£2,000,000.00
Total Ending Balance subsequent to payment (including Deferred Interest)	£147,902,961.00	£6,827,700.00	£2,000,000.00
Total Principal Payments	£0.00	£1,205,900.00	£0.00
Total Interest Payments	£0.00	£118,922.04	£86.30
Reference Rate	Gilt Yield	n/a	3 month £ libor
Day Count Convention	Actual/Actual	Actual/365/366	Actual/365/366
Relevant Margin	n/a	n/a	n/a
Coupon Reference Rate	2.20064%	6.00000%	0.51750%
Coupon Amount	£0.00	£118,922.04	£86.30
Current Coupon	2.20064%	6.00000%	0.0175000%
Capitalised Interest (deferred interest this quarter)	£0.00	£0.00	n/a

Residential Mortgage Loans	Value	% of Total	
Original Total Number of Residential Mortgage Loans	10,552	78.39%	
Current loan-to-value ratio at transaction close	4,177	78.39%	
Original Total Value of Residential Mortgage Loans	£1,172,602,894	78.39%	
Original Loan to Value Ratio	78.80%	5.23%	
Weighted Average Interest Rate at Transaction Close	2.57%	0.37%	
Weighted average seasoning at Transaction Close	21.82	21.82	
Balance of the performing Loans	373,456,286	32.7%	
Net Losses for the period	86,817.49	23.75%	
Cumulative Net Loss	17,619,450.04	30.39%	
Average Loss Severity for the current period	30.39%	23.75%	
Average loss severity since transaction close	23.75%		
Outstanding Repossession	Total Principal Balance	No	% of Total Balance
Outstanding Possessions at the start of the period	£1,352,040.86	19	0.29%
Number of repossessions during the period	£162,922.10	2	0.04%
Outstanding Possessions at the end of the period	£1,228,910.22	16	0.27%
Residential Mortgage Loan Principal Balance at Start of the period	460,737,231.76	4,187	
Repurchases/Buy Backs during the period	-	-	
Current Residential Mortgage Loan Principal Balance	459,189,607.89	4,177	
Principal Payment Rate (Monthly)	4.20%	0.32%	
Annualised PPR Speed (Based on quarterly principal payment rate)	4.20%		
Losses in quarter as % bonds issued	0.007%		
Cumulative losses as % bonds issued	1.51%		
Number of properties sold in period	2		
Bonds outstanding as % of original bonds issued	38.63%		
Cumulative Principal Balance of all Properties Sold	£74,198,441.28		
Principal Balance of Properties Sold in Period	£286,052.74		
Weighted Average Seasoning (Months)	88		
Total Balance of Further Advances	£3,741,024.80		

Delinquency Band (excluding possessions)	Current Period			At Issuance		
	Total Balance	No	% of Total Balance	Original Balance	No	% of Original Balance
0.01 <= 1 Months in Arrears	15,571,436	133	3.0%	35,446,715	349	3.0%
1.01 <= 2 Months in Arrears	26,529,299	237	5.78%	9,723,138	105	0.83%
2.01 <= 3 Months in Arrears	12,243,576	219	2.87%	6,413,380	77	0.55%
3.01 <= 4 Months in Arrears	5,596,450	47	1.22%	1,162,327	15	0.10%
4.01 <= 5 Months in Arrears	4,544,416	41	0.99%	1,336,819	20	0.11%
5.01 <= 6 Months in Arrears	2,476,077	25	0.54%	558,058	10	0.05%
> 6 Months	17,679,953	108	3.85%	2,444,505	23	0.21%
Total	83,641,207	810	18.43%	57,084,941	595	4.87%

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

Region	Current Period			At Issuance		
	Total Balance	No	% of Balance	Original Balance	No	% of Original Balance
East Anglia	13,438,069	137	2.93%	38,008,752	131	3.24%
East Midlands	24,657,233	285	5.37%	56,722,637	626	4.84%
London	94,458,845	493	20.56%	162,535,870	850	13.86%
North	17,359,229	246	3.78%	54,990,872	788	4.69%
Northern Ireland	3,461,298	53	0.75%	17,424,913	212	1.49%
North West	50,265,895	585	10.94%	126,711,412	1,426	10.81%
Scotland	17,596,483	241	3.83%	51,481,777	672	4.39%
South East	128,327,289	904	27.94%	362,299,120	2,421	30.38%
South West	31,352,149	277	6.53%	90,256,745	744	7.70%
Wales	16,015,765	194	3.49%	38,908,220	462	3.32%
West Midlands	33,100,493	376	7.21%	85,778,958	905	7.32%
York and Humber	29,293,714	386	6.38%	87,483,760	1,107	7.46%
Total	459,326,403	4,177	100.00%	1,172,602,834	10,552	100.00%
Mortgage Size	Total Balance	No	% of Balance	Original Balance	No	% of Original Balance
Less than or equal to 30K	4,090,301	204	0.89%	9,274,878	399	0.79%
More than 30K up to and including 50K	17,363,197	424	3.78%	43,547,866	1,056	3.71%
More than 50K up to and including 75K	50,702,389	811	11.04%	135,401,007	2,169	11.55%
More than 75K up to and including 100K	64,556,661	742	14.05%	169,434,793	1,952	14.45%
More than 100K up to and including 125K	75,649,927	678	16.47%	174,755,133	1,569	14.90%
More than 125K up to and including 150K	69,581,963	443	13.19%	156,993,657	1,147	13.34%
More than 150K up to and including 200K	82,473,340	483	17.96%	213,185,104	1,246	18.18%
More than 200K up to and including 400K	90,298,345	365	19.66%	234,614,971	940	20.01%
More than 400K up to and including 500K	5,843,625	13	1.27%	22,703,328	50	1.94%
More than 500K	7,767,245	14	1.69%	13,292,200	24	1.13%
Total	459,326,403	4,177	100.00%	1,172,602,834	10,552	100.00%
Mortgage Type	Total Balance	No	% of Balance	Original Balance	No	% of Original Balance
Owner Occupied Purchase	68,838,978	743	14.99%	324,970,208	2,892	27.11%
Owner Occupied Remortgage	119,320,249	1,083	25.98%	402,886,742	3,458	34.36%
Buy to Let	231,824,341	2,000	50.47%	362,750,367	3,102	30.94%
Right to Buy	19,342,836	341	4.21%	81,995,516	1,400	6.89%
Total	459,326,403	4,177	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	86,199,378	1,274	18.77%	396,716,840	4,723	33.83%
Interest Only	372,521,286	2,899	81.19%	774,097,458	5,815	60.02%
Mixed (Part & Part)	605,759	5	0.13%	1,788,536	14	0.15%
Total	459,326,403	4,177	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%	2,243,518	89	0.49%	3,793,964	96	0.33%
More than 25% up to and including 50%	23,936,101	391	5.21%	49,772,592	701	4.24%
More than 50% up to and including 55%	11,108,966	153	2.42%	27,342,743	333	2.33%
More than 55% up to and including 60%	16,846,139	199	3.67%	31,185,558	371	2.66%
More than 60% up to and including 65%	23,426,657	256	5.10%	50,074,685	655	4.27%
More than 65% up to and including 70%	32,480,299	343	7.07%	64,032,578	655	5.46%
More than 70% up to and including 75%	41,347,525	382	9.00%	101,564,057	917	6.66%
More than 75% up to and including 80%	46,839,369	410	10.20%	142,258,393	1,288	12.13%
More than 80% up to and including 85%	57,592,134	461	12.54%	178,874,086	1,509	15.30%
More than 85% up to and including 90%	148,208,976	1,141	32.27%	387,521,718	3,110	33.05%
More than 90% up to and including 95%	32,531,207	206	7.08%	108,359,496	784	9.07%
More than 95% up to and including 100%	10,287,431	69	2.24%	28,535,217	286	2.49%
Over 100%	12,478,901	68	2.72%	550,737	7	0.05%
Total	459,326,403	4,177	100.00%	1,172,602,834	10,552	100.00%
Years to maturity of mortgages	Total Balance	No	% of Balance	Original Balance	No	% of Original Balance
0 and less than or equal to 5 years	24,328,521	243	5.30%	547,005	8	0.05%
Greater than 5 years and less than or equal to 10 years	46,587,810	476	10.14%	605,415,667	541	5.16%
Greater than 10 years and less than or equal to 15 years	106,109,884	980	23.10%	104,100,022	1,000	8.88%
Greater than 15 years and less than or equal to 20 years	259,649,630	2,245	56.53%	230,094,235	1,993	19.62%
Greater than 20 years and less than or equal to 25 years	22,650,558	233	4.93%	705,695,848	6,345	60.18%
Greater than 25 years and less than or equal to 30 years	-	-	0.00%	71,624,155	665	6.11%
Greater than 30 years	-	-	0.00%	-	-	0.00%
Total	459,326,403	4,177	100.00%	1,172,602,834	10,552	100.00%
Property Type	Total Balance	No	% of Balance	Original Balance	No	% of Original Balance
Bungalow	10,329,253	92	2.25%	35,883,099	276	3.06%
Detached House	58,307,474	354	12.69%	186,247,489	1,059	15.88%
Flat/Maisonette	129,811,998	1,017	28.30%	240,981,569	2,111	20.54%
Semi-Detached House	100,063,570	970	21.78%	289,430,606	2,769	24.68%
Terraced House	169,814,107	1,744	36.97%	420,160,073	4,337	35.83%
Total	459,326,403	4,177	100.00%	1,172,602,836	10,552	100.00%
Interest Rate Type	Total Balance	No	% of Balance	Original Balance	No	% of Original Balance
Base	316,221,412	2,626	68.84%	50,983,815	484	4.35%
Libor	143,104,991	1,551	31.16%	105,179,139	1,180	8.97%
Base Discount	-	-	0.00%	107,812,560	780	9.20%
Fixed-reverting to Base	-	-	0.00%	522,845,243	3,951	44.69%
Fixed-reverting to Libor	-	-	0.00%	348,715,291	3,377	29.74%
Libor Discount	-	-	0.00%	38,966,796	780	3.15%
Total	459,326,403	4,177	100.00%	1,172,602,834	10,552	100.00%
Asset Type	Total Balance	No	% of Balance	Original Balance	No	% of Original Balance
Conforming-Buy to Let	231,824,341	2,000	50.47%	362,750,367	3,102	30.94%
Conforming-Self-Cert	84,397,072	626	18.37%	318,991,250	2,113	27.20%
Non-Conforming	143,104,991	1,551	31.16%	490,861,217	1,551	41.86%
Total	459,326,403	4,177	100.00%	1,172,602,834	10,552	100.00%
Self-Certification	Total Balance	No	% of Balance	Total Balance	No	% of Original Balance
N	268,577,995	2,542	58.47%	503,010,623	5,053	42.90%
Y	190,748,408	1,635	41.53%	669,591,211	1,635	57.10%
Total	459,326,403	4,177	100.00%	1,172,602,834	10,552	100.00%

Issuer Priority of Payments		21 March 2013	
Available Revenue Receipts		Available Principal Receipts	
Revenue Receipts from Mortgage Holders	3,391,060.70	Principal Receipts from Mortgage Holders	4,444,441.42
Swap Receipts	-	Income surplus for uncovered shortfall	-
Interest on GIC accounts	1,529.69	Principal Retained from the last period	155,505.48
From the Discount Reserve	-	Income retained	206,389.31
General Reserve Fund Credit	27,689,978.35		
From Principal Receipts to cover Liquidity Shortfall	-		
Principal Recoveries	-		
UK Gilt Income	£0.00		
Less : Income retained	-		
	<u>206,389.31</u>		
Total	30,576,179.43	Total	4,806,336.21
Revenue Priority of Payments		Principal Priority of Payments	
(1) Trustee/ Security Trustee	-	(2) Principal paid to A2 note holders	4,699,184.86
(2) Paying Agent/ Registrar	-	(3) Principal paid to M note holders	-
(3) Service Fees/ Cash Manager Fees/ Account Bank Fees	173,366.45	(4) Principal paid to B note holders	-
(4) Amounts due under the Liquidity Facility agreement	5,903.32	(5) Principal paid to C note holders	-
(5) Class A Note Interest	635,652.05	(7) In respect of Senior Subordinated Loan principal	-
(5) J1 VFN Interest Expense	-	(8) In respect of Junior Subordinated Loan principal	-
(5) (i) Fixed Interest / Basis Rate Swap Payments	19,825.72		
(6) Third Party Fees	63,737.34		
(7) Class M Note Interest	202,093.45		
(7) J2 VFN Interest Expense	-		
(8) Class B Note Interest	186,628.35	Retained Principal	107,151.35
(8) J3 VFN Interest Expense	-		
(9) Class C Note Interest	207,060.34		
(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	83,542.81		
(14) Swap termination fee	-		
(15) Fees - cost and expenses not covered by Admin agreement fees above	79,578.65		
(16) Amounts due in relation to the Junior subordinated loan	176,743.95		
(17) Company profit	27,138.40		
(18) Retention if expense loan condition is true	-		
(19) K VFN Interest	-		
(20) K VFN principal repayment	-		
(22) L VFN Interest	118,922.04		
(23) L VFN principal repayment	1,205,900.00		
(24) DPC Cash Payment	88.19		

Additional information as at the most recent IPD		21 March 2013	
Opening Expense Loan Balance		£0.00	
Closing Expense Loan Balance		£0.00	
Applied Principal		£4,806,336.21	
Retained Principal		£107,151.35	
Loss Provision		£7,971,951.00	
Uncovered Shortfall		£206,389.31	
Income Retained		£206,389.31	
Excess Spread following Uncovered Shortfall		£1,691,914.04	
Excess Spread preceding Uncovered Shortfall		£1,898,303.35	
Annualised Excess Spread following Uncovered Shortfall Percentage		1.49%	
Annualised Excess Spread preceding Uncovered Shortfall Percentage		1.67%	
Reserve Balance at Transaction Close		£27,689,978.35	
Beginning Reserve Account Balance		£27,689,978.35	
Ending Reserve Account Balance		£27,689,978.35	
Change in the Reserve Account Balance		£0.00	
Target Reserve Account Balance		£27,689,978.35	
Available Liquidity Drawing Amount for the current IPD		£13,680,719.49	
Amortisation		£140,975.55	
Drawings under Liquidity Facility		£0.00	
Available Liquidity Drawing Amount for the next IPD		£13,539,743.94	
UK Gilts		21 March 2013	
UK Gilts International Securities number		GB00B0V3WX43	
Description		UKT 4 07 Sept 2016	
UK Gilt Nominal Amount		£137,490,000.00	
Coupon received in collection period		£0.00	
Total Coupon received to date		£6,889,444.57	

Assets and Liabilities Reconciliation as at the most recent IPD		21 March 2013	
Mortgages		459,189,607.89	
Provisions		(7,971,951)	
Retained Principal		107,151	
Total principal assets		451,324,798	
Total Liabilities - Notes		451,324,798	

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)	Service Guarantor	Co-operative Bank plc
Web address	www.wmsl.co.uk	Web address	www.britannia.co.uk/site/microsite/bts
Trustee	Capita IRG Trustees Ltd	Paying Agent	HSBC Bank plc
Web address	www.capitaladvisory.co.uk	US Paying Agent	HSBC Bank USA, N.A.
Lead Arrangers	The Royal Bank of Scotland, JPMorgan Chase		

Deal Triggers	Provider	Rating Triggers (MF)	Current Rating (MF)	Status	Action
Currency Swaps (\$ & €s)	JPMorgan Chase N.A	L-term rating below A1(Moody's), A+(Fitch), S-term rating below P-1(Moody's), F1 (Fitch)	S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1+, A+	Satisfied	.
Basis Swap	JPMorgan Chase N.A	L-term rating below A1(Moody's), A(Fitch), S-term rating below P-1(Moody's), F1 (Fitch)	S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1+, A+	Satisfied	.
Internal GIC Account	The Co-operative Bank	S-term rating below P-1 (Mdys), F1+ (Fitch)	S-Term P-2(Mdys), F2 (Negative watch)(Fitch)	Breached	Deposits limited to Collateralised Amount: £2m
External GIC Account	The Royal Bank of Scotland	S-term rating below P-1 (Mdys), F1+ (Fitch)	S-Term P-2(Mdys), F1(Fitch)	Breached	Currently in the process of appointing another Bank Account Provider.
Liquidity Facility	JPMorgan Chase N.A	S-term rating below P-1(Mdys), F1 (Fitch)	S-Term/ L-term Mdys: P-1, Aa3 Fitch: F1+, A+	Inactive	N/A
Fixed-Floating Interest Rate Swaps	The Royal Bank of Scotland plc	L-term rating below A1(Moody's), A(Fitch), S-term rating below P-1(Moody's), F1 (Fitch)	S-Term/ L-term Mdys: P-2, Baa1 Fitch: F1, A	Inactive	N/A

Information Sources	Platform
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Reports Distribution Channels	Bloomberg or www.britannia.co.uk/bts
Loan Level Data and Liability Modelling	operativebank/
Report Frequency	Monthly