

NATIONAL TRANSPARENCY TEMPLATE

Abbey National Treasury Services plc €35bn Regulated Covered Bond Programme



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Name of issuer	Abbey National Treasury Services plc
Name of RCB programme	Abbey National Treasury Services plc €35bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Jared Zakrzewski, Head of Secured Funding, mbf@santander.co.uk
Date of form submission	28 March 2013
Start Date of reporting period	1 February 2013 (Calculation Period start date 6 February 2013)
End Date of reporting period	28 February 2013 (Calculation Period end date 5 March 2013)
Web links - prospectus, transaction documents, loan-level data	https://boenortal.co.uk/Santanderl.JK

Counterparties, Ratings

Counterparties, realings	Counterparty/ies	E:	tch	Mor	ndi/o		&P		ane	
	Counterparty/ies				Moody's				DBRS	
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	
Covered bonds		-	AAA	-	Aaa	na	AAA	na	na	
Issuer ⁽¹⁾	Abbey National Treasury Services plc	na	A / F1	na	A2 / P-1	na	A / A-1	na	na	
Seller(s)	Abbey National Treasury Services plc	na	A/F1	na	A2 / P-1	na	A / A-1	na	na	
Account bank	Santander UK plc	<a <f1<="" td=""><td>A/F1</td><td>-/<p-1< td=""><td>A2 / P-1</td><td>-/<a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<></td></p-1<></td>	A/F1	-/ <p-1< td=""><td>A2 / P-1</td><td>-/<a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<></td></p-1<>	A2 / P-1	-/ <a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<>	A / A-1	na	na	
Standby Account Bank ⁽²⁾	Citibank NA	<a <f1<="" td=""><td>A/F1</td><td>-/<p-1< td=""><td>A3 / P-2</td><td>-/<a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<></td></p-1<></td>	A/F1	-/ <p-1< td=""><td>A3 / P-2</td><td>-/<a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<></td></p-1<>	A3 / P-2	-/ <a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<>	A / A-1	na	na	
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A/F1</td><td><baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td><td>na</td><td>na</td></bbb-></td></baa3></td></bbb->	A/F1	<baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td><td>na</td><td>na</td></bbb-></td></baa3>	A2 / P-1	<bbb- -<="" td=""><td>A / A-1</td><td>na</td><td>na</td></bbb->	A / A-1	na	na	
Stand-by servicer(s)	None	na	na	na	na	na	na	na	na	
Swap provider(s) on cover pool	Abbey National Treasury Services plc	<a <f1<sup="">(3)	A/F1	<a2 <p-1<sup="">(3)</a2>	A2 / P-1	<a <a-1<sup="">(3)	A / A-1	na	na	
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na	na	na	
Swap notional amount(s) (GBP) ⁽⁴⁾	£ 33,181,082,697									
Swap notional maturity/ies	na									
LLP receive rate/margin ⁽⁵⁾	Libor +1.824%									
LLP pay rate/margin ⁽⁵⁾	3.24%									
Colleteral parting amount(a) (CRD)	C									

•	
Currency swap provider for Series 1 (EUR)	Barclays
Swap notional amount(s) (EUR)	€ 666,666,667
Swap notional maturity/ies	08-Jun-15
LLP receive rate/margin	3.375%
LLP pay rate/margin	Libor +0.0945%
Collateral posting amount(s) (EUR)	€ 222,199,943

Currency swap provider for Series 1 (EUR)	Cit
Swap notional amount(s) (EUR)	€ 666,666,667
Swap notional maturity/ies	08-Jun-1
LLP receive rate/margin ⁽³⁾	3.375%
LLP pay rate/margin ⁽³⁾	Libor +0.09459
Collateral posting amount(s) (EUR)	€ 233,450,079

Currency swap provider for Series 1 (EUR)		DB
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin		3.375%
LLP pay rate/margin		Libor +0.0945%
Collateral posting amount(s) (EUR)	€	203,218,165

€	500,000,000 12-Apr-21 4.25%
	4.25%
	0.0487%
€	260,843,411
	RBS
€	500,000,000
	12-Apr-21
	4.25%
	€

LLP pay rate/margin		0.0487%
Collateral posting amount(s) (EUR)	€	101,972,700
<u> </u>	·	
Currency swap provider for Series 3 (EUR)		BNP
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies		12-Apr-21
LLP receive rate/margin		4.25%
LLP pay rate/margin		0.0487%
Colletoral posting amount(s) (ELIB)	6	217 526 047



Accounts, Ledgers

Accounts, Ledgers						
			Value as of Start Date of reporting period		Targeted Value	•
Revenue receipts (please disclose all parts of waterfall)						
Revenue Receipts (on the Loans)	£	112,589,604	£	126,428,874		na
Other net income (including interest on bank accounts)	£	625,097	£	724,513		na
Excess amount released from Reserve Fund	£	19,918,168	£	3,159,239		na
Premia received from outgoing Swap Provider	£		£			na
Available Revenue Receipts	£	133,132,869	£	130,312,626		na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	3,148,604	£	3,582,874		na
Amounts due under interest rate swap	£	23,114,605	£	28,335,896		na
Amounts due under cover bond swaps	£	26,496,111	£	29,896,202		na
Amounts due under Intercompany Loan	£	9,141,562	£	7,747,223		na
Amounts added to Reserve Fund	£		£			na
Deferred Consideration	£	71,231,988	£	60,750,431		na
Members' profit	£		£			na
Total distributed	£	133,132,869	£	130,312,626		na
Principal receipts (please disclose all parts of waterfall)						
Principal Receipts (on the Loans)	£	912,769,820	£	958,546,340		na
Any other amount standing to credit Principal Ledger	£	2,440,042,663	£	2,440,042,663		na
Cash Capital Contribution from Members	£		£			na
Termination payment received from a Swap Provider	£		£			na
Amounts released from Pre-Maturity Liquidity Ledger	£		£			na
Available Principal Receipts	£	3,352,812,483	£	3,398,589,003		na
Credit to Pre-Maturity Liquidity Ledger	£		£			na
Purchase of New Loans	£		£			na
Deposit in GIC to satisfy ACT test	£		£			na
Repayment of Term Advance	£	1,421,389,744	£			na
Capital Distribution	£	912,769,820	£	958,546,340		na
Total distributed	£	2,334,159,564	£	958,546,340		na
Reserve ledger	£	181,175,313	£	201,093,481	£ 18	31,175,313
Revenue ledger	£		£			na
Principal ledger	£	1,018,652,919	£	2,440,042,663		na
Pre-maturity liquidity ledger		na		na		na

Asset Coverage Test

Asset Coverage Test			
		Value	Description
A	£	29,659,068,437	Adjusted Current Balance
В	£	2,695,904,299	Principal collections not yet applied
С	£		Cash Capital Contributions held on Capital Ledger
D	£		Substitution assets
E	£		Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
U	£	1,331,263,067	Supplemental Liquidity Reserve ⁽⁶⁾
V	£		Set-off Flexible Plus (offset) ⁽⁷⁾
W	£		Set-off Depositor ⁽⁸⁾
X	£		For redraw capacity
Υ	£	296,946	Reward loans
Z	£	614,213,616	Potential negative carry
Total	£	30,166,292,256	
Method used for calculating component 'A' ⁽⁹⁾		A(b)	
Asset percentage (%)		90.0%	
Maximum asset percentage from Fitch (%)		91.0%	
Maximum asset percentage from Moody's (%)		90.0%	
Maximum asset percentage from S&P (%)		91.0%	
Maximum asset percentage from DBRS (%)		na	
Credit support as derived from ACT (GBP)	£	7,079,129,992	
Credit support as derived from ACT (%)		30.7%	



Programme-Level Characteristics

Programme currency		Furo
Programme size		EUR 35.000.000.000
Covered bonds principal amount outstanding (GBP, non-GBP series converted		LON 33,000,000,000
at swap FX rate)	£	23.087.162.264
Covered bonds principal amount outstanding (GBP, non-GBP series converted	_	23,007,102,204
at current spot rate)	£	23.634.972.626
Cover pool balance (GBP)	£	33.181.082.697
GIC account balance (GBP)	£	2.695.904.299
Any additional collateral (please specify)	£	2,093,904,299
Any additional collateral (please specify) Any additional collateral (GBP)	£	•
Any additional collateral (GBP) Aggregate balance of off-set mortgages (GBP)	£	4,782,183,634
Aggregate deposits attaching to the cover pool (GBP)	£	1.164.043.934
Aggregate deposits attaching to the cover pool (GBP) Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£	362.330.275
Nominal level of overcollateralisation (GBP)	£	
Nominal level of overcollateralisation (GBP) Nominal level of overcollateralisation (%)	£	10,093,920,434 43,72%
Number of loans in cover pool	_	309,913
Average loan balance (GBP)	£	107,066
Weighted average non-indexed LTV (%)		63.53%
Weighted average indexed LTV (%)		67.26%
Weighted average seasoning (months)		60.55
Weighted average remaining term (months)		209.29
Weighted average interest rate (%)		3.99%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		2.68%
Constant Pre-Payment Rate (%, quarterly average)		7.43%
Principal Payment Rate (%, current month)		2.34%
Principal Payment Rate (%, quarterly average)		6.56%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average) ⁽¹⁰⁾		na
Fitch Discontinuity Cap (%)(11)		4 (moderate)
Moody's Timely Payment Indicator ⁽¹²⁾		Probable
Moody's Collateral Score (%) ⁽¹²⁾		6.6%

Mortgage collections

Mortgage collections (scheduled - interest)	£	114,302,873
Mortgage collections (scheduled - principal)	£	114,164,113
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	798,605,707

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	3,333	1.1%	£ 369,292,409	1.1%
Loans bought back by seller(s)	3,220	1.0%	£ 429,313,298	1.3%
of which are non-performing loans	339	0.1%	£ 41,221,815	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%
Loans sold into the cover pool	0	0.0%	£ -	0.0%

Product Rate Type and Reversionary Profiles							Weighted average		
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin ⁽¹³⁾	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	176,558	57.2% £	19,707,106,726	58.9%	4.75%	-4.5	2.47%	2.20%	5.21%
Fixed at origination, reverting to Libor	0	0.0% £		0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1,569	0.5% £	148,370,423	0.4%	1.25%	-70.5	0.75%	0.75%	6.20%
Fixed for life	768	0.3% £	28,349,908	0.1%	5.47%	43.0	5.23%	5.23%	5.61%
Tracker at origination, reverting to SVR	56,292	18.2% £	6,938,083,498	20.8%	3.94%	-8.7	1.18%	1.98%	4.55%
Tracker at origination, reverting to Libor	0	0.0% £		0.0%	0.0%	0.0	0.00%	0.00%	0.0%
Tracker for life	52,827	17.1% £	5,786,544,652	17.3%	1.46%	160.9	0.96%	0.96%	5.29%
SVR, including discount to SVR	20,897	6.8% £	825,790,645	2.5%	4.68%	-5.8	-0.06%	0.25%	6.71%
Libor	0	0.0% £		0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Total	308,911	100.00% £	33,434,245,851	100.00%	3.99%		1.87%		



Stratifications (14)

Arrears breakdown ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	292,559	94.7%	£ 31,666,083,154	94.7%
0-1 month in arrears	12,440	4.0%	£ 1,296,716,030	3.9%
1-2 months in arrears	2,677	0.9%	£ 320,697,398	1.0%
2-3 months in arrears	1,177	0.4%	£ 144,104,910	0.4%
3-6 months in arrears	57	0.0%	£ 6,644,047	0.0%
6-12 months in arrears	0	0.0%	£ -	0.0%
12+ months in arrears	1	0.0%	£ 312	0.0%
Total	308,911	100.00%	£ 33,434,245,851	100.00%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	124,533	40.3%	£ 7,522,893,937	22.5%
50-55%	18,037	5.8%	£ 2,008,184,729	6.0%
55-60%	19,804	6.4%	£ 2,396,296,728	7.2%
60-65%	22,903	7.4%		8.9%
65-70%	27,243	8.8%	£ 3,763,514,309	11.3%
70-75%	27,515	8.9%	£ 4,152,816,742	12.4%
75-80%	26,475	8.6%	£ 4,183,033,874	12.5%
80-85%	22,489	7.3%	£ 3,365,592,445	10.1%
85-90%	13,396	4.3%	£ 2,094,432,818	6.3%
90-95%	4,206	1.4%	£ 724,414,097	2.2%
95-100%	1,845	0.6%	£ 201,557,789	0.6%
100-105%	160	0.1%	£ 15,463,376	0.1%
105-110%	114	0.0%	£ 13,650,202	0.0%
110-125%	118	0.0%	£ 16,272,874	0.1%
125%+	73	0.0%		0.0%
Total	308,911	100.00%	£ 33,434,245,851	100.00%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	127,829	41.4%	£ 7,357,524,368	22.0%
50-55%	15,059	4.9%	£ 1,669,079,638	5.0%
55-60%	16,506	5.3%	£ 1,999,071,278	6.0%
60-65%	18,732	6.1%	£ 2,441,592,243	7.3%
65-70%	22,207	7.2%	£ 3,060,874,746	9.2%
70-75%	23,967	7.8%	£ 3,539,906,091	10.6%
75-80%	22,532	7.3%	£ 3,389,079,676	10.1%
80-85%	22,688	7.3%	£ 3,453,206,932	10.3%
85-90%	15,243	4.9%	£ 2,281,017,064	6.8%
90-95%	10,667	3.5%	£ 1,821,720,081	5.5%
95-100%	6,289	2.0%	£ 1,081,043,456	3.2%
100-105%	4,274	1.4%	£ 802,332,796	2.4%
105-110%	2,358	0.8%	£ 445,382,034	1.3%
110-125%	549	0.2%	£ 90,399,633	0.3%
125%+	11	0.0%	£ 2,015,813	0.0%
Total	308,911	100.00%	£ 33,434,245,851	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	5,715	1.9%	£ 14,321,981	0.0%
5,000-10,000	6,479	2.1%	£ 48,906,040	0.2%
10,000-25,000	23,433	7.6%	£ 413,742,836	1.2%
25,000-50,000	42,402	13.7%	£ 1,591,793,366	4.8%
50,000-75,000	46,335	15.0%	£ 2,896,579,446	8.7%
75,000-100,000	44,656	14.5%	£ 3,895,381,817	11.7%
100,000-150,000	69,527	22.5%	£ 8,528,974,579	25.5%
150,000-200,000	36,225	11.7%	£ 6,207,828,979	18.6%
200,000-250,000	16,148	5.2%	£ 3,571,663,894	10.7%
250,000-300,000	7,609	2.5%	£ 2,063,579,024	6.2%
300,000-350,000	4,208	1.4%	£ 1,351,793,884	4.0%
350,000-400,000	2,236	0.7%	£ 831,091,692	2.5%
400,000-450,000	1,390	0.5%	£ 586,268,847	1.8%
450,000-500,000	1,004	0.3%	£ 474,857,830	1.4%
500,000-600,000	859	0.3%		1.4%
600,000-700,000	339	0.1%	£ 217,375,300	0.7%
700,000-800,000	178	0.1%	£ 132,789,037	0.4%
800,000-900,000	106	0.0%	£ 88,811,466	0.3%
900,000-1,000,000	59	0.0%	£ 55,563,164	0.2%
1,000,000 +	3	0.0%	£ 3,004,354	0.0%
Total	308,911	100.00%	£ 33,434,245,851	100.00%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
ast Anglia	11,767	3.8%	£ 1,189,033,649	3.0
East Midlands	14,072	4.6%	1,305,176,175	3.9
_ondon	21.007	6.8%		10.4
North	11,395	3.7%		2.0
North West	34,117	11.0%		8.
Northern Ireland	18,940	6.1%		4.
Outer Metro	33,456	10.8%		14.
South East	63,711	20.6%		24.
South West	25,649	8.3%		8.
Scotland	21,992	7.1%		5.
Vales	13,215	4.3%		3.
Vest Midlands	18,996	6.2%		5.
/orkshire	20,594	6.7%		5
Fotal	308,911	100.00%		100.0
Oldi	308,911	100.00%	23,434,243,031	100.0
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	174,172	56.4%		45.6
Part-and-part	25.103		£ 2,955,925,230	43.6
nterest-only	75.836	24.6%		31.1
Offset	33,800		£ 10,417,178,083 £ 4,799,489,126	14.3
Fotal	33,800		£ 4,799,489,126 £ 33,434,245,851	100
Otal	300,911	100.070	25,454,245,051	100
Seasoning ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	2,311	% of total number		% or total amount
12-24 months				
	23,883	7.7%		9
24-36 months	30,368	9.8%		11.
36-48 months	42,863	13.9%		14
48-60 months	62,375		£ 8,529,594,151	25
60-72 months	31,910	10.3%		12
72-84 months	21,293	6.9%		7
34-96 months	24,213	7.8%		6
96-108 months	18,779	6.1%		4
108-120 months	19,315	6.3%		3
20-150 months	20,031	6.5%		3
150-180 months	6,856	2.2%	£ 257,969,840	0
180+ months	4,714	1.5%		0
Fotal	308,911	100.00%	£ 33,434,245,851	100.0
nterest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	92,546	30.0%		30
SVR	136,472	44.2%		41
Fracker	78,381	25.4%		27.
Discount SVR or Unknown	1,512	0.5%		0
Fotal	308,911	100.00%	£ 33,434,245,851	100.0
oan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	308,134	99.8%		99
Buy-to-let	0	0.0%		0
Second home	777	0.3%		0
Fotal	308,911	100.00%	£ 101,764,003	100.0
<u> </u>				
ncome verification type	Number	% of total number	Amount (GBP)	% of total amount
ully verified	179,962	58.3%	£ 17,891,878,992	53
ast-track	128,949	41.7%	15,542,366,859	46
Self-certified	0	0.0%		0
Total Total	308,911	100.00%		100.0



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	14,304	4.6%	£ 547,898,300	1.6%
30-60 months	18,559	6.0%	£ 1,080,559,835	3.2%
60-120 months	49,513	16.0%	£ 3,725,149,604	11.1%
120-180 months	62,617	20.3%	£ 6,284,233,205	18.8%
180-240 months	75,081	24.3%	£ 9,749,235,211	29.2%
240-300 months	51,266	16.6%		21.5%
300-360 months	22,848	7.4%	£ 2,986,052,672	8.9%
360+ months	14,723	4.8%		5.6%
Total	308,911	100.00%	£ 33,434,245,851	100.00%

Employment status ⁽¹⁷⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	189,238	61.26%	£ 21,070,206,767	63.0%
Self-employed	50,047	16.20%	£ 7,444,755,173	22.3%
Unemployed	122	0.04%	£ 3,883,378	0.0%
Retired	6,592	2.13%	£ 396,482,714	1.2%
Guarantor	0	0.00%	£ -	0.0%
Other ⁽¹⁸⁾	62,912	20.37%		
Total	308,911	100.00%	£ 33,434,245,851	100.00%

Series	Series 1	Series 1 Tap 1	Series 1 Tap 2	Series 1 Tap 3	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 11	Series 11 Tap 1	Series 12
Issue date	08-Jun-05	26-Apr-10	23-Jun-10	17-Jun-11	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	18-Mar-10
Original rating (Moody's/S&P/Fitch/DBRS)	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 rating (Moody's/S&P/Fitch/DBRS)	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/-
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	2.000.000.000	250,000,000	600.000.000	525,000,000	1.500.000.000	250.000.000	250.000.000	600.000.000	1.750.000.000	606.060.000	1.000.000.000
Amount outstanding	2.000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606.060.000	1.000.000.000
FX swap rate (rate:£1)	1.452	1.149	1,202	1.127	1.429	1.162	1.197	1.201	1.083	1.190	1.099
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	08-Jun-15	08-Jun-15	08-Jun-15	08-Jun-15	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	18-Mar-13
Legal final maturity date	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	18-Mar-14
ISIN	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0496065672
Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 18 Mar
Coupon (rate if fixed, margin and reference rate if floating)	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	2.500%
Margin payable under extended maturity period (%)	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +0.65%	1M Euribor +1.20%	1M Euribor +0.68%
Swap counterparty/ies	Barclays / DB / Citi	ANTS	ANTS	ANTS	Barclays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,376,000,000	217,625,000	499.080.000	465.937.500	1,049,415,000	215,125,000	208.875.000	499.536.000	1,616,125,000	509.351.006	910.000.000
Swap notional amount Swap notional maturity	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	1,049,415,000 12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	1,616,125,000 14-Oct-17	14-Oct-17	18-Mar-14
LLP receive rate/margin	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	2.500%
		3.375% 3M GBP Libor +1.07135%				4.250% 3M GBP Libor +1.8875%		4.250% 3M GBP Libor +1.8091%			2.500% 3M GBP Libor +1.035%
LLP pay rate/margin	3M GBP Libor +0.0945%		3M GBP Libor +1.31%	3M GBP Libor +1.335%	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	3M GBP Libor +0.7425%	3M GBP Libor +1.72%	3M GBP Libor +1.035%
Collateral posting amount	-		•	-	-	-	-	-	-		•
Series	Series 12 Tap 1	Series 12 Tap 2	Series 13	Series 13 Tap 1	Series 13 Tap 2	Series 13 Tap 3	Series 15	Series 16 Tranche 1	Series 17	Series 17 Tap 1	Series 17 Tap 2
Issue date	08-Jun-10	13-Oct-10	30-Jun-10	14-Jan-11	04-Apr-11	01-Sep-13	26-Aug-10	26-Aug-10	05-Oct-10	27-Feb-12	24-May-12
	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 / -
Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	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/-
Denomination	EUR	EUR	EUR	EUR		EUR	GBP	GBP	EUR		EUR
	300,000,000	300.000.000	750.000.000	350.000.000	EUR 275.000.000	150,000,000	500.000.000	150,000,000	1.250.000.000	EUR 500.000.000	320.000.000
Amount at issuance	300,000,000										
Amount outstanding FX swap rate (rate:£1)											
		300,000,000	750,000,000	350,000,000	275,000,000	150,000,000	500,000,000	150,000,000	1,250,000,000	500,000,000	320,000,000
	1.196	1.152	1.199	1.187	1.136	1.137	na	na	1.174	1.200	1.252
Maturity type (hard/soft-bullet/pass-through)	1.196 Soft	1.152 Soft	1.199 Soft	1.187 Soft	1.136 Soft	1.137 Soft	na Soft	na Soft	1.174 Soft	1.200 Soft	1.252 Soft
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	1.196 Soft 18-Mar-13	1.152 Soft 18-Mar-13	1.199 Soft 30-Jun-14	1.187 Soft 30-Jun-14	1.136 Soft 30-Jun-14	1.137 Soft 30-Jun-14	na Soft 26-Aug-13	na Soft 26-Aug-14	1.174 Soft 05-Oct-17	1.200 Soft 05-Oct-17	1.252 Soft 05-Oct-17
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date	1.196 Soft 18-Mar-13 18-Mar-14	1.152 Soft 18-Mar-13 18-Mar-14	1.199 Soft 30-Jun-14 30-Jun-15	1.187 Soft 30-Jun-14 30-Jun-15	1.136 Soft 30-Jun-14 30-Jun-15	1.137 Soft 30-Jun-14 30-Jun-15	na Soft 26-Aug-13 26-Aug-14	na Soft 26-Aug-14 26-Aug-15	1.174 Soft 05-Oct-17 05-Oct-18	1.200 Soft 05-Oct-17 05-Oct-18	1.252 Soft 05-Oct-17 05-Oct-18
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	1.196 Soft 18-Mar-13 18-Mar-14 XS0496065672	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394	1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394	na Soft 26-Aug-13 26-Aug-14 XS0537754037	na Soft 26-Aug-14 26-Aug-15 XS0537747841	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsiN SiN Stock exchange listing	1.196 Soft 18-Mar-13 18-Mar-14 XS0496065672 London	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency	1.196 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual
Maturity type (hardisoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date SIN Stock exchange listing Coupon payment frequency Coupon payment date	1.196 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual Annually - 18 Mar	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual Annually - 18 Mar	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun	1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall Annually - 30 Jun	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange isting Coupon payment frequency Coupon payment fired Coupon (rate if fixed, margin and reference rate if floating)	1.196 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual Annual 2.500%	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annually - 18 Mar 2.500%	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall Annually - 30 Jun 3.125%	1.187 Soft 30-Jun-14 30-Jun-15 X80520785394 London Annual Annually - 30 Jun 3.125%	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125%	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125%	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3.625%	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625%	1.252 Soft 05-Oct-17 05-Oct-18 XS0540057570 London Annuall Annually - 5 Oct 3.625%
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date SISN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	1.196 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual Annualy - 18 Mar 2.500% 1M Euribor +0.68%	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual Annually - 18 Mar 2.500% 1M Euribor +0.68%	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35%	1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35%	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually - 30 Jun 3.125% 1M Euribor +1.35%	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35%	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50%	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50%	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Euribor +1.40%	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Euribor +1.40%	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3.625% 1M Euribor +1.40%
Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies	1.196 Soft 18-Mar-13 18-Mar-14 XS049605672 London Annually - 18 Mar 2.500% 1M Euribor +0.68% ANTS	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual 4.00006 1.00	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Eurlbor +1.35% ANTS	1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50%	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb. May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50%	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Eurlbor +1.40% ANTS	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Eurlbor +1.40% ANTS	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annually -5 Oct 3.625% 1M Euribor +1-40% ANTS
Maturity type (hard/soft-bullet/pass-through) Schedulet final meturity date Legal final maturity date Legal final maturity date Siock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/les Swap notional denomination	1.196 Soft 18-Mar-13 18-Mar-13 18-Mar-14 X0A99005672 London Annual Annually - 18 Mar 2.500% IM Euribor +0.68% ANTS GBP	1.152 Soft 18-Mar-13 18-Mar-14 XS049605672 London Annual Annually - 18 Mar 2.500% IM Euribor +0.68% ANTS GBP	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% IM Euribor +1.35% ANTS GBP	1.187 Soft 30-Jun-14 30-Jun-15 XISDE20785394 London Annual Annually - 30 Jun 3.125% IM Euribor +1.35% ANTS GBP	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% IM Euribor +1.35% ANTS GBP	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% IM Euribor +1.35% ANTS GBP	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% IM GBP Libor + 1.50% na GBP	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50%	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP	1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Eunbor +1.40% ANTS GBP	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP
Maturity type (hardisoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange isting Coupon payment frequency Coupon payment frequency Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap protional denormination Swap notional denormination	1.196 Soft 18-Mar-13 18-Mar-13 19-Mar-14 XS0496065672 London Annual Annually - 18 Mar 2.500% 1M Euribor +0.68% ANTS GBP 250.860,000	1.152 Soft 18-Mar-13 18-Mar-14 XS049605672 London Annual Annually -18 Mar 2.500% 1M Euror +0.68% ANTS GBP 260,520,000	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS GBP 625,725,000	1.187 Soft 30-Jun-14 30-Jun-15 X0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS GBP 294,770,000	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS GBP 242,102,850	1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS GBP 131,879,726	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50% na GBP	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb. May, Aug, Nov 3M GBP Lbor + 1.50% IM GBP Lbor + 1.50% na GBP na	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% IM Euribor +1.40% ANTS GBP 1,064,375,000	1.200 Soft 05-Oct-17 05-Oct-18 XS0548057570 London Annual Annually - 5 Oct 3.625% ANTS GBP 416,500,000	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 255,510,400
Maturity type (hard/soft-bullet/pass-through) Schedulet final meutrity date Legal final maturity date Legal final maturity date SiN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate of fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity	1.196 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0499605672 London Annual Annually - 18 Mar 2.500% 1M Euribor +0.68% ANTS GBP 250,860,000 18-Mar-14	1.152 Soft 18-Mar-13 18-Mar-14 X5049005672 London Annual Annualy - 18 Mar 2 500% 1M Euribor +0.68% ANTS GBP 260,520,000 18-Mar-14	1.199 Soft 30-Jun-14 30-Jun-15 X50520785394 London Annual Annualy - 30 Jun 3 125% 1M Euribor +1.35% ANTS GBP 625,725,000 30-Jun-15	1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3 125% 1M Euribor +1.35% ANTS GBP 294,770,000 30-Jun-15	1.136 Soft 30-Jun-14 30-Jun-14 30-Jun-15 30-Jun-15 X05620785394 London Annual Annualy - 30-Jun 3.125% 1M Euribor +1,35% ANTS GBP 242,102,850 30-Jun-15	1.137 Soft 30-Jun-14 30-Jun-15 30-Jun-15 XS0520785394 London Annual Annualy -30-Jun 3.125% 1M Euribor +1.35% ANTS GBP 131,879,726 30-Jun-15	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb. May, Aug, Nov MGBP Lbor + 1,50% na GBP na na	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% na GBP	1.174 Soft Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual Annualy - 5 Oct 3.8,25% 1M Euribor +1.40% ANTS GBP 1,664,375,000 05-Oct-18	1:200 Soft 05:Oct-17 05:Oct-17 05:Oct-17 05:Oct-18 XS0546057570 London Annual Annualy - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 416,500,000 05:Oct-18	1.252 Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual Annualy - 5 Oct 3 8.25% 1M Euribor +1.40% ANTS GBP 255,510,400 05-Oct-18
Maturity type (hardisoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange isting Coupon payment frequency Coupon payment frequency Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap protional denormination Swap notional denormination	1.196 Soft 18-Mar-13 19-Mar-14 XS0496065672 London Annual Annually - 18 Mar 2.500% 1M Euribor +0.68% ANTS GBP 250,860,000 18-Mar-14 2.500%	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annualy - 18 Mar 2.500% 1M Euribor +0.08% GBP 260,520,000 18-Mar-14 2.500%	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually Annually 31.25% 1M Euribor +1.35% GBP G25,725,000 30-Jun-15 3.125%	1.187 Soft 30-Jun-14 30-Jun-15 30-Jun-15 XS0520785394 London Annuall Annually-30-Jun 3.125% 1M Euribor +1.35% GBP 294,770,000 30-Jun-15 3.125%	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall Annually - 30 Jun 3.125% 1M Euribor +1.35% GBP 242,102,850 30-Jun-15 3.125%	1.137 Soft 30-Jun-14 30-Jun-15 X50520785394 London Annually -30 Jun 3.125% 1M Euribor +1.35% GBP 131,879,726 30-Jun-15 3.125%	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50% na GBP	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb. May, Aug, Nov 3M GBP Lbor + 1.50% IM GBP Lbor + 1.50% na GBP na	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 1.064.375,000 05-Oct-18 3.825%	1 200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 416,500,000 05-Oct-18 3.625%	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annually - 5 Oct 3.825% 1M Euribor +1.40% GBP 255,510,400 05-Oct-18 3.825%
Maturity type (hard/soft-bullet/pass-through) Schedulet final meutrity date Legal final maturity date Legal final maturity date SiN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate of fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity	1.196 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0499605672 London Annual Annually - 18 Mar 2.500% 1M Euribor +0.68% ANTS GBP 250,860,000 18-Mar-14	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annualy - 18 Mar 2.500% 1M Euribor +0.08% GBP 260,520,000 18-Mar-14 2.500%	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually Annually 31.25% 1M Euribor +1.35% GBP G25,725,000 30-Jun-15 3.125%	1.187 Soft 30-Jun-14 30-Jun-15 30-Jun-15 XS0520785394 London Annuall Annually-30-Jun 3.125% 1M Euribor +1.35% GBP 294,770,000 30-Jun-15 3.125%	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall Annually - 30 Jun 3.125% 1M Euribor +1.35% GBP 242,102,850 30-Jun-15 3.125%	1.137 Soft 30-Jun-14 30-Jun-15 30-Jun-15 XS0520785394 London Annual Annualy -30-Jun 3.125% 1M Euribor +1.35% ANTS GBP 131,879,726 30-Jun-15	na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb. May, Aug, Nov MGBP Lbor + 1,50% na GBP na na	na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov MGBP Lbor + 1,50% na GBP na na	1.174 Soft Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual Annualy - 5 Oct 3.8,25% 1M Euribor +1.40% ANTS GBP 1,664,375,000 05-Oct-18	1 200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 416,500,000 05-Oct-18 3.625%	1.252 Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual Annualy - 5 Oct 3 8.25% 1M Euribor +1.40% ANTS GBP 255,510,400 05-Oct-18
Maturity type (hardisoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin	1.196 Soft 18-Mar-13 19-Mar-14 XS0496065672 London Annual Annually - 18 Mar 2.500% 1M Euribor +0.68% ANTS GBP 250,860,000 18-Mar-14 2.500%	1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annualy - 18 Mar 2.500% 1M Euribor +0.08% GBP 260,520,000 18-Mar-14 2.500%	1.199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually Annually 31.25% 1M Euribor +1.35% GBP G25,725,000 30-Jun-15 3.125%	1.187 Soft 30-Jun-14 30-Jun-15 30-Jun-15 XS0520785394 London Annuall Annually-30-Jun 3.125% 1M Euribor +1.35% GBP 294,770,000 30-Jun-15 3.125%	1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall Annually - 30 Jun 3.125% 1M Euribor +1.35% GBP 242,102,850 30-Jun-15 3.125%	1.137 Soft 30-Jun-14 30-Jun-15 X50520785394 London Annually -30 Jun 3.125% 1M Euribor +1.35% GBP 131,879,726 30-Jun-15 3.125%	na Soft Soft 26:-Aupr13 26:-Aupr14 XS0537754037 London London Counterly Counterly MGBP Lbor + 1.50% 1M GBP Lbor + 1.50% 1M GBP Lbor na GBP na na na	na Soft Soft 26-Aup-14 26-Aup-15 XS0537747941 London Quarterly 26-Feb, May, Aug, Nov 3M GBP Lbor + 1.50% 1M GBP Lbor + 1.50% GBP na na na	1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 1.064.375,000 05-Oct-18 3.825%	1 200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 416,500,000 05-Oct-18 3.625%	1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annually - 5 Oct 3.8225* 1M Euribor +1.40% ANTS GBP 255,510,400 05-Oct-18 3.8225%



Series	Series 18	Series 19	Series 20	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23	Series 24	Series 25
Issue date	18-Nov-10	18-Nov-10	07-Dec-10	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	28-Feb-11	14-Apr-11	24-May-11
Original rating (Moody's/S&P/Fitch/DBRS)	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 rating (Moody's/S&P/Fitch/DBRS)	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/-
Denomination	EUR	EUR	NOK	EUR	EUR	EUR	EUR	EUR	GBP	GBP	EUR
Amount at issuance	100,000,000	125,000,000	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000
Amount outstanding	100,000,000	125,000,000	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000
FX swap rate (rate:£1)	1.160	1.160	9.563	1.183	1.196	1.121	1.198	1.252	na	na	1.141
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Soft	Hard	Soft	Soft	Soft	Soft	Soft	Soft	Hard
Scheduled final maturity date	18-Nov-25	18-Nov-30	07-Dec-20	15-Jan-24	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	02-Mar-26	14-Apr-21	24-May-11
Legal final maturity date	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-11
ISIN	na	na	XS0563569325	na	XS0582479522	XS0582479522	XS0582479522	XS0582479522	XS0596191360	XS0616897616	na
Stock exchange listing	na	na	London	na	London	London	London	London	London	London	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual						
Coupon payment date	Annually - 18 Nov	Annually - 18 Nov	Annually - 7 Dec	Annually - 15 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 2 Mar	Annually - 14 Apr	Annually - 24 May
Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	4.125% na	4.250% na	5.425% 1M Nibor +1.45%	4.625% na	4.375% 1M Euribor +1.50%	4.375% 1M Euribor +1.50%	4.375% 1M Euribor +1.50%	4.375% 1M Euribor +1.50%	5.750% 1M GBL Libor +1.58%	5.125% 1M GBL Libor +1.27%	4.636% na
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS						
Swap notional denomination	GBP	GBP	GBP	GBP	GBP						
Swap notional amount	86,220,000	107,775,000	167,311,513	84,500,000	627,000,000	312,130,000	250,386,000	93,886,025	1,000,000,000	1,250,000,000	87,680,000
Swap notional maturity	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-11
LLP receive rate/margin	4.125%	4.250%	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%
LLP pay rate/margin	3M GBP Libor +1.51%								3M GBP Libor +1.7175%		
Collateral posting amount	-			-	-			-	-		-
	'										
Series	Series 26	Series 26 Tap 1	Series 26 Tap 2	Series 27	Series 27 Tap 1	Series 28	Series 29	Series 30	Series 31	Series 32	Series 35
Issue date	14-Jun-11	06-Jul-11	09-Jan-12	08-Sep-11	24-May-12	05-Dec-12	09-Dec-11	05-Jan-12	04-Jan-12	15-Feb-12	13-Feb-12
Original rating (Moody's/S&P/Fitch/DBRS)	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 rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -						
Denomination	EUR	EUR	EUR	EUR	EUR						
Amount at issuance	750,000,000	250,000,000	200,000,000	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	1,200,000,000
Amount outstanding	750,000,000	250,000,000	200,000,000	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	1,200,000,000
FX swap rate (rate:£1)	1.120	1.107	1.199	1.133	1.252	1.166	1.161	1.182	1.195	1.203	1.206
Maturity type (hard/soft-bullet/pass-through)	Soft 14-Jun-13	Soft 14-Jun-13	Soft 14-Jun-13	Soft 08-Sep-16	Soft	Hard 21-Dec-26	Hard 09-Dec-26	Hard 05-Jan-27	Hard 04-Jan-27	Hard 06-Feb-32	Soft 13-Feb-20
Scheduled final maturity date Legal final maturity date	14-Jun-13 14-Jun-14	14-Jun-13 14-Jun-14	14-Jun-13 14-Jun-14	08-Sep-16 08-Sep-17	08-Sep-16 08-Sep-17	21-Dec-26 21-Dec-26	09-Dec-26	05-Jan-27 05-Jan-27	04-Jan-27 04-Jan-27	06-Feb-32	13-Feb-20 13-Feb-21
ISIN	XS0637455618	XS0637455618	XS0637455618	XS0674635288	XS0674635288	21-Dec-26	09-Dec-26	na	na	na	XS0746420040
Stock exchange listing	London	London	London	London	London	na na	na na	na na	na na	na na	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual						
Coupon payment date	Annually - 14 Jun	Annually - 14 Jun	Annually - 14 Jun	Annually - 8 Sep	Annually - 8 Sep	Annually - 21 Dec	Annually - 09 Dec	Annually - 05 Jan	Annually - 04 Jan	Annually - 06 Feb	Annually - 13 Feb
Coupon (rate if fixed, margin and reference rate if floating)	2.875%	2.875%	2.875%	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	3.625%
Margin payable under extended maturity period (%)	1M Euribor +1.50%	1M Euribor +0.70%	1M Euribor +0.70%	1M Euribor +1.50%	1M Euribor +1.50%	na	na	na	na	na	1M Euribor +0.70%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS						
		GBP	GBP	GBP	GBP	GBP	GBP	GBP			GBP
Swap notional denomination	GBP								GBP	GBP	
Swap notional denomination Swap notional amount	GBP 669,750,000	225,800,000	166,746,000	882,500,000	249,687,500	45,436,900	86,100,000	25,380,000	GBP 25,095,000	GBP 73,172,000	994,920,000
		225,800,000 14-Jun-14	166,746,000 14-Jun-14		249,687,500 08-Sep-17	45,436,900 21-Dec-26		25,380,000 05-Jan-27	25,095,000 04-Jan-27	73,172,000 06-Feb-32	
Swap notional amount Swap notional maturity LLP receive rate/margin	669,750,000 14-Jun-14 2.875%	225,800,000 14-Jun-14 2.875%	166,746,000 14-Jun-14 2.875%	08-Sep-17 3.625%	08-Sep-17 3.625%	45,436,900 21-Dec-26 4.530%	86,100,000 09-Dec-26 4.600%	25,380,000 05-Jan-27 4.340%	25,095,000 04-Jan-27 4.340%	73,172,000 06-Feb-32 4.370%	994,920,000 13-Feb-21 3.625%
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin	669,750,000 14-Jun-14	225,800,000 14-Jun-14	166,746,000 14-Jun-14 2.875%	08-Sep-17	08-Sep-17 3.625%	45,436,900 21-Dec-26 4.530%	86,100,000 09-Dec-26	25,380,000 05-Jan-27 4.340%	25,095,000 04-Jan-27	73,172,000 06-Feb-32 4.370%	994,920,000 13-Feb-21
Swap notional amount Swap notional maturity LLP receive rate/margin	669,750,000 14-Jun-14 2.875%	225,800,000 14-Jun-14 2.875%	166,746,000 14-Jun-14 2.875%	08-Sep-17 3.625%	08-Sep-17 3.625%	45,436,900 21-Dec-26 4.530%	86,100,000 09-Dec-26 4.600%	25,380,000 05-Jan-27 4.340%	25,095,000 04-Jan-27 4.340%	73,172,000 06-Feb-32 4.370%	994,920,000 13-Feb-21 3.625%
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount	669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12%	225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15%	166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25%	08-Sep-17 3.625% 3M GBP Libor +1.9925%	08-Sep-17 3.625% 3M GBP Libor +1.6975%	45,436,900 21-Dec-26 4.530% 3M GBP Libor +1.90%	86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80%	25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78%	25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125%	73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00%	994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291%
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series	669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% -	225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% • Series 37	166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% - Series 38	08-Sep-17 3.625% 3M GBP Libor +1.9925% - Series 41	08-Sep-17 3.625% 3M GBP Libor +1.6975% - Series 42	45,436,900 21-Dec-26 4,530% 3M GBP Libor +1.90% •	86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% - Series 44	25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% -	25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% - Series 46	73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00% - Series 47	994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291%
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date	669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% 	225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12	166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12	08-Sep-17 3.625% 3M GBP Libor +1.9925% - Series 41 21-Mar-12	08-Sep-17 3.625% 3M GBP Libor +1.6975% - Series 42 23-Mar-12	45,436,900 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43 05-Apr-12	86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12	25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% - Series 45 13-Apr-12	25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% - Series 46 16-Apr-12	73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00% • Series 47 18-Apr-12	994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% - Series 48 24-May-12
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Colleteral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS)	669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% - Series 36 13-Feb-12 Aaa / AAA / AAA / -	225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% 	166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% 	08-Sep-17 3.625% 3M GBP Libor +1.9925% - Series 41 21-Mar-12 Aaa / AAA / AAA / -	08-Sep-17 3.625% 3M GBP Libor +1.6975% - Series 42 23-Mar-12 Aaa / AAA / AAA / -	45,436,900 21-Dec-26 4.530% 3M GBP Libor +1.90% - Series 43 05-Apr-12 Aaa / AAA / AAA / -	86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% - Series 44 12-Apr-12 Aaa / AAA / AAA / -	25,380,000 05-Jan:27 4,340% 3M GBP Libor +1.78% - Series 45 13-Apr-12 Aaa / AAA / AAA / -	25,095,000 04-Jan-27 4,340% 3M GBP Libor +1.8125% - Series 46 16-Apr-12 Aaa / AAA / AAA / -	73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00% - Series 47 18-Apr-12 Aaa / AAA / AAA / -	994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% - Series 48 24-May-12 Aaa / AAA / AAA / -
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% 	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% - Series 38 16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	08-Sep-17 3.625% 3M GBP Libor +1.9925% - - Series 41 21-Mar-12 Aaa / AAA / AAA / -	08-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	45,436,900 21-Dec-26 4,530% 3M GBP Libor +1.90% - Series 43 05-Apr-12 Aaa / AAA / AAA / -	86,100,000 09-Dec-26 4,600% 3M GBP Libor +1.80% - Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	25,380,000 05-Jan-27 4,340% 3M GBP Libor +1.78% - Series 45 13-Apr-12 Aaa / AAA / AAA / - Aa / AAA / AAA / -	25,095,000 04-Jan-27 4:340% 3M GBP Libor +1.8125% - Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	73,172,000 06-Feb-32 4,370% 3M GBP Libor +2.00% 	994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% - Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount Series Issue data Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denormination	669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% - Series 36 13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15%	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2,25%	08-Sep-17 3.625% 3M GBP Libor +1.9925% - Series 41 21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	08-Sep-17 3.625% 3M GBP Libor +1.6975%	45,436,900 21-Dec-26 4,530% 3M GBP Libor +1.90% • • • • • • • • • • • • • • • • • • •	86,100,000 09-Dec-26 4,600% 3M GBP Libor +1.80% 	25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	25,095,000 04-Jan-27 4,340% 3M GBP Libor +1.8125% 	73,172,000 06-Feb-32 4,370% 3M GBP Libor +2.00% 	994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% - Series 36 13-Feb-12 Aaa / AAA / AAA/- EUR 1,200,000,000	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15%	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - EUR 47,000,000	08-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000	45,436,900 21-Dec-26 4,530% 3M GBP Libor +1.90% 	86,100,000 09-Dec-26 4,600% 3M GBP Libor +1.80%	25,380,000 05-Jan-27 4,340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000	25,095,000 04-Jan-27 4,340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - Aab / AAA / AAA / - EUR 108,000,000	73,172,000 06-Feb-32 4,370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - Aab / AAA / AAA / - EUR 50,000,000	994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Libor -1.200,000,000 1.200,000,000 1.200,000,000	225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 750,000,000	166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 750,000,000 750,000,000	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - ABA / AAA / AAA / - EUR 47,000,000 47,000,000	08-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75.000.000 75.000.000	45,436,900 21-Dec-26 4,530% 3M GBP Libor +1.90% Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000	86,100,000 09-Dec-26 4,800% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000	25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - Aa / AAA / AAA / - EUR 75,000,000 75,000,000	25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - Aa / AAA / AAA / - EUR 108,000,000 108,000,000	73.172,000 06-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000	994,920,000 13-Feb-21 3.6:259 3M GBP Libor +1,9291% Series 48 24-May-12 Aaz / AAA / AAA / - Aaz / AAA / AAA / - EUR 45,000,000 45,000,000
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Colateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: 1)	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000,000 1,206	225,800,000 14-Jun-14 2875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na	166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na	08-Sep-17 3.625% 3M GBP Libor +1:9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA 47,000,000 47,000,000 1.197	08-Sep-17 3.625% 3M GBP Libor +1.6975% - Series 42 23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAO / - 75,000,000 75,000,000 na	45,436,900 21-Dec-26 4,5309% 3M GBP Libor +1,90% Series 43 05-Apr-12 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000	86.100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Asa / AAA / AAA / - EUR 127,000,000 127,000,000 12,000,000 12,000,000	25,380,000 05-Jan-27 4,340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1,201	25,095,000 04-Jan-27 4-340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Asa / AAA / AAA / - EUR 168,000,000 188,000,000 1.201	73.172.000 06-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - EUR 50.000,000 50.000,000 1.200	994.920.000 3.3-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 2+May-12 Aaa / AAA / AAA / - ABa / AAA / AAA / - 45,000,000 45,000,000 1,245
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Asa / AAA / AAA / - Aai / AAA / AAA / - L200,000,000 1.200,000,000 1.206 Soft	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2,25% Series 38 16-Feb-12 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - EUR 47.000,000 11.997 Hard	06-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / - ABA / AAA / AAA / - GBP 75,000,000 na Soft	45,436,900 21-Dec/26 4,530% 3M GBP Libor +1,90% Series 43 05-Apr-12 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft	86.100.000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000.000 127,000.000 1205 Hard	25,380,000 05-Jan-27 4:340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaar /AAA / AAA / Aaar /AAA / AAA / EUR 75,000,000 12,201 Hard	25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Asa / AAA / A	73.172.000 06-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - EUR 50.000,000 12.000 Hard	994.920.000 13-Feb-21 3 625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aan / AAA / AAA / - Aan / AAA / AAA / - Aa / AAA / AAA / - 45,000,000 45,000,000 12,245 Hard
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Colateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: 1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	669,750,000 14-Jun-14 2,875% 3M GBP Libor +1,12% Series 36 13-Feb-12 Aaa /AAA /AAA /- EUR 1,200,000,000 1,200,000,000 1,200,000,000 1,206 Soft 13-Feb-22	225,800,000 14-Jun-14 2.875% 3M GBP Libro +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / AAA / AAB / AAB / AAA / AAA / AAB / ABA South ABA / ABA	166,746,000 14-Jun-14 2.875% 3M GBP Libor 4-2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / AAA GBP 750,000,000 750,000,000 30t Soft 16-Feb-15	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Ana / AAA / -AAA / - EUR 47,000,000 47,000,000 11.197 Hard 12-Mar-27	06:Sept-17 3.625% 3M GBP Libor +1.6975% Series 42 23:Mar-12 Aaa ₁ AAA ₁ / AAA ₂ - Aaa ₂ / AAA ₁ / AAA ₂ - GBP 75,000,000 75,000,000 na Soft 23:Mar-27	45.436,900 21-De026 4.530% 3M GBP Libor +1.90% Series 43 55-Ap-12 Aas / AAA / AAA / - GBP 750,000,000 750,000,000 3 Soft 505-Ap-17	86.100,000 09-Dec-26 4.600% 3M GBP Libor+1.80% Series 44 12-Apr-12 Aas / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22	25,380,000 05-Jan-27 4.340% 3M GBP Lbor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / AA EUR 75,000,000 75,000,000 1,201 Hard 13-Apr-23	25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAAA / AAA / AAAA / AAAAA / AAAA / AAAA / AAAAA / AAAAA / AAAAA AAAAA AAAAAA	73.172.000 06-Feb 32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 12,000 Hard 18-Apr-28	994.920,000 13-Feb-21 3.625% 3M GBP Libor +1,9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aab / AAA / AAA / AAA / AAA / 45,000,000 45,000,000 1,245 Hard 15-May-27
Swap notional amount Swap notional maturity LLP receive rate/margin LLP seceive rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rates*1) Scheduled final maturity date Legal final maturity date	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Asa / AAA / AAA / - AAa/ AAA / AAA / - L200,000,000 1.200,000,000 1.206 Soft 13-Feb-22 13-Feb-22	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-29 16-Feb-30	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Asa / AAA / AAA / - ABa / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-15 16-Feb-16	08-Sep-17 3.625% 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 11.197 Hard 12-Mar-27 12-Mar-27 12-Mar-27	06:Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aag /AAA /AAA/ Aag /AAA /AAA/ GBP 75,000,000 na Soft 23-Mar-27 23-Mar-27 23-Mar-28	45,436,900 21-Dec-26 4,530% 3M GBP Libor +1,90% Series 43 05-Apr-12 Asa / AAA / AAA / - GBP 750,000,000 na Soft 05-Apr-17 05-Apr-17 05-Apr-18	86.100,000 09-De-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22 12-Apr-22	25,380,000 05-Jan-27 4:340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - EIA / AAA / AAAA	25,095,000 Q4-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - EUR 106,000.000 15,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000	73.172.000 06-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - EUR 50.000,000 12.00 Hard 18-Apr-28 18-Apr-28	994.920.000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EAB / AAA / AAA / AAA / - EAB / AAA / AAA / AAA / - EAB / AAA / AAA / AAA / - EAB / AAA / AAA / AAA / - EAB / AAA / AAA / AAA / AAA / - EAB / AAA / AAAA / AAA /
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Colateral posting amount Series Issue date Original rating (Moody's/SAP/Fitch/DBRS) Current rating (Moody's/SAP/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: 1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	669,750,000 14-Jun-14 2,875% 3M GBP Libor +1,12% Series 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000 1,200,	225,800,000 14-Jun-14 2.875% 3M GBP Librr +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 50t 16-Feb-29 16-Feb-29 16-Feb-30 XS0746627104	166,746,000 14-Jun-14 2.875% 3M GBP Librr +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / - GBP 75,000,000 750,000,000 750,000,000 16-Feb-15 16-Feb-15 16-Feb-15 16-Feb-15	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA/ - EUR 47,000,000 47,000,000 11.97 Hard 12-Mar-27 12-Mar-27 na	08-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Ana / AAA / AAA / ABa / AAA / AAA / ABa /	45.436,900 21-Dec 26 4.530% 3M GBP Libor +1.90% Series 43 55-Ap-12 Aas / AAA / AAA / - GBP 750.000,000 750.000,000 750.000,000 750.000,000 750.000,000 750.000,000 750.000,000 750.000,000 750.000,000 750.000,000 750.000,000	86.100,000 09-Dec-26 4.600% 3M GBP Libor+1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22	25,380,000 05-Jan-27 4.340% 3M GBP Lbor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAAA / AAAAA	25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 108,000,000 12,201 Hard 16-Apr-30 16-Apr-30 na	73.172.000 06-Feb 22 4.370% 3M GBP Libor +2.00% Series 47 18-Ap-12 Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Ap-28 18-Ap-28	994.920.000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 45,000.000 1,245 Hard 15-May-27 15-May-27 na
Swap notional amount Swap notional maturity LLP receive rate/margin LLP seceive rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rates*T) Scheduled final maturity date Legal final maturity date	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Asa / AAA / AAA / - AAa/ AAA / AAA / - L200,000,000 1.200,000,000 1.206 Soft 13-Feb-22 13-Feb-22	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-29 16-Feb-30	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Asa / AAA / AAA / - ABa / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-15 16-Feb-16	08-Sep-17 3.625% 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 11.197 Hard 12-Mar-27 12-Mar-27 12-Mar-27	06:Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aag /AAA /AAA/ Aag /AAA /AAA/ GBP 75,000,000 na Soft 23-Mar-27 23-Mar-27 23-Mar-28	45,436,900 21-Dec-26 4,530% 3M GBP Libor +1,90% Series 43 05-Apr-12 Asa / AAA / AAA / - GBP 750,000,000 na Soft 05-Apr-17 05-Apr-17 05-Apr-18	86.100,000 09-De-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22 12-Apr-22	25,380,000 05-Jan-27 4:340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - EIA / AAA / AAAA	25,095,000 Q4-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - EUR 106,000.000 15,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000 16,000.000	73.172.000 06-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - EUR 50.000,000 12.00 Hard 18-Apr-28 18-Apr-28	994.920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - AAA / AAA / - EAA / AAA / AAA / AAA / - EAA / AAA / AAA / AAA / - EAA / AAA
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Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody's/SAP/Fitch/DBRS) Current rating (Moody's/SAP/Fitch/DBRS) Denomination Amount at issuance Amount outstance Amount outstance If you have been declared in the series of th	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Aaa / AAA / AAA / - ABa / AAA / AAA / - EUR 1,200,000,000 1,206 Soft 13-Feb-23 XS0746420719 London Annual Annually -13 Feb 3.875% 1M EUROY +0.70%	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London Annually -16 Feb 5,250% M GBP Libor +2.45%	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2,25% Series 38 16-Feb-12 Aaa / AA	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aar /AAA /AAA /- Aar /AAA /AAA /- EUR 47,000,000 11.197 Hard 12-Mar-27 12-Mar-27 12-Mar-27 na na Annually -12 Mar 4,000% na	06:Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / Series 42 23-Mar-12 Aaa / Aaa	45,436,900 21-Dec-26 4,530% 3M GBP Lbor +1,90% Series 43 05-Apr-12 Aaa / AAA / AAA / - GBP 750,000,000 na Soft 05-Apr-17 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Lbor +1,70% M GBP Lbor +1,70% M GBP Lbor +1,80%	86.100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-23 12-Apr-24 12-Apr-24 12-Apr-25 12-Apr-25 12-Apr-25 12-Apr-26 12-Apr-26 12-Apr-27 12-	25,380,000 GS-Jan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - ELR 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 13-Apr-23 na Annual Annually -13 Apr 3,420% na	25,095,000 Q4-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - EUR 106,000.000 12,001 Hard 16-Apr-30 na Annual	73.172.000 06.Feb.32 4.370% 3M GBP Libor +2.00% Series 47 18-Agr-12 Aaa / AAA / AAA / - EuR 50.000,000 1.200 1.200 Hard 18-Agr-28 18-Agr-28 na na Annual Annually -18 Agr 3.750% na	994,920,000 13-Feb-21 3.625% 3M GBP Lbor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aab / AAA / AAA / - Aab / AAA / AAA / - EAA / AAA / AAA / AAA / - EAA / AAA / AAA / AAA / - EAA / AAA / AAAA / AAA / AAA / AAAA / AAAA / AAA / AAAA / AAAA / AAAA / AAAA /
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Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Itsue date Original rating (Moody's/SAP/Fitch/DBRS) Current rating (Moody's/SAP/Fitch/DBRS) Denorimation Amount at issuance Amount outstance Amount outstance If the standard of the	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Aaa / AAA / AAA /- EUR 1.200,000,000 1.206 Soft 13-Feb-23 XS0746420719 London Annual Annually -13 Feb 3.875% ANTS GBP 994,920,000	225,800,000 14-Jun-14 2,875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aab / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London Annually -16 Feb 5,250% MGBP Libor +2.45% ANTS GBP 750,000,000 16-Feb-30 16-Feb-30	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2,25% Series 38 16-Feb-12 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-15 16-Feb-16 X50746622009 London Quarterly 16 Feb, May, Aug, Nov 3M GBP Libor +1,65% na GBP na na	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aan / AAA / AAA / - EUR 47,000,000 11.197 Hard 12-Mar-27 na Annually -12 Mar Annually -12 Mar Annually -12 Mar GBP 39,254,400 12-Mar-27 12-Mar-27	06:Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aas / AAA / AAA / Aas / Aas / Aaa / Aaaa / Aaa / Aaaa / Aaaaa	45,436,900 21-Dec-26 4,530% 3M GBP Lbor +1.90% Series 43 05-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP D 750,000,000 na Soft 05-Apr-17 05-Apr-17 05-Apr-17 05-Apr-13 M GBP Lbor +1.70% AM GBP Lbor +1.70% na GBP na na	86.100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22 12-Apr-22 na Annually -12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22	25,380,000 GS-lan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - ELA 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na Annual Annually - 13 Apr 3,420% na ANTS GBP 62,437,500	25,095,000 Q4-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - EUR 108,000.000 18,000.000 18,001.000 16-Apr-30 na Annual Annual Annual Annual Annual Annual Annual ANTS GBP 89,910,000	73.172.000 06.Feb.32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - EUR 50.000,000 1.20	994,920,000 13-Feb-21 3.625% 3M GBP Lbor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EAA / AAA / AAA / AAA / - EAA / AAA / AAA / AAA / - EAA / AAA / AAA / AAA / - EAA / AAA / AAAA / AAA / AAAA / A
Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Series Original rating (Moodys/S&P/Fitch/DBRS) Current rating (Moodys/S&P/Fitch/DBRS) Current rating (Moodys/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate/£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Using Sin Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fined, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity LLP receive retelmargin	669,750,000 14-Jun-14 2,875% 3M GBP Libor +1,12% Series 36 13-Feb-12 Aaa / AAA / AAA / - Aar / AAA / AAA / - EUR 1,200,000,000 1,200,000 1,20	225,800,000 14-Juny 14	166,746,000 14-Jun-14 2.875% Series 38 Series 38 16-Feb-12 Aaa / AAA / AAA / AA GBP 750,000,000 750,000,000 750,000,000 16-Feb-15 16-Feb-15 16-Feb-16 XS074662009 London Quarterly 16 F6b, May, Aug, Nov 1M GBP Libor + 1,65% 1M GBP Libor + 1,65% 1A GBP 1A	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Ana / AAA / -AAA / - EUR 47,000,000 47,000,000 11.97 Hard 12-Mar-27 12-Mar-27 12-Mar-27 na na Annual Annually -12 Mar ANTS GBP 39,254,400 12-Mar-27 4.000%	08-Sept-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Asar/AAA/-AAA/- GBP 75,000,000 75,000,000 75,000,000 75,000,000 75,000,000 Cana Sort Sort Sort Sort Sort Sort Sort Sort	45,436,900 21-Dec-26 4.530% 4.530% 4.530% 4.530% 5.84re 43 5.54.pt-12 Aaa / AAAA / AAA / AAAA / AAAAA AAAA AAAA AAAA AAAA AAAAA AAAAA AAAA	86.100,000 09-Dec-26 4.600% 4.600% 4.600% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 127,000,000 120,000 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-22 13-Apr-23 Annual	25,38,0n-27 4.340% 4.340% 4.340% 5.8ries 45 13-Apr-12 Aaa / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAAA AAAAAA	25,095,000 Q4-Jan-02 4.340% 3M GBP Libor +1,8125% Series 46 16-Apr-12 Aaa / AAAA / AAA / AAAA AAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	73.172.092 08-Feb22 4.37074 2.308 GBP Libri + 2.00% Series 4r 1 18-Apr - 12 Aaa / AAA / AAA / - EUR 50.000,000 50.000 18-Apr - 28	994.920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aab / AAA / AAA / - Aba / AAA / AAA / AAA / - Aba / Aba / Aba / Aba / - BUR 45,000,000 45,000,000 41,245 Hard 15-May-27 15-May-27 15-May-27 35,00% 6BP GBP GBP GBP GBB / G
Swap notional amount Swap notional maturity LLP receive rate/margin LLP seceive rate/margin Collateral posting amount Series Issue date Original rating (Moody'sS&P/Fitch/DBRS) Current rating (Moody'sS&P/Fitch/DBRS) Current rating (Moody'sS&P/Fitch/DBRS) Denomination Amount at issuance Amount outsance Amount outsance Amount outsance Issue date Sign (Amount outsance) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional enomination Swap notional enomination Swap notional maturity LLP receive rate/margin	669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Aaa / AAA / AAA /- EUR 1.200,000,000 1.206 Soft 13-Feb-23 XS0746420719 London Annual Annually -13 Feb 3.875% ANTS GBP 994,920,000	225,800,000 14-Juny 14	166,746,000 14-Jun-14 2,875% 3M GBP Libor +2,25% Series 38 16-Feb-12 Asa / AAA / AAA / ABA / AB	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aan / AAA / AAA / - EUR 47,000,000 11.197 Hard 12-Mar-27 na Annually -12 Mar Annually -12 Mar Annually -12 Mar GBP 39,254,400 12-Mar-27 12-Mar-27	06:Sep-17 3.8:25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Asa / AAA / AAA / - A / AAA / AAA / AAA / - A / AAA / AAA / AAA / - A / AAA / AAA / AAA / - AAA / AAAA / AAA / AAA / AAAA / AAAA / AAA / AAAA / AAAA / AAAA / AAAA / AAAA / AAA	45,436,900 21-Dec-26 4,530% 3M GBP Lbor +1.90%	86.100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22 12-Apr-22 na Annually -12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22	25,380,000 GS-lan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / - ELA 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na Annual Annually - 13 Apr 3,420% na ANTS GBP 62,437,500	25,095,000 Q4-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / - EUR 108,000.000 18,000.000 18,001.000 16-Apr-30 na Annual Annual Annual Annual Annual Annual Annual ANTS GBP 89,910,000	73.172.000 06.Feb.32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - EUR 50.000,000 1.20	994.920.000 13-Feb-21 3.625% 3.625% 3.625% Sories 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aab / AAA / AAA / AAA / - Aab / AAA / AAA / - Aab / AAA / AAA / AAA / - Aab / AAA / AAA / AAA / - Aab / AAA / AAA / AAA / - Aab / AAA / AAAA / AAAA / AAAA / AAAA / AAA
Swap notional amount Swap notional mount LIP receive rate/margin LLP receive rate/margin Collateral posting amount Series Series Susue date Original rating (Moody/s/S&P/Fitch/DBRS) Current rating (Moody/s/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate £1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date List (SIN) Slock exchange Isting Coupon payment fate Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional denomination Swap protional amount Swap notional maturity LIP receive rate/margin	669,750,000 14-Jun-14 2,875% 3M GBP Libor +1,12% Series 36 13-Feb-12 Aaa / AAA / AAA / - Aar / AAA / AAA / - EUR 1,200,000,000 1,200,000 1,20	225,800,000 14-Juny 14	166,746,000 14-Jun-14 2.875% Series 38 Series 38 16-Feb-12 Aaa / AAA / AAA / AA GBP 750,000,000 750,000,000 750,000,000 16-Feb-15 16-Feb-15 16-Feb-16 XS074662009 London Quarterly 16 F6b, May, Aug, Nov 1M GBP Libor + 1,65% 1M GBP Libor + 1,65% 1A GBP 1A	08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Ana / AAA / -AAA / - EUR 47,000,000 47,000,000 11.97 Hard 12-Mar-27 12-Mar-27 12-Mar-27 na na Annual Annually -12 Mar ANTS GBP 39,254,400 12-Mar-27 4.000%	08-Sept-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Asar/AAA/-AAA/- GBP 75,000,000 75,000,000 75,000,000 75,000,000 75,000,000 Cana Sort Sort Sort Sort Sort Sort Sort Sort	45,436,900 21-Dec-26 4.530% 4.530% 4.530% 4.530% 5.84re 43 5.54.pt-12 Aaa / AAAA / AAA / AAAA / AAAAA AAAA AAAA AAAA AAAA AAAAA AAAAA AAAA	86.100,000 09-Dec-26 4.600% 4.600% 4.600% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 127,000,000 120,000 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-22 13-Apr-23 Annual	25,38,0n-27 4.340% 4.340% 4.340% 5.8ries 45 13-Apr-12 Aaa / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAAA AAAAAA	25,095,000 Q4-Jan-02 4.340% 3M GBP Libor +1,8125% Series 46 16-Apr-12 Aaa / AAAA / AAA / AAAA AAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	73.172.092 08-Feb22 4.37074 2.308 GBP Libri + 2.00% Series 4r 1 18-Apr - 12 Aaa / AAA / AAA / - EUR 50.000,000 50.000 18-Apr - 28	994,920,000 13-Feb-21 3.625% 3.625% 3M GBP Libor +1.92919 Series 48 24-May-12 Aaa / AAA / AAA / - Aab / AAA / AAA / - Aba / AAA / AAA / - 45,000,000 45,000,000 41,245 Hard 15-May-27 15-May-27 15-May-27 3.500% ANTS GBP GBP GBH,000,000 15,446,500 15,446,500 15,446,500 15,446,500 15,446,500 15,446,500 15,446,500 15,446,500 15,446,500 15,446,500 15,446,500



Series	Series 49	Series 50	Series 51
Issue date	08-Jun-12	08-Jun-12	20-Jun-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR
Amount at issuance	35,000,000	40,000,000	76,000,000
Amount outstanding	35,000,000	40,000,000	76,000,000
FX swap rate (rate:£1)	1.247	1.247	1.236
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard
Scheduled final maturity date	08-Jun-28	08-Jun-29	20-Jun-24
Legal final maturity date	08-Jun-28	08-Jun-29	20-Jun-24
ISIN	na	na	na
Stock exchange listing	na	na	na
Coupon payment frequency	Annual	Annual	Annual
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 20 Jun
Coupon (rate if fixed, margin and reference rate if floating)	3.340%	3.3625%	2.9500%
Margin payable under extended maturity period (%)	na	na	na
Swap counterparty/ies	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP
Swap notional amount	28,070,000	32,080,000	61,476,400
Swap notional maturity	08-Jun-28	08-Jun-29	20-Jun-24
LLP receive rate/margin	3.340%	3.3625%	2.9500%
LLP pay rate/margin	3M GBP Libor +1.55%	3M GBP Libor +1.55%	3M GBP Libor +1.49%
Collateral posting amount	-		

Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	Short term: <a-1+ <f1="" <p-1="" na<br="">Long term: -/-/<a na<="" td=""><td>Yes</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue (in accordance with the relevant waterfall) as necessary to fund the reserve to the Reserve Fund Required Amount.</td></a-1+>	Yes	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue (in accordance with the relevant waterfall) as necessary to fund the reserve to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	Short term: <a-1 <f1="" <p-1="" na<br="">Long term: - / - / <a na<="" td=""><td>No</td><td>Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Note that the Cash Management Agreement refers to a S&P trigger on the bank accounts of A-1+ if the amounts on deposit in the GIC exceed 20% of the sterling equivalent of the covered bonds outstanding.</td></a-1>	No	Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Note that the Cash Management Agreement refers to a S&P trigger on the bank accounts of A-1+ if the amounts on deposit in the GIC exceed 20% of the sterling equivalent of the covered bonds outstanding.
Collection account rating trigger	Loss of required rating by the Seller/Servicer re: collection accounts	Short term: <a-2 <f2="" <p-2="" na<br="">Long term: BBB+ / - / <bbb+ na<="" td=""><td>No</td><td>All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the eligible ratings or directly to the Account Bank</td></bbb+></a-2>	No	All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the eligible ratings or directly to the Account Bank
Interest Rate Swap Provider rating trigger	Loss of required rating by the Interest Rate Swap Provider	Short term: <a-1 -="" <="" <f1="" na<br="">Long term: <a <a="" <a3="" na<="" td=""><td>No</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers for S&P and Fitch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Fitch exist at lower levels with further consequences.</td></a-1>	No	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers for S&P and Fitch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Fitch exist at lower levels with further consequences.
Pre-Maturity Liquidity Test (applies to hard bullet bonds only)	The Pre-Maturity Test will be breached if the Issuer's ratings fall below the required ratings.	Short term: <a-1 <f1+="" <p-1="" na<br="">Long term: - / <a2 -="" -<="" td=""><td>No</td><td>Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans (not applicable to soft bullet bonds).</td></a2></a-1>	No	Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans (not applicable to soft bullet bonds).
Covered Bond Swap Provider rating trigger - ANTS	Loss of required rating by ANTS as Covered Bond Swap Provider	Short term: <a-1 <f1="" <p-1="" na<br="">Long term: <a <a="" <a2="" na<="" td=""><td>No</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-foliogr or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of truggers except with respect to S&P while ever replacement Option 3 in the 2012 criteria is elected (as is currently the case). Other triggers exist at lower levels with further consequences.</td></a-1>	No	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-foliogr or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of truggers except with respect to S&P while ever replacement Option 3 in the 2012 criteria is elected (as is currently the case). Other triggers exist at lower levels with further consequences.
Covered Bond Swap Provider rating trigger - Barclays Series 3, BNP Paribas, Citibank, Deutsche Bank & RBS	Loss of required rating by BNP Paribas, Citibank, Deutsche or RBS as Covered Bond Swap Provider or Barclays as Series 3 Covered Bond Swap Provider	Short term: <a-1+ <f1="" <p-1="" na<br="">Long term: -/<a1 <a+="" na<="" td=""><td>Yes</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-blight or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except. Other triggers exist at lower levels with further consequences.</td></a1></a-1+>	Yes	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-blight or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except. Other triggers exist at lower levels with further consequences.
Covered Bond Swap Provider rating trigger - Barclays Series 1, BNP Paribas, Citibank, Deutsche Bank & RBS	Loss of required rating by Barclays as Series 1 Covered Bond Swap Provider	Short term: <a-1 <f1="" <p-1="" na<br="">Long term: <a <a+="" <a1="" na<="" td=""><td>Yes</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except with respect to S&P while ever replacement Option 3 in the 2012 criteria is elected (although Barclays has currently elected Option 2). Other triggers exist at lower levels with further consequences.</td></a-1>	Yes	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except with respect to S&P while ever replacement Option 3 in the 2012 criteria is elected (although Barclays has currently elected Option 2). Other triggers exist at lower levels with further consequences.
Customer Files and Title Deeds	Loss of required rating by the Servicer	Short term: <a-1+ <f1="" <p-1="" na<="" td=""><td>Yes</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds are identified as distinct from the customer files and title deeds of other properties or mortgages which do not form part of the portfolio.</td></a-1+>	Yes	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds are identified as distinct from the customer files and title deeds of other properties or mortgages which do not form part of the portfolio.
Set-off risk protection trigger	Loss of required rating by the Issuer	Short term: <a-2 -="" <f1="" na<br="">Long term: <bbb+ <a="" <a2="" na<="" td=""><td>No</td><td>The sizing of the set-off risk protection in the Asset Coverage test shall be increased from a factor of zero to 4% (or such other amount as may be set from time to time, subject to the Issuer obtaining a rating agency confirmation and notifying the Security Trustee).</td></bbb+></a-2>	No	The sizing of the set-off risk protection in the Asset Coverage test shall be increased from a factor of zero to 4% (or such other amount as may be set from time to time, subject to the Issuer obtaining a rating agency confirmation and notifying the Security Trustee).
Perfection trigger	Loss of required rating by the Seller	Long term: BBB- / <baa3 <="" <bbb-="" td=""><td>No</td><td>The transfers of the loans to the LLP shall be perfected by the Seller.</td></baa3>	No	The transfers of the loans to the LLP shall be perfected by the Seller.
Cash Manager verification trigger	Loss of required rating by the Cash Manager	Long term: BBB- / <baa3 <="" <bbb-="" td=""><td>No</td><td>Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently.</td></baa3>	No	Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently.
Servicer trigger	Loss of required rating by the Servicer	Long term: BBB- / <baa3 <="" <bbb-="" td=""><td>No</td><td>The Servicer will use reasonable endeavours to enter into, within 60 days, a back-up or master servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.</td></baa3>	No	The Servicer will use reasonable endeavours to enter into, within 60 days, a back-up or master servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.



Non-Rating Triggers

Hon-Kating rriggers		
Event	Description of Trigger	Consequence if Trigger Breached
Issuer Event of Default	Any of the conditions, events or acts provided in Condition 9.1 of the Prospectus	Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer
		are held by the LLP as security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment schedule.
Interest Rate Shortfall test	The amount of income that the LLP expects to receive in the next LLP Payment	Standard variable rate and other discretionary rates and/or margins will be increased.
	Period is insufficient to cover the would be amounts due under the Intercompany	
	Loan and to the Covered Bond Swap Provider(s) and other senior expenses	
	ranking in priority thereto.	
Asset Coverage Test	On a Calculation Date, the Adjusted Aggregate Loan Amount is less than the	Breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage breach notice and if not rectified by the
	Principal Amount Outstanding of Covered Bonds	3rd calculation date after the issuance of the breach notice an Issuer Event of Default will occur.
LLP Event of Default	Any of the conditions, events or acts provided in Condition 9.2 of the Prospectus-	Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
	LLP Events of default.	
Yield Shortfall Test	Following an Abbey Event of Default, the Loans must yield LIBOR plus 0.15%.	Standard variable rate and other discretionary rates and/or margins will be increased.
Amortisation Test	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount will be	LLP Event of Default will occur.
	in an amount at least equal to the Sterling Equivalent of the aggregate Principal	
	Amount Outstanding of the Covered Bonds.	

Glossary:

	For the purposes of the Asset Coverage Test, arrears are calculated in accordance with standard market practice in the UK. A mortage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate or more full monthly payments. In making an arrears as determination, the servicer calculated as of the date of determination the difference between the sum of all monthly payments that were due and payageable by a borrower on any due date to up to that date of determination (less the aggregate amount of all authorised underpayments made by such borrower up to such date of determination, and the sum of all payments actually made by that borrower up to that date of determination. If the result arrived at by dividing that difference (if any) by the amount of the required current monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be classified as being 2 to <3 months in arrears, and so on. An account is treated as being in default if it is 3 or more months in arrears.
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) the Initial Advance; (ii) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised Expenses; (iv) Capitalised Interest; and (iii) Capitalised Interest; and (iv) Capitalised Interest; and (iv) Capitalised Interest; and (iv) Capitalised Interest; and (iv) Capitalised Interest; and (iii) Capitali
Default	Default is defined as a property having been taken into possession.

Footnotes:

- 1) There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- (2) Although Citibank NA no longer has a P-1 short term rating from Moody's, the terms of the legal documents provide some leeway on replacement where the covered bonds' ratings will not be downgraded as a result.
- (9) For triggers relating to the swap providers on the cover pool the rating trigger disclosed is the next trigger point there may be subsequent triggers and these are detailed in the relevant swap agreement. For triggers relating to the covered bond swaps, see table "Programme Triggers"
- (4) The interest rate swap notional is the sum of all interest rate swap notionals as at the start of the Calculation Period. Note that under an Amendment Agreement dated 24 December 2012, the interest rate swaps may be consolidated into one "cover pool swap" at a future date, at the LLP's election.
- (5) LLP receive/pay margins are an average across all interest rate swaps
- (9) The Supplemental Liquidity Reserve is calculated as 5% multiplied by the sterling equivalent of the outstanding covered bonds multiplied by the minimum level of over-collateralisation required (i.e. approximately a factor of 1.15) (7) This discount is set to zero while ever the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and AVF1 by Fitch and thereafter equals 100% of cleared credit balances with respect to Flexible Plus offset accounts

- (a) This discount is set to zero while ever the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and A/F1 by Flich and thereafter equals 0.85% of the aggregate outstanding principal balance of the loans in the cover pool
- A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the ban, and (ii) the indused of valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with LTV<=75%, 0.25 for defaulted loans with LTV>75%.

 (iii) The Constant Default Rate is not applicable to revolving programmes.

 (iv) Source Erich Percentage multiplied by 1 for lower of (i) the current balance of the ban, and (ii) the indused valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with LTV<=75%, 0.25 for defaulted loans with LTV>75%.

- (12) Source: Moody's performance report dated 31st December 2012
- (13) Margins are reported based on the index rate, therefore fixed are reported at the fixed rate, trackers are reported over BBR (0.5%) and variable over SVR (4.74%).
- (14) The following tables omit approximately 1.04% of the pool which are held on a separate database. Data is presented on an account level basis.
- (16) Seasoning is the age of the loan at the report date in months based on the main mortgage completion date. Main mortgage completion date means the date the borrower first took out a loan on the secured property. The initial loan may have been repaid and replaced by subsequent lending under the same mortgage.
- (17) Employment status is as at completion date.
- This category includes historical accounts where data was not retained on the system.