

Swap notional maturity/ies LLP receive rate/margin⁽⁵⁾

NATIONAL TRANSPARENCY TEMPLATE

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



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Administration Name of RGB programme Abbey National Treasury Services ptc Abbey National Treasury Services ptc S35bn Global Covered Bond Programme Name, job title and contact details of person validating this form Jared Zakrzewski, Structured Funding Senior Manager, mbl @ santander, co. uk Date of from submission 28 February 2013 Start Date of reporting period 1 January 2013 (Calculation Period start date 4 January 2013) End Date of reporting period 31 January 2013 (Calculation Period end date 5 February 2013) Web links - prospectus, transaction documents, loan-level data https://peopertail.co.uk/SantanderUK, | Prospectus | Prospectus | Prospectus | Proposed | Production | Production

	Counterparty/ies	F	itch	Mo	ody's	S&P		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

LLP pay rate/margin ⁽⁵⁾		3.24%
Collateral posting amount(s) (GBP)	£	
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)	€	241,213,044
Currency swap provider for Series 1 (EUR)		Citi
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin ⁽³⁾		3.375%
LLP pay rate/margin ⁽³⁾		Libor +0.0945%
Collateral posting amount(s) (EUR)	€	219,560,079
	•	
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)	€	193,898,165

Currency swap provider for Series 3 (EUR)		Barclays
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%
Collateral posting amount(s) (EUR)	€	217,516,165
Currency swap provider for Series 3 (EUR)		RBS
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%
Collateral posting amount(s) (EUR)	€	202,503,320
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%
Collateral posting amount(s) (EUR)	€	210,076,047

Accounts, Ledgers

	Value as of End Date of	Value as of Start Date of	Targeted Value
	reporting period	reporting period	rargeted value
Revenue receipts (please disclose all parts of waterfall)			
Revenue Receipts (on the Loans)	£ 126,428,874	£ 109,769,099	na
Other net income (including interest on bank accounts)	£ 724,513	£ 835,258	na
Excess amount released from Reserve Fund	£ 3,159,239	£ 116,588	na
Premia received from outgoing Swap Provider	£ -	£ -	na
Available Revenue Receipts	£ 130,312,626	£ 110,720,944	na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£ 3,582,874	£ 3,423,786	na
Amounts due under interest rate swap	£ 28,335,896	£ 25,892,415	na
Amounts due under cover bond swaps	£ 29,896,202	£ 30,025,729	na
Amounts due under Intercompany Loan	£ 7,747,223	£ 8,271,284	na
Amounts added to Reserve Fund	£	3	na
Deferred Consideration	£ 60,750,431	£ 43,107,730	na
Members' profit	£ -	£ -	na
Total distributed	£ 130,312,626	£ 110,720,944	na
Principal receipts (please disclose all parts of waterfall)			
Principal Receipts (on the Loans)	£ 958,546,340	£ 789,159,931	na
Any other amount standing to credit Principal Ledger	£ -	£ -	na
Cash Capital Contribution from Members	£ -	£ -	na
Termination payment received from a Swap Provider	£	3	na
Amounts released from Pre-Maturity Liquidity Ledger	£ -	£ -	na
Available Principal Receipts		£ 789,159,931	na
Credit to Pre-Maturity Liquidity Ledger	£ -	£ -	na
Purchase of New Loans	£ -	£ -	na
Deposit in GIC to satisfy ACT test	£	3	na
Repayment of Term Advance	£ -	£ -	na
Capital Distribution	£ 958,546,340	£ 789,159,931	na
Total distributed	£ 958,546,340	£ 789,159,931	na
Reserve ledger		£ 204,252,720	£ 201,093,481
Revenue ledger	£ -	£ -	na
Principal ledger	£ 2,440,042,663	£ 2,440,042,663	na
Pre-maturity liquidity ledger	na	na	na

Asset Coverage Test

Asset Coverage Test			
·		Value	Description
A	£	30,548,737,141	Adjusted Current Balance
В	£	2,718,310,529	Principal collections not yet applied
C	£		Cash Capital Contributions held on Capital Ledger
D	£		Substitution assets
E	£		Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
U	£	1,326,996,669	Supplemental Liquidity Reserve ⁽⁶⁾
V		na	Set-off Flexible Plus (offset) ⁽⁷⁾
W		na	Set-off Depositor ⁽⁸⁾
X	£	242,889,513	For redraw capacity
Υ	£		Reward loans
Z	£	623,833,267	Potential negative carry
Total	£	31,073,005,144	
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 (%)		91.0%	
Maximum asset percentage from S&P (%)		90.0%	
Maximum asset percentage from DBRS (%)		na	
Credit support as derived from ACT (GBP)	£	7,985,842,880	
Credit support as derived from ACT (%)		34.6%	

Programme-Level Characteristics

Programme currency		Euro
Programme size		EUR 35.000.000.000
Covered bonds principal amount outstanding (GBP, non-GBP series converted		
at swap FX rate)	£	23,087,162,264
Covered bonds principal amount outstanding (GBP, non-GBP series converted		
at current spot rate)	£	23,634,972,626
Cover pool balance (GBP)	£	34,094,954,204
GIC account balance (GBP)	£	2,718,310,529
Any additional collateral (please specify)	£	
Any additional collateral (GBP)	£	
Aggregate balance of off-set mortgages (GBP)	£	4,821,647,369
Aggregate deposits attaching to the cover pool (GBP)	£	1,171,082,113
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£	362,961,526
Nominal level of overcollateralisation (GBP)	£	11,007,791,941
Nominal level of overcollateralisation (%)		47.68%
Number of loans in cover pool		316,466
Average loan balance (GBP)	£	107,737
Weighted average non-indexed LTV (%)		63.61%
Weighted average indexed LTV (%)		67.90%
Weighted average seasoning (months)		59.38
Weighted average remaining term (months)		210.55
Weighted average interest rate (%)		3.99%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		2.25%
Constant Pre-Payment Rate (%, quarterly average)		6.92%
Principal Payment Rate (%, current month)		1.96%
Principal Payment Rate (%, quarterly average)		6.13%
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)		6.7%

Mortgage collections

Mortgage collections (scheduled - interest)	£	126,836,711
Mortgage collections (scheduled - principal)	£	103,351,157
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	855,195,183

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	3,914	1.2%	£ 450,970,366	1.3%
Loans bought back by seller(s)	3,038	1.0%	£ 404,224,817	1.2%
of which are non-performing loans	413	0.1%	£ 51,569,847	0.2%
of which have breached R&Ws	135	0.0%	£ 15,667,553	0.0%
Loans sold into the cover pool	0	0.0%	£ -	0.0%

Product Rate Type and Reversionary Profiles				Г			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	180,568	57.2% £	20,256,300,634	59.0%	4.74%	-3.5	2.52%	2.25%	5.21%
Fixed at origination, reverting to Libor	0	0.0%	na	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1,580	0.5% £	149,965,140	0.4%	1.25%	-69.6	0.75%	0.75%	6.20%
Fixed for life	779	0.3% £	28,766,022	0.1%	5.48%	43.9	5.39%	5.39%	5.61%
Tracker at origination, reverting to SVR	58,098	18.4% £	7,215,640,945	21.0%	3.91%	-7.6	1.24%	2.07%	4.539
Tracker at origination, reverting to Libor	0	0.0%	na	0.0%	0.0%	0.0	0.00%	0.00%	0.09
Tracker for life	53,250	16.9% £	5,839,639,669	17.0%	1.46%	161.8	0.96%	0.96%	5.29%
SVR, including discount to SVR	21,190	6.7% £	840,729,420	2.5%	4.68%	-5.0	-0.06%	0.25%	6.719
Libor	0	0.0%	na	0.0%	0.00%	0.0	0.00%	0.00%	0.009
Total	315,465	100.00% £	34,331,041,831	100.00%	3.99%		1.92%		

Stratifications (14)

Arrears breakdown ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	298,799	94.7%	£ 32,526,300,058	94.7%
0-1 month in arrears	12,828	4.1%	£ 1,351,121,145	3.9%
1-2 months in arrears	2,649		£ 310,874,600	0.9%
2-3 months in arrears	1,179	0.4%	£ 141,974,787	0.4%
3-6 months in arrears	8	0.0%	£ 544,229	0.0%
6-12 months in arrears	0	0.0%	£ -	0.0%
12+ months in arrears	2	0.0%	£ 227,011	0.0%
Total	315,465	100.00%	£ 34,331,041,831	100.00%
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	126,197	40.0%	£ 7,672,670,349	22.4%
50-55%	18,465	5.9%	£ 2,060,933,311	6.0%
55-60%	20,218	6.4%	£ 2,456,801,587	7.2%
60-65%	23,334	7.4%	£ 3,022,877,843	8.8%
65-70%	27,984	8.9%	£ 3,873,258,106	11.3%
70-75%	28,538	9.1%	£ 4,312,417,141	12.6%
75-80%	27,019	8.6%	£ 4,295,782,426	12.5%
80-85%	23,294	7.4%	£ 3,485,322,502	10.2%
85-90%	13,796	4.4%	£ 2,153,582,264	6.3%
90-95%	4,262	1.4%	£ 734,862,636	2.1%
95-100%	1,876	0.6%	£ 204,256,099	0.6%
100-105%	174	0.1%	£ 17,116,651	0.1%
105-110%	112	0.0%	£ 13,612,602	0.0%
110-125%	122	0.0%	£ 16,373,673	0.1%
125%+	74	0.0%	£ 11,174,642	0.0%
Total	315,465	100.00%	£ 34,331,041,831	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	128,147	40.6%	£ 7,349,302,703	21.4%
50-55%	15,329	4.9%	£ 1,689,191,679	4.9%
55-60%	16,492	5.2%	£ 1,984,573,254	5.8%
60-65%	18,667	5.9%	£ 2,430,906,368	7.1%
65-70%	22,065	7.0%	£ 3,016,000,158	8.8%
70-75%	24,518	7.8%	£ 3,542,717,309	10.3%
75-80%	23,690	7.5%	£ 3,669,664,333	10.7%
80-85%	22,977	7.3%	£ 3,500,731,103	10.2%
85-90%	16,440	5.2%	£ 2,431,655,346	7.1%
90-95%	11,420	3.6%	£ 1,866,068,527	5.4%
95-100%	7,281	2.3%	£ 1,287,703,696	3.8%
100-105%	5,184	1.6%	£ 969,507,074	2.8%
105-110%	1,619	0.5%	£ 289,735,798	
110-125%				0.8%
	1,624	0.5%	£ 301,213,716	0.9%
125%+ T-4-1	12	0.5% 0.0%	£ 2,070,767	0.9% 0.0%
125%+ Total		0.5%		0.9%
Total	12 315,465	0.5% 0.0% 100.00%	£ 2,070,767 £ 34,331,041,831	0.9% 0.0% 100.00%
Total Current outstanding balance of loan	12 315,465 Number	0.5% 0.0% 100.00% % of total number	£ 2,070,767 £ 34,331,041,831 Amount (GBP)	0.9% 0.0% 100.00% % of total amount
Total Current outstanding balance of loan 0-5,000	12 315,465 Number 5,678	0.5% 0.0% 100.00% % of total number 1.8%	£ 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822	0.9% 0.0% 100.00% % of total amount 0.0%
Total Current outstanding balance of loan	12 315,465 Number	0.5% 0.0% 100.00% % of total number	£ 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822	0.9% 0.0% 100.00% % of total amount
Total Current outstanding balance of loan 0-5,000 5,000 5,000 5,000 10,000	12 315,465 Number 5,678 6,486	0.5% 0.0% 100.00% % of total number 1.8% 2.1%	£ 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822 £ 48,986,623	0.9% 0.0% 100.00% % of total amount 0.0% 0.1%
Total Current outstanding balance of loan 0-5.000 5.000-10.000 10.000-25.000	12 315,465 Number 5,678 6,486 23,622	0.5% 0.0% 100.00% % of total number 1.8% 2.1% 7.5%	£ 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822 £ 48,986,623 £ 417,727,068 £ 1,611,475,463 £ 2,947,246,596	0.9% 0.0% 100.00% % of total amount 0.0% 0.1% 1.2%
Total Current outstanding balance of loan 0-5,000 5,000-10,000 10,000-25,000 5,000-75,000 50,000-75,000 75,000-100,000	12 315,465 Number 5,678 6,486 23,622 42,925 47,155 45,708	0.5% 0.0% 100.00% % of total number 1.8% 2.1% 7.5% 13.6% 15.0%	E 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822 £ 48,986,623 £ 417,727,068 £ 1,611,475,463 £ 2,947,246,596 £ 3,987,340,949 £ 3,987,340,949	0.9% 0.0% 100.00% % of total amount 0.0% 0.1% 1.2% 4.7% 8.6%
Total Current outstanding balance of loan 0-5.000 5.000-10.000 10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 100.000-150.000	12 315,465 Number 5,678 6,486 23,622 42,925 47,155 45,708 71,456	0.5% 0.0% 100.00% 100.00% % of total number 1.8% 2.1% 7.5% 13.6% 14.5% 22.7%	£ 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822 £ 48,986,623 £ 1,611,475,463 £ 2,947,246,596 £ 3,987,340,949 £ 8,766,432,812	0.9% 0.0% 100.00% % of total amount 0.1% 1.2% 1.2% 1.1% 1.1.8% 1.1.6%
Total Current outstanding balance of loan 0.5 000 5.000-10,000 10,000-25,000 5.000-10,000 10,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000	12 315,465 Number 5,678 6,486 22,3622 42,925 47,155 45,708 71,456 37,217	0.5% 0.0% 100.00% % of total number 1.8% 2.1% 7.5% 13.6% 15.0%	£ 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822 £ 48,986,623 £ 417,727,088 £ 1,611,475,463 £ 2,947,246,596 £ 3,987,340,949 £ 8,766,432,812 £ 6,377,909,542	0.9% 0.0% 100.00% % of total amount 0.0% 0.1% 1.2% 4.7% 8.6% 11.6% 25.5%
Total Current outstanding balance of loan 0-5.000 5.000-10.000 1.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 150.000-200.000 150.000-200.000 150.000-200.000	12 315,465 Number 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607	0.5% 0.0% 100.00% % of total number 1.8% 7.5% 13.6% 15.0% 14.5% 22.7% 11.8% 5.3%	E 2,070,767 £ 34,331,041,831 Amount (GBP) £ 14,342,822 £ 49,986,623 £ 1,611,475,463 £ 2,947,246,596 £ 3,987,340,949 £ 6,377,909,542 £ 6,377,909,542 £ 3,672,858,634	0.9% 0.0% 100.00% 100.00% % of total amount 0.0% 1.2% 8.6% 11.6% 25.5% 13.6% 10.7%
Total Current outstanding balance of loan 0.5,000 5,000-10,000 10,000-25,000 50,000-75,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000	12 315,465 Number 5,678 6,486 22,3622 42,925 47,155 45,708 71,456 37,217 16,607 7,849	0.5% 0.0% 100.00% % of total number 1.8% 2.1% 7.5% 13.6% 15.0% 14.5% 22.7% 11.8% 5.3%	E 2,070,767 E 34,331,041,831 Amount (GBP) E 14,342,822 £ 48,966,623 £ 417,727,068 £ 1,611,475,463 £ 2,947,246,596 £ 3,967,340,949 £ 6,766,432,812 £ 6,377,909,542 £ 6,377,909,542 £ 2,127,868,634 £ 2,127,864,732	0.9% 0.0% 100.00% 100.00% % of total amount 0.0% 0.1% 1.2% 8.6% 11.6% 15.6% 15.6% 10.7% 6.6%
Total Current outstanding balance of loan 0.5.000 5.000-10.000 1.000-25.000 25.000-50.000 50.000-15.000 75.000-100.000 150.000-200.000 150.000-200.000 250.000-300.000 250.000-300.000 250.000-300.000 250.000-300.000 250.000-300.000 300.000-350.000	12 315,465 Number 5,678 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607 7,849	0.5% 0.0% 100.00% % of total number 2.1% 7.5% 13.6% 15.0% 14.5% 22.7% 11.8% 5.3% 5.3% 2.5%	E 2,070,767 34,331,041,831 Amount (GBP) E 14,342,822 E 49,986,623 E 1,611,475,463 E 2,947,246,596 E 3,967,340,349 E 8,766,432,812 E 6,377,909,542 E 3,672,856,634 E 2,127,864,732 E 1,397,3158,633	0.9% of total amount 0.0% 10.0% 10.00% 10.00% 10.00% 10.00% 10.0%
Total Current outstanding balance of loan 0.5,000 5,000-10,000 10,000-25,000 25,000-50,000 50,000-75,000 100,000-150,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000	12 315,465 Number 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607 7,849 4,344	0.5% 07% 07% 07% 07% 07% 07% 07% 07% 07% 07	E 2,070,767 E 34,331,041,831 Amount (GBP) E 143,42,822 E 48,986,623 E 417,727,068 E 1,611,475,463 E 2,947,246,596 E 3,987,340,949 E 8,766,432,812 E 3,572,858,634 E 2,127,864,732 E 1,395,135,633 E 85,151,593	0.9% 0.0% 100.00% 100.00% % of total amount 0.0% 0.1% 1.2% 4.7% 8.6% 11.6% 25.5% 18.6% 6.2% 4.1% 4.1% 4.2% 4.1% 4.2%
Total Current outstanding balance of loan 0.5.000 5.000-10.000 1.000-25.000 25.000-50.000 50.000-15.000 75.000-100.000 150.000-250.000 150.000-250.000 250.000-300.000 250.000-300.000 250.000-300.000 250.000-300.000 350.000-400.000 350.000-400.000 350.000-400.000	12 315,465 Number 5,678 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607 7,849 4,344 2,302	0.5%, 100.00%, 100.00%, 100.00%, 100.00%, 100.00%, 18%, 2.1%, 7.5%, 13.6%, 15.0%, 14.5%, 22.7%, 11.8%, 2.5%, 2.5%, 1.4%, 0.7%, 0.5%, 0.5%, 0.5%, 0.5%, 0.5%	E 2070.767 34,331,041,831 Amount (GBP) £ 14,342,822 4,996,623 £ 417,727,088 £ 2,947,246,596 £ 3,867,340,349 £ 8,766,432,812 £ 6,377,909,542 £ 3,672,886,634 £ 2,127,864,732 £ 1,395,135,633 £ 855,151,593 £ 611,019,946	0.9% of total amount 10.00% 10.00% 10.00% 10.00% 10.00% 10.00% 10.00% 12.2% 4.7% 8.65% 11.65% 12.55% 13.65% 12.55% 14.65% 12.55% 12.55% 12.55% 13.65% 12.55% 13.65%
Total Current outstanding balance of loan 0.5 000 5.000-10,000 1.000-10,000 1.000-10,000 1.000-10,000 1.000-10,000 1.000-10,000 1.00,000-150,000 1.00,000-150,000 1.00,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 400,000-450,000	12 315,465 Number 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607 7,849 4,344 2,302 1,449	0.5% of total number 18% of total number 18% of total number 18% 22.1% 75% 13.8% 15.0% 14.5% 22.7% 11.8% 5.3% 0.2.5% 1.4% 0.7% 0.5% 0.5% 0.3%	E 3.433/104/831 Amount (GBP) E 14,342,822 E 48,996,623 E 417,727,068 E 1,611,475,463 E 2,947,246,596 E 3,987,340,949 E 8,766,432,812 E 3,572,858,634 E 2,127,864,732 E 1,395,135,633 E 51,51,593 E 611,019,946 E 497,165,125	0.9% of total amount 0.0% of total amount 0.0% of total amount 1.2% 0.0% of total amount 1.2% 0.0% of total amount 1.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0
Total Current outstanding balance of loan 0.5.000 5.000-1.0000 1.000-2.5.000 25.000-5.000 5.000-1.0000 100.000-150.000 75.000-100.000 150.000-200.000 150.000-200.000 250.000-300.000 250.000-300.000 350.000-400.000 350.000-400.000 450.000-500.000 450.000-500.000 450.000-500.000	12 315,465 Number 5,678 6,486 23,622 42,255 47,155 45,708 71,456 37,217 16,607 7,849 4,344 2,302 1,149 1,051	0.5%, 10.00%, 100.00%, 100.00%, 100.00%, 100.00%, 100.00%, 1.8%, 2.1%, 7.5%, 13.6%, 15.0%, 14.5%, 22.7%, 11.8%, 2.5%, 2.5%, 0.7%, 0.5%, 0.3%, 0.3%, 0.3%, 0.3%	E 2,070,767 34,331,041,831 Amount (GBP) £ 14,342,822 £ 49,986,623 £ 417,727,088 £ 1,611,475,463 £ 2,947,246,596 £ 8,766,432,812 £ 8,77,909,542 £ 3,672,886,732 £ 1,395,135,633 £ 855,151,593 £ 191,9946 £ 497,165,125 £ 497,165,125 £ 497,165,125	0.9% of total amount 10.00% 10
Total Current outstanding balance of loan 0.5.000 5.000-10.000 10.000-25.000 25.000-5.000 25.000-5.000 100.000-150.000 100.000-150.000 100.000-150.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 500.000-600.000 500.000-600.000	12 315,465 Number 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607 7,849 4,344 2,302 1,449 1,051	0.5% of total number 18% 150% 150% 150% 150% 150% 150% 150% 150	E 2070.767 343.31041831 Amount (GBP) E 143.42.822 E 48.986.623 E 417,727.086 E 2.947.246.596 E 3.987.340,949 E 3.768.432.812 E 3.77.909.542 E 3.77.909.542 E 3.77.905.155 E 3.97.915.155 E 497.155.1593 E 611,019.946 E 497.155.125 E 494.127.350 E 497.165.125 E 494.127.350	0.9% of total amount 0.0% of total amount 0.0% of total amount 1.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0
Total Current outstanding balance of loan 0.5.000 5.000-1.0000 1.0000-1.0000 1.0000-25.000 25.000-55.000 75.000-110.0000 150.000-55.000 150.000-250.000 150.000-250.000 250.000-250.000 250.000-250.000 250.000-200.000 250.000-300.000 350.000-400.000 350.000-400.000 450.000-500.000 450.000-500.000 650.000-700.000 600.000-700.000 600.000-700.000 600.000-700.000	12 315,465 Number 5,678 6,486 23,622 42,225 47,155 45,708 71,1456 37,217 16,607 7,849 4,344 2,302 1,1449 1,051 905 3359	0.5% 0.0% 100.00% 100.00% % of total number 1.8% 2.1% 7.5% 13.6% 15.0% 14.5% 22.7% 11.8% 5.3% 5.3% 6.5% 0.7% 0.3% 0.3% 0.1%	E 2070.767 34,331,041,831 Amount (GBP) E 14,342,822 E 49,966,623 E 417,727,088 E 1,511,475,463 E 2,947,246,594 E 3,967,340,549 E 8,766,432,812 E 6,377,909,542 E 1,356,135,533 E 855,151,593 E 855,151,593 E 11,956,1432,812 E 1,356,135,633 E 855,151,593 E 11,956,1432,812 E 1,356,135,633	0.9% 0.0% 100.00% 100.00% % of total amount 0.1% 1.2% 4.7% 8.6% 1.1.6% 22.5,5% 1.6.9% 1.2.5,5% 1.8.9% 1.8.9% 1.1.9% 6.2% 4.1% 6.2% 4.1% 6.2% 4.1% 6.2% 6.3% 6.3% 6.3% 6.3% 6.3% 6.3% 6.3% 6.3
Total Current outstanding balance of loan 0-5.000 5.000-10.000 1.000-10.000 1.000-10.000 1.000-10.000 1.0000-10.000 1.0000-15.000 1.00.0000 1.00.0000	12 315,465 Number 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607 7,849 4,344 2,302 1,449 1,051 1,051 1,051	0.5% of total number 18% of total number 18% of total number 18% 21% 75% 13.6% 14.5% 15.0% 14.5% 0.5% 0.5% 0.5% 0.3% 0.3% 0.1% 0.1% 0.0%	E 2070.767 34331,041,831 Amount (GBP) E 143,42,822 E 48,986,623 E 417,727,068 E 1,611,475,463 E 2,947,246,596 E 3,987,340,949 E 8,766,432,812 E 3,672,858,634 E 1,212,864,732 E 1395,135,633 E 551,51,933 E 611,019,946 E 497,165,125 E 494,127,350 E 494,127,350 E 230,466,611 E 133,565,922 E 88,732,046	0.9% of total amount 0.0% of total 0.0% of t
Total Current outstanding balance of loan 0.5.000 5.000-1.000 5.000-1.000 1.000-2.5.000 25.000-5.000 5.000-1.5.000 75.000-1.00.000 100.000-150.000 150.000-200.000 150.000-200.000 250.000-250.000 250.000-250.000 250.000-300.000 350.000-400.000 350.000-400.000 450.000-500.000 450.000-500.000 650.000-600.000 650.000-700.000 650.000-700.000 650.000-700.000 650.000-900.000 650.000-900.000 650.000-900.000 650.000-900.000	12 315,465 Number 5,678 6,486 23,622 47,155 45,708 71,456 37,217 16,607 7,849 4,344 2,302 1,449 1,051 905 359 179	0.5%, 0.7%,	E 2070.767 34331,041,831 Amount (GBP) £ 14,342,822 £ 49,966,623 £ 417,727,088 £ 1511,475,463 £ 2,947,246,596 £ 3,967,340,049 £ 8,766,432,812 £ 3,672,886,334 £ 2,127,864,732 £ 1,365,135,633 £ 855,151,593 £ 611,019,946 £ 497,165,125 £ 484,127,350 £ 230,466,611 £ 133,565,922 £ 88,732,046 £ 1151,553	0.9% of total amount 10.00% 10
Total Current outstanding balance of loan 0.5.000 5.000-10.000 10.000-10.000 25.000-5.000 25.000-50.000 25.000-50.000 75.000-100.000 100.000-150.000 100.000-150.000 100.000-150.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 500.000-600.000 500.000-600.000 500.000-600.000 700.000-800.000	12 315,465 Number 6,486 23,622 42,925 47,155 45,708 71,456 37,217 16,607 7,849 4,344 2,302 1,449 1,051 1,051 1,051	0.5% of total number 18% of total number 18% of total number 18% 21% 75% 13.6% 14.5% 15.0% 14.5% 0.5% 0.5% 0.5% 0.3% 0.3% 0.1% 0.1% 0.0%	E 2070.767 E 34.331,041,831 Amount (GBP) E 143,42,822 E 449,986,623 E 417,727,068 E 1,611,475,463 E 2,947,246,596 E 3,987,340,949 E 8,766,432,812 E 3,577,909,542 E 3,577,909,542 E 3,577,909,542 E 3,577,909,542 E 3,577,909,542 E 1,395,135,633 E 855,151,933 E 855,151,933 E 497,155,125 E 494,127,350 E 133,565,922 E 494,127,350 E 230,466,611 E 133,565,922 E 88,732,046 E 56,483,982 E 85,483,982	0.9% of total amount 0.0% of total 0.0% of t

tegional distribution	Number	% of total number	Amount (GBP)	% of total amount
ast Anglia	12,024	3.8% £	1,219,988,804	3.6
ast Midlands	14,354	4.6% £	1,335,149,512	3.99
ondon	21,566	6.8% £	3,583,801,888	10.49
lorth	11,599	3.7% £	876,178,971	2.6
lorth West	34,733	11.0% £	2,909,661,446	8.5
Jorthern Ireland	19,234	6.1% £	1,532,054,585	4.5
Outer Metro	34,234	10.9% £	4,956,747,514	14.4
South East	65,249	20.7% £	8,489,523,599	24.7
South West	26.221	8.3% £	2,943,032,185	8.6
Scotland	22,428	7.1% £	1,837,380,394	5.4
Vales	13,464	4.3% £	1,097,696,900	3.2
Vest Midlands	19,377	6.1% £	1,814,472,331	5.3
'orkshire	20.982	6.7% £		5.1
otal	315,465	100.00% £		100.00
			. 12. 12. 12.	
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	178,444	56.6% £		45.96
art-and-part	25,712	8.2% £		8.85
nterest-only	77,310	24.5% €		31.11
Offset	33,999	10.8% £		14.09
otal	315,465	100.0% £		100.0
easoning ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
-12 months	3.152	1.0% £		1.2
2-24 months	25,313	8.0% £		9.4
4-36 months	32,261	10.2% £		11.6
6-48 months	44,239	14.0% £		14.8
8-60 months	67,433	21.4% £		27.2
0-72 months	27.635	8.8% £		10.5
2-84 months	21,000	6.7% £		7.0
4-96 months	24.821	7.9% £		6.3
6-108 months	19.225	6.1% £		4.1
08-120 months	19,225	6.2% £		3.8
20-150 months	19,268	6.1% £		3.1
50-180 months	6,833	2.2% £		0.8
80+ months	4,598	1.5% £		0.4
otal	315.465	1.5% £		100.01
Otal	315,465	100.00% £	. 34,331,041,031	100.01
nterest payment type	Number	% of total number	Amount (GBP)	% of total amount
ixed	96,536	30.6% £		31.3
SVR	136,512	43.3% £		40.7
racker	80,877	25.6% £		27.7
Discount SVR or Unknown	1,540	0.5% £		0.2
otal	315.465	100.00% £		100.00
otal	313,403	100.0076 2	. 54,551,641,651	100.00
oan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	314,674	99.8% £		99.7
Suy-to-let	0	0.0% £		0.0
Second home	791	0.3% £		0.3
otal	297,835	100.00% £	33,267,963,330	100.00
ncome verification type	Number	% of total number	Amount (GBP)	% of total amount
ully verified	183.752	58.3% £		53.6
ast-track	131,713	41.8% £		46.4
Self-certified	0	0.0% £		0.0
otal	820,733	100.00% £		100.00

Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	14,18	1 4.5%	£ 539,599,366	1.6%
30-60 months	18,53	5.9%	£ 1,063,963,482	3.1%
60-120 months	50,02	15.9%	£ 3,769,972,304	11.0%
120-180 months	63,33	20.1%	£ 6,357,490,201	18.5%
180-240 months	76,26	2 24.2%	£ 9,879,421,615	28.8%
240-300 months	54,12	17.2%	£ 7,668,984,834	22.3%
300-360 months	23,53	7.5%	£ 3,089,697,527	9.0%
360+ months	15,46	5 4.9%	£ 1,961,912,501	5.7%
Total	315,46	100.00%	£ 34,331,041,831	100.00%

Employment status ⁽¹⁷⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	193,617	61.38%	£ 21,672,194,339	63.1%
Self-employed	51,040	16.18%	£ 7,624,644,101	22.2%
Unemployed	123	0.04%	£ 3,961,466	0.0%
Retired	6,678	2.12%	£ 402,186,978	1.2%
Guarantor	0	0.00%	£	0.0%
Other ⁽¹⁸⁾	64,007	20.29%	£ 4,628,054,947	13.5%
Total	315,465	100.00%	£ 34,331,041,831	100.00%

Covered Bonds Outstanding, Associated Derivatives (please disclose for all bonds outstanding)

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 maturity	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
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%
LLP pay rate/margin	3M GBP Libor +0.0945%	3M GBP Libor +1.07135%	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
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	EUR	EUR	EUR	EUR	GBP	GBP	EUR	EUR	EUR
Amount at issuance	300,000,000	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
Amount outstanding	300,000,000	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
FX swap rate (rate:£1)	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)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	18-Mar-13	18-Mar-13	30-Jun-14	30-Jun-14	30-Jun-14	30-Jun-14	26-Aug-13	26-Aug-14	05-Oct-17	05-Oct-17	05-Oct-17
Legal final maturity date	18-Mar-14	18-Mar-14	30-Jun-15	30-Jun-15	30-Jun-15	30-Jun-15	26-Aug-14	26-Aug-15	05-Oct-18	05-Oct-18	05-Oct-18
ISIN	XS0496065672	XS0496065672	XS0520785394	XS0520785394	XS0520785394	XS0520785394	XS0537754037	XS0537747841	XS0546057570	XS0546057570	XS0546057570
Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly	Quarterly	Annual	Annual	Annual
Coupon payment date	Annually - 18 Mar	Annually - 18 Mar	Annually - 30 Jun	Annually - 30 Jun	Annually - 30 Jun	Annually - 30 Jun	26 Feb, May, Aug, Nov	26 Feb, May, Aug, Nov	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct
Coupon (rate if fixed, margin and reference rate if floating)	2.500%	2.500%	3.125%	3.125%	3.125%	3.125%	3M GBP Libor + 1.50%	3M GBP Libor + 1.50%	3.625%	3.625%	3.625%
Margin payable under extended maturity period (%)	1M Euribor +0.68%	1M Euribor +0.68%	1M Euribor +1.35%	1M Euribor +1.35%	1M Euribor +1.35%	1M Euribor +1.35%	1M GBP Libor + 1.50%	1M GBP Libor + 1.50%	1M Euribor +1.40%	1M Euribor +1.40%	1M Euribor +1.40%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	na	na	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	250,860,000	260,520,000	625,725,000	294,770,000	242,102,850	131,879,726	na	na	1,064,375,000	416,500,000	255,510,400
Swap notional maturity	18-Mar-14	18-Mar-14	30-Jun-15	30-Jun-15	30-Jun-15	30-Jun-15	na	na	05-Oct-18	05-Oct-18	05-Oct-18
LLP receive rate/margin	2.500%	2.500%	3.125%	3.125%	3.125%	3.125%	na	na	3.625%	3.625%	3.625%
LLP pay rate/margin	3M GBP Libor +1.333%	3M GBP Libor +1.467%	3M GBP Libor +1.742%	3M GBP Libor +1.7975%	3M GBP Libor +1.54%	3M GBP Libor +1.554%	na	na	3M GBP Libor +1.7253%	3M GBP Libor +2.15%	3M GBP Libor +1.7836%
Collateral posting amount							na	na			-

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 / -	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	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	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
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
	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap counterparty/ies Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	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 amount	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 +1.56%				3M GBP Libor +1.6325%			3M GBP Libor +1.7175%		3M GBP Libor +1.435%
Collateral posting amount	-	-	-		-	-	*	-	-		
and the second second											
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 / -	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	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	Soft	Soft	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Soft
Scheduled final maturity date	14-Jun-13	14-Jun-13	14-Jun-13	08-Sep-16	08-Sep-16	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-20
Legal final maturity date	14-Jun-14	14-Jun-14	14-Jun-14	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-21
ISIN	XS0637455618	XS0637455618	XS0637455618	XS0674635288	XS0674635288	na	na	na	na	na	XS0746420040
Stock exchange listing	London	London	London	London	London	na	na	na	na	na	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	Annually - 14 Jun 2.875%	Annually - 14 Jun 2.875%	Annually - 14 Jun 2.875%	Annually - 8 Sep 3.625%	Annually - 8 Sep 3.625%	Annually - 21 Dec 4.530%	Annually - 09 Dec 4.600%	Annually - 05 Jan 4.340%	Annually - 04 Jan 4.340%	Annually - 06 Feb 4.370%	Annually - 13 Feb 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%	4.550% na	4.000% na	4.340% na	4.340% na	4.370% na	1M Euribor +0.70%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	669,750,000	225,800,000	166,746,000	882,500,000	249,687,500	45,436,900	86,100,000	25,380,000	25,095,000	73,172,000	994,920,000
Swap notional maturity	14-Jun-14	14-Jun-14	14-Jun-14	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-21
LLP receive rate/margin	2.875%	2.875%	2.875%	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	3.625%
LLP pay rate/margin	3M GBP Libor +1.12%	3M GBP Libor +1.15%		3M GBP Libor +1.9925%							
Collateral posting amount									I 3M GBP Libor +1.8125%	3M GBP Libor +2.00%	13M GBP Libor +1.9291%
				-				- SWI OBI LIBOI +1.7070	3M GBP Libor +1.8125%	3M GBP Libor +2.00%	3M GBP Libor +1.9291%
				-	-	-	-	-	-	-	3M GBP Libor +1.9291%
Series	Series 36	Series 37	Series 38	Series 41	Series 42	Series 43	Series 44	Series 45	Series 46	Series 47	Series 48
Issue date	13-Feb-12	16-Feb-12	16-Feb-12	21-Mar-12	23-Mar-12	Series 43 05-Apr-12	Series 44 12-Apr-12	Series 45 13-Apr-12	Series 46 16-Apr-12	Series 47 18-Apr-12	Series 48 24-May-12
Issue date Original rating (Moody's/S&P/Fitch/DBRS)	13-Feb-12 Aaa / AAA / AAA / -	16-Feb-12 Aaa / AAA / AAA / -	16-Feb-12 Aaa / AAA / AAA / -	21-Mar-12 Aaa / AAA / AAA / -	23-Mar-12 Aaa / AAA / AAA / -	Series 43 05-Apr-12 Aaa / AAA / AAA / -	Series 44 12-Apr-12 Aaa / AAA / AAA / -	Series 45 13-Apr-12 Aaa / AAA / AAA / -	Series 46 16-Apr-12 Aaa / AAA / AAA / -	Series 47 18-Apr-12 Aaa / AAA / AAA / -	Series 48 24-May-12 Aaa / AAA / AAA / -
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,200,000,000	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000	Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000
Issue date Original raining (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000,000	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000	Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000	Series 48 24-May-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR 45,000,000 45,000,000
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 way rate (rate*t)	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000,000 1,206	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205	Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1.245
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)	13-Feb-12 Aaa / AAA / - Aaa / AAA / - EUR 1,200,000,000 1,200,000,000 5oft	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft	16-Feb-12 Aaa / AAA / - AAA / - AAA / - AAA / - GBP 750,000,000 750,000,000 na Soft	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard	Series 45 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1,201 Hard	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1,201 Hard	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1.200 Hard	Series 48 24-May-12 Aaa/ AAA / AAA /- Aaa/ AAA / AAA /- EUR 45,000,000 45,000,000 1,245 Hard
Issue date Original rating Moody's/S&P/Firch/DBRS) Current rating (Moody's/S&P/Firch/DBRS) Denomination Amount at Issuance Amount outstanding FX way rate (nets-11) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000,000 1,206 Soft 13-Feb-22	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-29	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-15	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17	Series 44 12-Apr-12 Aaa /AAA / AAA / - Aaa /AAA / AAA / - EUR 127,000,000 127,000,000 1,205 Hard 12-Apr-22	Series 45 13-Apr-12 13-Apr-12 14ar / AAA / AAA / - Aaa / AAA / AAA / - EUR 75.000.000 75.000.000 1.201 Hard 13-Apr-23	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - BuR 108,000,000 108,000,000 1,201 Hard 16-Apr-30	Series 47 18-Apr-12 Aaa /AAA / AAA / - Aaa /AAA / AAA / - BuR 50,000,000 50,000,000 1.200 Hard 18-Apr-28	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27
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 Legal final maturity date	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000,000 1,206 Soft 13-Feb-22 13-Feb-23	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-29 16-Feb-30	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-15 16-Feb-16	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 Soft 05-Apr-17 05-Apr-17	Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22	Series 45 13-Apr-12 Aar /AAA /- AAA /- AAA /- AAA /- AAA /- AAA /- EUR 75,000,000 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 12,201 Hard 16-Apr-30 16-Apr-30	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-28	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aba / AAA / AAA / - 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27
Issue date Original rating (Moody's/S&P/Firch/DBRS) Current rating (Moody's/S&P/Firch/DBRS) Denomination Amount at issuance Amount outstanding FX ways rate (rate ±1) Maturity type (hard'soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000,000 1,206 Soft 13-Feb-22 13-Feb-23 XS0746420719	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-15 16-Feb-16 XS0746622009	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 75.000,000 75.000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009	Series 43 05-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 50 Soft 05-Apr-17 05-Apr-18 X50789914218	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22 12-Apr-22 1a	Series 45 13-Apr-12 Aaa / AAAA / AAAA / AAAA / AAAA / AAAA / AAA / AAA / AAA / AAAA / AAA / AAA / AAA / AAA / AAAA	Series 46 16-Apr-12 Asa / AAA / AAA / - AAA Asa / AAA / AAA / - AAA 18 / AAA / AAA / AAA / - AAA 18 / AAA / AAA / AAA / AAA / AAA / AAA 18 / AAA / AAAA / AAA /	Series 47 Ba-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 1:200 Hard 18-Apr-28 18-Apr-28	Series 48 24-May-12 44-May-12 Aaa / 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 na
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 Legal final maturity date ISIN Stock exchange isting	13-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 1,200,000,000 1,200,000,000 1,206 Soft 13-Feb-22 13-Feb-23 XS0746420719 London	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London	16-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 16-Feb-16 XS0746622009 London	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 11:197 Hard 12-Mar-27 12-Mar-27 na	23-Mar-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London	Series 43 05-Apr12 Asa / AAA / AAA / - Asa / AAA / AAA / - GAB / FS0,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London	Series 44 12-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22 na	Series 45 13-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na	Series 46 16-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 18,000,000 1,201 Hard 16-Apr-30 16-Apr-30 na	Series 47 18-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 50,000,000 1,200 1,	Series 48 24-May-12 Asa / AAA / AAA / Asa / AAA / AAA / EUR 45.000,000 1.245 Hard 15-May-27 na na
Issue date Original rating (Moody's/S&P/Firch/DBRS) Current rating (Moody's/S&P/Firch/DBRS) Denomination Amount at issuance 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 Stock exchange isting Coupon payment frequency	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,200,000,000 1,206 Soft 13-Feb-22 13-Feb-23 XS0746420719 London Annual	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London Annual	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - BBP 750,000,000 750,000,000 750,000,000 na Soft 16-Feb-15 16-Feb-16 XS0746622009 London Quarterly	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47.000,000 47.000,000 1.197 Hard 12-Mar-27 12-Mar-27 na na Annual	23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly	Series 43 05-Apr-12 Aaa / AAA / ABA / AB	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 na Annual	Series 45 13-Apr12 Aaa / AAA / AAAA / AAA / AAAA / AAAAA / AAAAA / AAAAA AAAAA AAAAA AAAAA AAAAA AAAAA AAAA	Series 46 16-Apr-12 Aaa / AAA / AAA / AAA / A Aaa / AAA / AAA / AAA / EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30 na na Annual	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-28 na Annual	Series 48 24-May-12 24-May-12 24-May-12 Aan / AAA / AAA / - Aan / Aaa / Aaa / Aaa / - Aan aa Aanual
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£t) Scheduled final maturity date Legal final maturity date Usegal final maturity date Usegal final maturity date Usegal final maturity date Outpoor payment frequency Coupon payment frequency	13-Feb-12 Aaa / AAAA AAAA AAAA / AAAAAA	16-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London Annually -16 Feb	16-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 16-Feb-15 16-Feb-16 XS0746622009 London Ouarterfy 16 Feb, May, Aug, Nov	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 11:197 Hard 12-Mar-27 12-Mar-27 na	23-Mar-12 Aaa/ AAA / AAA /- Aaa/ AAA / AAA /- GBP 75,000,000 75,000,000 na Soft Soft 23-Mar-27 23-Mar-27 23-Mar-28 XS0761325009 London Quarterfy 23 Mar_Jun, Sep Dec	Series 43 05-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - GAB / AAA / AAA / - 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly 05 Apr, JUCCt, Jan	Series 44 12-Apr-12 Aaar / AAA / AAA / - Aaar / AAA / AAA / - EUR 127,000,000 12,000,000 12,000,000 12,000,000 12-Apr-22 12-Apr-22 12-Apr-22 na na Annual	Series 45 13-Apr-12 Aaa / AAA / AAA/- Aaa / AAA / AAA/- EAA / AAA/- 75,000,000 12,001 Hard 13-Apr-23 13-Apr-23 na na Annual Annualy - 13 Apr	Series 46 16-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108,000,000 18,000,000 1,201 Hard 16-Apr-30 16-Apr-30 na na Annual Annual Annual	Series 47 18-Apr-12 Asa / AAA / AAA / Asa / AAA / AAA / EUR 50,000,000 1,200 1,200 Hard 18-Apr-28 na na Annual Annual Annual Annual Annual 18 Apr	Series 48 24-May-12 Asa / AAA / AAA / - ASa / AAA / AAA / - EUR 45.000.000 1.245 Hard 15-May-27 na na Annual Annualy - 15 May
Issue date Original rating (Moody's/S&P/Firch/DBRS) Current rating (Moody's/S&P/Firch/DBRS) Denomination Amount at issuance Amount at issuance Amount outstanding FX swap rate (mate ±1) Maturity type (funds the ±1) Maturity type (funds soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange isting Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (ratin fixed, margin and reference rate if floating)	13-Feb-12 Asa /AAA / AAA /- Asa /AAA / AAA /- EUR 1.200.000,000 1.200.000 Soft 13-Feb-22 13-Feb-22 13-Feb-23 XS0746420719 London Annual Annually -13-Feb 3.8375%	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 10 Soft 16-Feb-29 16-Feb-30 X507/4621704 London Annually - 16-Feb 5.250%	16-Feb-12 Aaa /AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 na Soft 16-Feb-15 16-Feb-15 16-Feb-16 XS074662009 London Quarterly 16 Feb, May, Aug, Nov	2:1-Mar-12 Aaa /AAA / AAA / Aaa /AAA / AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	23-Mar-12 Asa / AAA / AAA /- GBP 75.000,000 75.000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec	Series 43 05-Apr-12 Aaa / AAA / AAA / AAA / Aaa / AAA / AAA / AAA / GBP 750,000,000 750,000,000 750,000,000 Soft Soft 05-Apr-17 05-Apr-18 London Quarterly 05 Apr, Jul, Oct, Jan MGBP Liber 1,70%	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 12-Apr-23 12-Apr	Series 45 13-Apr-12 Aaa / AAAA / AAA / AAA / AAA / AAA / AAAA / AAAAA / AAAA / AAAAA / AAAAA / AAAAA AAAAA AAAAA AAAAA AAAAA AAAAA AAAA	Series 46 16-Apr-12 Aaa / AAA / AAA / AAA / A Aaa / AAA / AAA / AA / E EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30 na na Annually -16 Apr 3,750%	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-28 na Annually - 18 Apr 3,760%	Series 48 24-May-12 Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 15-May-15-May-27 3,500%
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£t) Maturity type (mar/soft-bullet/pass-through) Scheduled final maturity date Legaf final maturity date Legaf final maturity date Usink Sinck exchange issting Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity periol if (%)	13-Feb-12 Aaa /AAA / AAA / 1,200,000,000 1,206 Soft 13-Feb-22 13-Feb-23 XS0746420719 London Annual Annually 13-Feb 3,875% 1M Eurbor +0,70%	16-Feb-12 Aaa / AAAA AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	16-Feb-12 Aaa / AAA / AAA / - Aaa / AAAA / AAA / AAAA AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAAA AAAAA AAAA	21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - Ba / AAA / AAA / AAA / - Ba / AAA / AA	23-Mar-12 Aaa/ AAA / AAA /- Aaa/ AAA / AAA /- Aaa/ AAA / AAA /- GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 London Quarterly 23-Mar_Jun, Sep_ Dec 3M GBP Libor + 1,95% MG GBP Libor + 1,95% MG GBP Libor + 2,00%	Series 43 05-Apr-12 Asa / AAA / AAA / GBP 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly 56 Apr, Jul Cott, Jan 3M GBP Libor + 1.70% M GBP Libor + 1.80%	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1200,000 1205 Hard 12-Apr-22 12-Apr-22 12-Apr-22 na na Annual y - 12 Apr 3,290% na	Series 45 13-Apr-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- EIR 75:000:000 12:01 Hard 13-Apr-23 13-Apr-23 na Annual Annually - 13 Apr 3:420% na	Series 46 16-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108,000,000 18,000,000 1,201 Hard 16-Apr-30 16-Apr-30 na Annual Annual Annual - 16-Apr-30 na	Series 47 18-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUA 50,000,000 1,200 1,200 Hard 18-Apr-28 na Annual Annual Annual 3,750% na	Series 48 24-May-12 Asa / AAA / AAA / - EUR 45.000,000 1.245 Hard 15-May-27 na Annual Annual Annual 3,500% na
Issue date Original rating (Moody's/S&P/Firch/DBRS) Current rating (Moody's/S&P/Firch/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 ISN Stock exchange isting Coupon payment frequency Coupon payment date Coupon fixed fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	13-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - B / AAA / AAA / AAA / - B / AAA / AAA / AAA / - B / AAA / AAAA / AAAAA / AAAA / AAAAA / AAAA / AAAAA AAAAA AAAAA AAAAA AAAAA AAAAAA	16-Feb-12 Aaa / AMA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	16-Feb-12 Aaa / AAA / AAA / - Aaa / AaA / AAA / AAA / - Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa /	21-Mar-12 Aaa /AAA /- AAA /- Aaa /AAA /- AAA /- Aaa /AAA /- AAA /- EUR 47.000,000 47.000,000 11.97 Hard 12-Mar-27 12-Mar-27 na na Annually -12-Mar Annually -12-Mar ANNUS	23-Mar-12 Asa / Ash / As	Series 43 05-Apr-12 Aaa / AAA / AAA / AAA / GBP 750,000,000 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-18 London Quarterly 05 Apr, Jul, Oct, Jan MA GBP Lbor + 1,80% IM GBP Lbor + 1,80%	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-22 13-Apr-22 13-Apr-23 Annual Annualy - 12 Apr 3,290% 13 ANTS	Series 45 13-Apr-12 Aaa / AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Series 46 16-Apr-12 Aaa / AAAA / AAAAA / AAAA / AAAAA / AAAAAA	Series 47 18-Apr-12 Aaa / BUR A AAA / Aaa Aaa	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aab / AAA / AAA / - EUR 45.000.000 45.000.000 1.245 Hard 15-May-27 15-May-27 15-May-15-May-28 Annual Annualy - 15 May 3.500% na
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 (mar/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Usin Sinck exchange Issting 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 potention	13-Feb-12 Aaa /AAA / AAA / 1,200,000,000 1,206 Soft 13-Feb-22 13-Feb-23 XS0746420719 London Annual Annually 13-Feb 3,875% IM Eurbor +0.70% AMTS GBP	16-Feb-12 Aaa / AAA AAA AAA AAA AAA AAA AAA AAA AAA AAAA	16-Feb-12 Aaa / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	21-Mar-12 Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaaaa / Aaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa	23-Mar-12 Aaa / GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 X30761325009 London Quarterly 23 Mar_Jun, Sep, Dec SM GBP Libor + 1,35% IM GBP Libor + 2,00% na GBP	Series 43 05-Apr-12 Aaa / Aab / AAA / AAA / GBP 750,000,000 750,000,000 500 Soft 05-Apr-17 05-Apr-17 05-Apr-18 XS0769914218 Londory 05 Apr Jul, Oct, Jan 3M GBP Lbor + 1.70% IM GBP Lbor + 1.80% na GBP	Series 44 12-Apr-12 Asa: / AAA / AAAA / AAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAAA AAAA AAAA	Series 45 13-Apr-12 Asa / AAA / AAA /- Asa / AAA / AAA /- ASa / AAA / AAA /- EUR 75.000.000 1.201 Hard 13-Apr-23 13-Apr-23 na Annual Annually - 13 Apr 3.420% na ANTS GBP	Series 46 Series 46 16-Apr-12 Asa / AAA / AAA / AAA / Asa / AAA / AAA / EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30 na Annual Annual Annual Annual Annual Annual Annual Annual GBP	Series 47 18-Apr-12 Asa / AAA / AAA / Asa / AAA / AAA / EUR 50,000,000 1,200 1,200 Hard 18-Apr-28 na Annually - 18 Apr 3,750% na ANTS GBP	Series 48 24-May-12 Ass / AAA / AAA / - Ass / AAA / AAA / - ABA / AAA / AAA / - EUR 45.000.000 1.245 Hard 15-May-27 ns ns Annual
Issue date Original rating (Moody's/S&P/Firch/DBRS) Current rating (Moody's/S&P/Firch/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 Stock sochange isting Coupon payment frequency Coupon payment date Coupon favore if issue, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/iss Swap notional denomination	13-Feb-12 Aaa / AAAA AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	16-Feb-12 Aaa / AMA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	16-Feb-12 Aaa / AAA / AAA / - Aaa / AaA / AAA / AAA / - Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa /	21-Mar-12 Aaa /AAA /- AAA /- Aaa /AAA /- AAA /- Aaa /AAA /- AAA /- EUR 47.000,000 47.000,000 11.97 Hard 12-Mar-27 12-Mar-27 na na Annually -12-Mar Annually -12-Mar ANNUS	23-Mar-12 Asa / Ash / As	Series 43 05-Apr-12 Aaa / AAA / AAA / AAA / GBP 750,000,000 750,000 750,000,000 750,000,000 750	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-22 13-Apr-22 13-Apr-23 Annual Annualy - 12 Apr 3,290% 13 ANTS	Series 45 13-Apr-12 Aaa / AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Series 46 16-Apr-12 Aaa / AAAA / AAAAA / AAAA / AAAAA / AAAAAA	Series 47 18-Apr-12 Aaa / BUR A AAA / Aaa Aaa	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aab / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 15-May-27 15-May-37
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 (mar/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Usin Sinck exchange Issting 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 potention	13-Feb-12 Aaa /AAA / AAA / 1,200,000,000 1,206 Soft 13-Feb-22 13-Feb-23 XS0746420719 London Annual Annually 13-Feb 3,875% IM Eurbor +0.70% AMTS GBP	16-Feb-12 Aaa / AAA / AAA / - GBP	16-Feb-12 Aaa / AAA / AAA / - Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaaaa / Aaaaaaaaa	21-Mar-12 Aaa /AAA /- Aaa /- Aa	23-Mar-12 Asa / Ash / As	Series 43 05-Apr-12 Aaa / AAAA / AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Series 44 12-Apr-12 Anai / AAA / AAA / - Anai / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-22 13-Annual Annualy - 12 Apr 3,290% na ANTS GBP 105,397,300	Series 45 13-Apr-12 Aaa / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Series 46 16-Apr-12 Aaa / AAAA / AAA / AAAA / AAAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Series 47 18-Apr-12 Aaa / ABA / ABA / AAA / AAA / EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 15-May-27 15-May-37
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 (mar/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Using final maturity date Using 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 potional amount Swap notional amount	13-Feb-12 Aaa /AAA / AAA / Aaaa / Aaa / Aaaa / A	16-Feb-12 Aaa / AAA / AAA / - Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaaa / Aaaaaaa / Aaaaaaaaa	16-Feb-12 Aaa / AAAA / AAAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAAA AAAA AAAA	21-Mar-12 Aaa / AAA / AAA / - Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaaa / Aaaaaaaaa	23-Mar-12 Ana / An	Series 43 05-Apr-12 Aaa / AAAA AAAA AAAA AAAA / AAAA AAAA AAAA AAAA AAAAA AAAAA AAAAA AAAA	Series 44 12-Apr-12 Asa: / AAA / AAA / A Asa: / AAA / AAA / AAA / A 12-Apr-12 Asa: / AAA / AAA / AAA / A 12-Apr-12 Asa: / AAA / AAA / A 12-Apr-12 Apr-12 Apr-12 Annual Annually - 12 Apr 3.290% An ANTS GBP 105.397,300 112-Apr-22	Series 45 13-Apr-12 Aaa / AAAA / AAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAAA AAAAA AAAAA AAAA	Series 46 16-Apr-12 Asal / AAA / AAA / Asal / AAA / AAA / Asal / AAA / AAA / EUR 108,000,000 1,201 1,201 16-Apr-30 16-Apr-30 na Annuall - 16-Apr - 30 na ANTS GBP 89,910,000 16-Apr-30	Series 47 18-Apr-12 Asar / AAA / AAA / A Asar / AAA / AAA / AAA / A 50,000,000 1,200 1,	Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - BUR 45.000.000 1.245 Hard 15-May-27 na Annual Annual Annual Annual Annual ANTS GBP 36.148,500
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding XF swap rate (rate:£1) Maturity type thard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Scheduled final maturity date Coupon payment frequency Coupon payment fived, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LIP receive ratemargin	13-Feb-12 Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa Aaaaa / Aaaaaa / Aaaaa / Aaaaa Aaaaa / Aaaaaa	16-Feb-12 Aaa / AAA / AAA / - Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaaa / Aaaaaaa / Aaaaaaaaa	16-Feb-12 Aaa / AAA / AAA / - Soft Soft 16-Feb-15 16-Feb-16 16-Feb-16 Counterly 16-Feb, May, Aug, Nov 3M GBP Libor + 1.65% 1M GBP Libor + 1.65% 1M GBP Libor + 1.65% 1A GBP 1A 1	21-Mar-12 Aaa /AAA /- Aaa /- Aaaa /- Aaa	23-Mar-12 Aaa / AAA / AAA / - So Good oo Good	Series 43 05-Apr-12 Aaa / AAAA / AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Series 44 12-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1205 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-23 na Annual Annualy - 12 Apr 3,290% na SANTS GBP 15,397,300 12-Apr-22 3,290%	Series 45 13-Apr-12 Aaa / AAAA / AAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAAA AAAAA AAAAA AAAA	Series 46 16-Apr-12 Aaa / AAAA / AAA / AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Series 47 18-Apr-12 Aaa / Aaaa / Aaa / Aaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaa / Aaaaaa / Aaaaaaa / Aaaaaaaaa	Series 48 24-May-12 Aaa / AAA / AAA / - Aar / AAA / AAA / - Aar / AAA / AAA / - EUR 45.000.000 45.000.000 1.245 Hard 15-May-27 15-May-27 15-May-27 3.50% Annual Annually - 15 May 3.300% 56.148,500 15-May-27 3.50%

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 breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	long-term) Short term: <a-1+ -="" <a="" <f1="" <p-1="" long="" na="" na<="" td="" term:=""><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></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 rigger 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>		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 rigger 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></td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-blidger 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 (as is currently the case). Other triggers exist at lower levels with further consequences.</td></a-1>		Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-blidger 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 (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></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. Other triggers exist at lower levels with further consequences.</td></a1></a-1+>		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. 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></td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-boligor 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 white 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>		Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-boligor 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 white 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></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>		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.

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
	Abbey Events of default	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		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 mortgage 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, one or more full monthly payments. In making an arrears of settle electromation, the difference between the sum of all monthly payments that were due and payabalie 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 payments 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 (i
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"
- 19 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 swap notional is the sum of all interest rate swap notional is the sum of all interest rate swap notionals as the start of the Calculation Period. Note that under an Amendment Agreement dated 24 December 2012, the interest rate swap notional is a the sum of all interest rate swap notionals as at the start of the Calculation Period.
- (5) LLP receive/pay margins are an average across all interest rate swaps
- (0) 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 A/F1 by Fitch and thereafter equals 100% of cleared credit balances with respect to Flexible Plus offset accounts
- (8) 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 Fitch and thereafter equals 0.85% of the aggregate outstanding principal balance of the loans in the cover pool
- (9) A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>=75%.
- A(r) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan and (iii) the results of the loan of the loan and (iii) the indexed valuation of the loan and valuatio

- (12) Source: Moody's performance report dated 30th September 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.
- (15) The Arrears breakdown table excludes accounts in possession
- (10) Seasoning the age of the licen 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.
- (18) This category includes historical accounts where data was not retained on the system.