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



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Administration	
	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, Structured Funding Senior Manager, mbf@santander.co.uk
Date of form 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://boeportal.co.uk/SantanderUK_

Counterparties, Ratings

	Counterparty/ies	Fi	tch	Mod	idy's	S	&P	DE	IRS
		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⁾	£ 35,218,10	00,034
Swap notional maturity/ies		na
LLP receive rate/margin ⁽⁵⁾	Libor +1	1.826%
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

	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)	Dar	clays
Swap notional amount(s) (EUR)	€ 500,000	0,000
Swap notional maturity/ies	12-4	Apr-21
LLP receive rate/margin	4	4.25%
LLP pay rate/margin	0.0	487%
Collateral posting amount(s) (EUR)	€ 217,516	6,165
Currency swap provider for Series 3 (EUR)		RBS
Swap notional amount(s) (EUR)	€ 500,000	0,000
Swap notional maturity/ies	12-4	Apr-21
LLP receive rate/margin	4	4.25%
LLP pay rate/margin	0.0	1070/
LLP pay rate/margin	0.0	487%

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Currency swap provider for Series 3 (EUR)		BNP
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies		12-Apr-21
LP receive rate/margin		4.25%
LP pay rate/margin		0.0487%
Collateral posting amount(s) (EUR)	€	210,076,047

Accounts, Ledgers

Accounts, Ledgers	b (1)	as of End Date of		as of Start Date of	1	_
					Targeted Value	
	reporti	ng period	report	ing period	3	_
Revenue receipts (please disclose all parts of waterfall)			-			
Revenue Receipts (on the Loans)	£	126,428,874		109,769,099	n	
Other net income (including interest on bank accounts)	£	724,513		835,258	n	
Excess amount released from Reserve Fund	£	3,159,239		116,588	n	
Premia received from outgoing Swap Provider	£		£		n	
Available Revenue Receipts	£	130,312,626	£	110,720,944	n	а
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	3,582,874	£	3,423,786	n	a
Amounts due under interest rate swap	£	28,335,896		25,892,415	n	a
Amounts due under cover bond swaps	£	29,896,202	£	30,025,729	n	a
Amounts due under Intercompany Loan	£	7,747,223	£	8,271,284	n	a
Amounts added to Reserve Fund	£		£		n	a
Deferred Consideration	£	60,750,431	£	43,107,730	n	a
Members' profit	£		£		n	a
Total distributed	£	130,312,626	£	110,720,944	n	a
Principal receipts (please disclose all parts of waterfall)						
Principal Receipts (on the Loans)	£	958,546,340	£	789,159,931	n	a
Any other amount standing to credit Principal Ledger	£		£		n	a
Cash Capital Contribution from Members	£		£		n	a
Termination payment received from a Swap Provider	£		£		n	а
Amounts released from Pre-Maturity Liquidity Ledger	£		£		n	а
Available Principal Receipts	£	958,546,340	£	789,159,931	n	а
Credit to Pre-Maturity Liquidity Ledger	£		£		n	а
Purchase of New Loans	£		£		n	a
Deposit in GIC to satisfy ACT test	£		£		n	a
Repayment of Term Advance	£		£		n	a
Capital Distribution	£	958,546,340	£	789,159,931	n	a
Total distributed	£	958,546,340	£	789,159,931	n	a
Reserve ledger	£	201,093,481	£	204,252,720	£ 201,093,48	1
Revenue ledger	£	-	£		n	a
Principal ledger	£	2,440,042,663	£	2,440,042,663	n	a
Pre-maturity liquidity ledger		na		na	n	a

Asset Coverage Test

Asset Coverage Test			
		Value	Description
A	£	30,548,737,141	Adjusted Current Balance
B	£	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
Y	£		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	I
Credit support as derived from ACT (GBP)	£	7,985,842,880	
Credit support as derived from ACT (%)		34.6%	T

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							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%	4.53%
Tracker at origination, reverting to Libor	0	0.0%	na	0.0%	0.0%	0.0	0.00%	0.00%	0.0%
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%	6.71%
Libor	0	0.0%	na	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
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	0.8%	£ 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%		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			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%		12.5%
80-85%	23,294	7.4%		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%		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%
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	0.8%
110-125%	1,624	0.5%	£ 301,213,716	0.9%
125%+	12		£ 2,070,767	0.0%
Total	315,465	100.00%	£ 34,331,041,831	100.00%
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	5,678	1.8%		0.0%
5,000-10,000	6,486		£ 48,986,623	0.1%
10,000-25,000	23,622	7.5%	£ 417,727,068	1.2%
25,000-50,000	42,925	13.6%	£ 1,611,475,463	4.7%
50,000-75,000	47,155	15.0%	£ 2,947,246,596	8.6%
75,000-100,000	45,708	14.5%	£ 3,987,340,949	11.6%
100,000-150,000	71,456		£ 8,766,432,812	25.5%
150,000-200,000	37,217		£ 6,377,909,542	18.6%
200,000-250,000	16,607		£ 3,672,858,634	10.7%
250,000-300,000	7,849	2.5%	£ 2,127,864,732	6.2%
300,000-350,000	4,344	1.4%	£ 1,395,135,633	4.1%
350,000-400,000	2,302		£ 855,151,593	2.5%
400,000-450,000	1,449		£ 611,019,946	1.8%
450,000-500,000	1,051	0.3%	£ 497,165,125	1.5%
500,000-600,000	905		£ 484,127,350	1.4%
600,000-700,000	359		£ 230,466,611	0.7%
700,000-800,000	179		£ 133,565,922	0.4%
800,000-900,000	106	0.0%	£ 88,732,046	0.3%
900,000-1,000,000	62		£ 58,483,982	0.2%
1,000,000 +	5	0.0%	£ 5,008,381	0.0%
Total	315,465	100.00%	£ 34,331,041,831	100.00%

Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	12,024		£ 1,219,988,804	3.6%
East Midlands	14.354	4.6%	£ 1.335.149.512	3.9%
London	21,566	6.8%	£ 3.583.801.888	10.4%
North	11,599		£ 876,178,971	2.6%
North West	34,733		£ 2.909.661.446	8.5%
Northern Ireland	19.234	6.1%	£ 1.532.054.585	4.5%
Outer Metro	34,234		£ 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		£ 1,837,380,394	5.4%
Wales	13,464		£ 1,097,696,900	3.2%
West Midlands	19,377		£ 1,814,472,331	5.3%
Yorkshire	20,982		£ 1,735,353,703	5.1%
Total	315,465		£ 34,331,041,831	100.00%
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	178.444		£ 15.777.079.995	45.96%
Part-and-part	25,712		£ 3,037,493,353	8.85%
Interest-only	77,310	24.5%	£ 10,680,404,497	31.11%
Offset	33,999	10.8%	£ 4,836,063,985	14.09%
Total	315,465		£ 34,331,041,831	100.0%
Seasoning ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	3,152		£ 409,184,385	1.2%
12-24 months	25.313		£ 3.239.539.118	9.4%
24-36 months	32.261		£ 3.968.257.382	11.6%
36-48 months	44,239		£ 5,075,269,491	14.8%
48-60 months	67,433		£ 9,330,603,237	27.2%
60-72 months	27,635		£ 3,585,984,289	10.5%
72-84 months	21,011		£ 2,384,438,057	7.0%
84-96 months	24.821		£ 2,176,515,862	6.3%
96-108 months	19.225		£ 1,398,494,101	4.1%
108-120 months	19,676		£ 1,287,472,941	3.8%
120-150 months	19,268		£ 1,076,847,126	3.1%
150-180 months	6,833		£ 257,115,769	0.8%
180+ months	4,598	1.5%	£ 141,320,075	0.4%
Total	315,465		£ 34,331,041,831	100.01%
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	96,536	30.6%	£ 10,759,340,042	31.3%
SVR	136,512	43.3%	£ 13,985,737,285	40.7%
Tracker	80,877	25.6%	£ 9,520,434,451	27.7%
Discount SVR or Unknown	1,540	0.5%	£ 65,530,053	0.2%
Total	315,465	100.00%	£ 34,331,041,831	100.00%
F				
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	314,674	99.8%	£ 34,227,213,782	99.7%
Buy-to-let	0	0.0%	£ -	0.0%
Second home	791		£ 103,828,049	0.3%
Total	297,835	100.00%	£ 33,267,963,330	100.00%
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Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	183,752		£ 18,387,332,783	53.6%
Fast-track	131,713	41.8%	£ 15,943,709,048	46.4%
Self-certified	0		£ -	0.0%
Total	820,733	100.00%	£ 33,267,963,330	100.00%

Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	14,181	4.5%	£ 539,599,366	1.6%
30-60 months	18,538	5.9%	£ 1,063,963,482	3.1%
60-120 months	50,023	15.9%	£ 3,769,972,304	11.0%
120-180 months	63,339	20.1%	£ 6,357,490,201	18.5%
180-240 months	76,262	24.2%	£ 9,879,421,615	28.8%
240-300 months	54,124	17.2%	£ 7,668,984,834	22.3%
300-360 months	23,533	7.5%	£ 3,089,697,527	9.0%
360+ months	15,465	4.9%	£ 1,961,912,501	5.7%
Total	315,465	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
Issue date Original rating (Moody's/S&P/Fitch/DBRS)	08-Jun-10 Aaa / AAA / AAA / -	13-Oct-10 Aaa / AAA / AAA / -	30-Jun-10 Aaa / AAA / AAA / -	14-Jan-11 Aaa / AAA / AAA / -	04-Apr-11 Aaa / AAA / AAA / -	01-Sep-13 Aaa / AAA / AAA / -	26-Aug-10 Aaa / AAA / AAA / -	26-Aug-10 Aaa / AAA / AAA / -	05-Oct-10 Aaa / AAA / AAA / -	27-Feb-12 Aaa / AAA / AAA / -	24-May-12 Aaa / AAA / AAA / -
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	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	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	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	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,250,000,000	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 320,000,000
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount outstanding	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000 275,000,000	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 150,000,000	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 150,000,000	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 320,000,000 320,000,000
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.196	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.152	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.199	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.187	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000 275,000,000 1.136	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 150,000,000 1.137	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 150,000,000 na	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1.174	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Annount at Issuance Annount outstanding FX swap rate (rate:£1) Maturity type (rate/sch-builet/pass-through)	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.196 Soft	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.152 Soft	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.199 Soft	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.187 Soft	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000 275,000,000 1.136 Soft	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 1.50,000,000 1.137 Soft	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 150,000,000 na Soft	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,174 Soft	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200 Soft	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft
Issue date Original raing (Moody'u/S&P/Fitch/DBR5) Current raing (Moody'u/S&P/Fitch/DBR5) Denomination Amount at issuance Amount outstanding FX swap rate (rate:11) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.196 Soft 18-Mar-13	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.152 Soft 18-Mar-13	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.199 Soft 30-Jun-14	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 150,000,000 11.137 Soft 30-Jun-14	26-Aug-10 Aaa / AA / AA / - Aaa / AA / AAA / - GBP 500,000,000 500,000,000 na Soft 26-Aug-13	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 150,000,000 na Soft 26-Aug-14	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 500,000 05.0ct 17	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17
Issue date Original raining (Moody's/S&P/Fitch/DBRS) Original raining (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FX swap rate (rafe: 1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.196 Soft 18-Mar-13 18-Mar-14	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.152 Soft 18-Mar-13 18-Mar-14	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.199 Soft 30-Jun-14 30-Jun-15	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 1.1.187 Soft 30-Jun-14 30-Jun-15	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18
Issue date Original raing (Moody'u/S&P/Fitch/DBR5) Current raing (Moody'u/S&P/Fitch/DBR5) Denomination Amount at issuance Amount outstandie FX swap rate (rate:1) FX swap rate (rate:1) Maturity type (hard/soft-bulg/pass-through) Scheduled final maturity date Legal final maturity date IsiN	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300.000.000 300.000.000 1.196 Soft 18-Mar-13 18-Mar-14 XSO496065672	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1,199 Soft 30-Jun-14 30-Jun-15 XS0520785394	14-Jan-11 Aaa / AAA / AAA / - Aaa / AA / AAA / - EUR 350,000,000 350,000,000 1,187 Soft 30-Jun-14 30-Jun-15 XS0520785394	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000 275,000,000 1,136 Soft 30-Jun-14 30-Jun-15 XS0520785394	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 150,000,000 1,1137 Soft 30-Jun-14 30-Jun-15 XS0520785394	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500.000.000 500.000.000 na Soft 26-Aug-13 26-Aug-14 XS0537754037	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.250.000,000 1.250,000,000 1.174 Soft 05-Oct-17 05-Oct-18 XS0546057570	27-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500.000.000 500.000.000 500 1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 320.000.000 1.252 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570
Issue date Original raining (Moody's/S&P/Fitch/DBRS) Original raining (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FX swap rate (rafe: 1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1,196 Soft 18-Mar-13 18-Mar-14 XS049605672 London	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 11.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London	30-Jun-10 Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / - EUR 750,000,000 750,000,000 1,199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	14-Jan-11 Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR 350,000,000 350,000,000 1.1.87 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	04-Apr-11 Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / - EUR 275,000,000 275,000,000 11,136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 11.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 na Soft 26-Aug-13 26-Aug-13 26-Aug-14 XS0537754037 London	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London	05-Oct-10 Aaa/AAA/AAA/AAA/- Aaa/AAA/AAA/- EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	27.Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	24-May-12 Aaa /AAA /AAA /- EUR 320,000,000 320,000,000 12:52 Soft 05-0ct-17 05-0ct-17 05-0ct-18 XS0546057570 London
Issue date Original rating (Moody'u/S&P/Fitch/DBR5) Current rating (Moody'u/S&P/Fitch/DBR5) Denomination Amount at issuance Amount outstanding PX swap rate (rate:1) Maturky type (hard/sch/bulle/pass-through) Scheduled final maturky date Legal final maturky date Legal final maturky date ISIN Stock exchange Issing Coupon payment frequency	08-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 1,196 Soft 18-Mar-13 18-Mar-14 XS0496056572 London Annual	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 1.152 Soft 18-Mar-13 18-Mar-14 XS0496065672 London Annual	30-Jun-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 1,199 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	04-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quartenly	26-Aug-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quartenfy	05-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	27-Feb-12 Aaa / AAA / AAA / - AAa / AAA / AAA / - EUR 500,000,000 500,000,000 500,000,000 500,000 500 5	24-May-12 Aaa /AA / AAA /- EUR 320.000.000 1.252 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570 London Annual
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-builet/pass-through) Scheduled final maturity date ISIN Stock exchange Isting Coupon payment fraquency Coupon payment fade	08-Jun-10 Aaa /AA / AAA / Aaa /AAA / AAA / EUR 300,000,000 300,000,000 1,196 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0496065672 London Annual Annual - 18 Mar	13-Oct-10 Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR 300,000,000 300,000,000 11.152 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0496065672 London Annualy - 18 Mar	30-Jun-10 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 750,000.000 750,000.000 1.199 Soft 30-Jun-15 X00520785394 London Annual Annualy - 30 Jun	14-Jan-11 Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR S50,000,000 350,000,000 11.187 Soft 30-Jun-14 30-Jun-15 X05520785394 London Annualy-30 Jun	04-Apr-11 Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR 275,000,000 275,000,000 11,136 Soft 30-Jun-15 X30520785394 London Annual Annualy - 30 Jun	01-Sep-13 Aaa / AAA / AAA / - EUR 150,000,000 11,137 Soft 30-Jun-14 30-Jun-15 X30520785394 London Annual - 30 Jun	26-Aug-10 Aaa/AAA/AAA/ GBP 500,000,000 na Soft 26-Aug-13 26-Aug-14 X30637754037 London Quarterfy 26 Feb, May, Aug, Nov	26-Aug-10 Aaa/AAA/AAA/- GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 X30537747841 London Quarterfy 26 Feb, May, Aug, Nov	06-0c+10 Aaa/AAA/AAA/- Baa/AAA/AAA/- EUR 1.250,000,000 1.174 Soft 06-0c+17 06-0c+18 X30546057570 London Annualy - 5 Oct	27-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 500,000,000 500,000,000 1,220 Soft 05-Oct-17 05-Oct-17 05-Oct-18 X30546057570 London Annual Annualy - 5 Oct	24-May-12 Aaa /AAA /AAA /- EUR 320.000,000 320.000,000 1.252 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570 London Annual
Issue date Original rating (Moody/u/S&P/Fitch/DBR5) Ouriginal rating (Moody/u/S&P/Fitch/DBR5) Denomination Amount at issuance Amount at issuance Amount at issuance FX swap rate (rate:E1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date LiSIN Stock exchange Issing Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment finale	08-Jun-10 Aaa (AAA (AAA (- Aaa (AAA (AAA (- Butter))) 300,000,000 300,000,000 1,196 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0496066672 London Annualy - 18 Mar 2,500%	13-Oct-10 Aa) (AA) (AA) (- Aa) (AA) (AA) (- EUR 300,000,000 300,000,000 1,152 Soft 18-Mar-13 18-Mar-14 18-Mar-14 X50469065672 London Annualy -18 Mar 2,500%	30-Jun-10 Aaa (AAA (AAA (- Aaa (AAA (AAA (- Aaa (AAA (AAA (- 750,000,000 750,000,000 1,199 Soft 30-Jun-15 X05020765394 London Annual Annual 3,125%	14-Jan-11 Aaa (AAA (AAA) (- Aaa (AAA (AAA) (- EUK 350,000,000 350,000,000 1,1,87 Soft 30-Jun-14 30-Jun-15 X50520785394 London Annual Annual Annual 3,125%	04-Apr-11 Aaa (AAA (AAA) (- Aaa) (AAA (AAA) (- EUR 275,000,000 275,000,000 1,1,36 Soft 30-Jun-14 30-Jun-15 X50520785394 London Annual Annual Annual 3,125%	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150.000.000 150.000.000 1.1.37 Soft 30-Jun-14 30-Jun-14 30-Jun-15 X05620785394 London Annual Annual 3.125%	26-Aug-10 Aaa (AAA (AAA) (- Aaa) (AAA (AAA) (- GBP 500,000,000 na Soto 26-Aug-13 26-Aug-13 26-Aug-14 X50537754037 London Quarterfy 26 Feb, May, Aug, Nov	26-Aug-10 Aao (AAA (AAA) - Aao (AAA (AAA) - GBP 150,000,000 na Soft 26-Aug-14 26-Aug-14 26-Aug-14 26-Aug-15 X50537747841 London Quarterly V26 Feb, May, Aug, Nov	05-0c+10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EF 1.250.000.000 1.124 Softo 0000 1.174 Softo 0000 1.174 Softo 0000 4.0000 X050460067570 London Annual Annual Annual Annual	27-Feb-12 Aaa (AAA (AAA) (- Aaa) (AAA (AAA) (- EUR 500,000,000 500,000,000 1,200 500 1,200 5-00-17 05-	24-May-12 Aaa) (AAA) (AAA) - Aaa) (AAA) (AAA) - EUR 220,000,000 320,000,000 1,252 Soft 05-Oct-17
Issue date Original raining (Moody/s/S&P/Fitch/DBRS) Original raining (Moody/s/S&P/Fitch/DBRS) Denomination Amount values and the second secon	08-Jun-10 Aaa/AAA/AAA/- EUR 300.000.000 300.000.000 300.000.000 1.196 Soft 18-Mar-13 18-Mar-14 XS0499065672 London Annual Annual - 18 Mar 2.500%	13-Oct-10 Aan / AAA / AAA / - Aan / AAA / AAA / - EUR 300,000,000 1.152 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0496065572 London Annual Annualy - 18 Mar 2.500%	30-Jun-10 Aaa (AAA (AAA (- Aaa) (AAA (AAA (- EUR 750,000,000 750,000,000 11.99 Soft 30-Jun-15 X30520785394 London Annual Annual 3.125%	14-Jan-11 Aaa (AAA (AAA) - EUR 350,000,000 350,000,000 11.187 30-Jun-14 30-Jun-15 X50520785394 London Annual Annual 3.125%	04-Apr-11 Aaa / AAA / AAA / · EUR 275,000,000 275,000,000 11,386 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3,125%	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3.125%	26-Aug-10 Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Lbor + 1.50%	26-Aug-10 Aaa / AAA / AAA / GBP 150,000,000 na Soft 26-Aug-14 26-Aug-15 X5053774641 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1,50%	05-0ct-10 Aaa / AAA / AAA / - EUR 1.250,000,000 1.250,0000,000 1.1774 05-0ct-17 05-0ct-18 X50546057570 London Annual Annualy - 5 Oct 3.625%	27.Feb-12 Aaa / AAA / AAA / EuR 500,000,000 500,000,000 500,000,000 300,000,000 300 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualy - 5 Oct 3.625%	24-May-12 Aaa (AAA (AAA) - Aaa (AAA (AAA) - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual - 5 Oct 3.3625% IM Euribor +1.40%
Issue date Original rating (Moody/u/S&P/Fitch/DBR5) Ouriginal rating (Moody/u/S&P/Fitch/DBR5) Denomination Amount ratiosuance Amount at issuance Amount at issuance Amount at issuance FX swap rate (rate:£1) Maturity type (hard/soft-fulle/pass-through) Schedule than traturity date Legal final maturity date Legal final maturity date LisN Stock exchange Issing Coupon payment frequency Margin payable under extended maturity period (%) Swap counterparty/ess	08-Jun-10 Aaa (AAA (AAA (- Aaa) (AAA (AAA (- Burkan (AAA) (- Burkan (AAA) (- Burkan (AAA) (- Burkan (AAA) (- Burkan (AAA) (- Burkan (- B	13-Oct-10 Aa) (AA) (AA) (- Aa) (AA) (AA) (- EUR BUR 300,000,000 300,000,000 1,152 Soft 18-Mar-13 18-Mar-14 18-Mar-13 18-Mar-14 X504@065672 London Annual Annually - 18 Mar 2,500%	30-Jun-10 Aaa (AAA (AAA (- Aaa (AAA (AAA (- Aaa (AAA (AAA (- 750,000,000 750,000,000 1,199 Soft 30-Jun-15 30-Jun-15 X05020765394 London Annuall Annuall Annuall Munbar +1,38% ANTS	14-Jan-11 Aaa (AAA (AAA) (- Aaa (AAA (AAA) (- Saba (AAA) (AAA) (- Saba (AA) (- Saba (-	04-Apr-11 Aaa (AAA (AAA) - Aaa (AAA (AAA) - ER 275,000,000 275,000,000 1,1,36 Soft 30-Jun-14 30-Jun-15 X50520785394 London Annual Annual Annual X125% 11M Euribor +1,33%	01-Sep-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 150.000.000 150.000.000 150.000.000 11.137 Soft 30-Jun-14 30-Jun-15 X05620785394 London Annual Annual Annual 3.125%	26-Aug-10 Aaa (AAA (AAA) - Aaa (AAA (AAA) - GBP 500,000,000 na Soft 26-Aug-13 26-Aug-13 26-Aug-13 26-Aug-14 X50537754037 London Quarterly 26 Feb, May, Aug, Nov 30 GBP Libor + 1.50% na	26-Aug-10 Aaa (AAA (AAA) - Aaa (AAA (AAA) - B 150,000,000 na Soft 26-Aug-14 26-Aug-14 26-Aug-14 26-Aug-15 X50537747841 London Quarterfy 26 Feb, May, Aug, Nov 26 Feb, May, Aug, Nov M GBP Libor + 1.50% na	05-0c+10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EF 1.250.000.000 1.124 Softo 0000 1.174 Softo 000 4.174 Softo 000 5.0c+17 05-0c+18 X50546067570 London Annual	27-Feb-12 Aaa (AAA (AAA) (Aaa) (AAA (AAA) (500,000,000 500,000,000 1,200 Soft 05-Oct-12 05-Oct-13 X5054606057670 London Annual Annual Annual Munal X5054605770 London Annual An	24-May-12 Aaa) (AAA) (AAA) - Aaa) (AAA) (AAA) - EUR 220,000,000 320,000,000 1,252 Soft 05-Oct-17
Issue date Original raing (Moody/s/S&P/Fitch/DBRS) Original raing (Moody/s/S&P/Fitch/DBRS) Denomination Amount at issuance Amount at issuance Amount at issuance Amount at issuance (Intervention) FX swap rate (rate:£1) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange Isting Coupon payment frequency Coupon payment fate Coupon (rate if fixed, margin and reference rate if floating) Margin payable under exchange maturity period (%) Swap notional denomination	08-Jun-10 Aaa/ AAA / AAA / Aaa/ AAA / AAA / EUR 300.0000.000 300.0000.000 1.196 Soft 18-Mar-13 18-Mar-14 XS0499065672 London Annual Annual / 18 Mar 2.500% 1M Eurbor 1.81 Mar 2.500%	13-Oct-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 1.152 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0469065572 London Annual / 18 Mar 2.500% 1 M Euribor - 0.68% ANTS GBP	30-Jun-10 Aaa (AAA (AAA (- Aaa) (AAA (AAA (- EUR 750,000,000 750,000,000 11.199 Soft 30-Jun-15 X50520785394 London Annual Annual 3.125% IM Euribor 41.35% ANTS GBP	14-Jan-11 Aaa (AAA /AAA / EUR 350,000,000 350,000,000 1.187 30-Jun-14 30-Jun-15 X50520785394 London Annual Annual 3.125% IM Euribor 1.33% ANTS GBP	04-Apr-11 Aaa / AAA / AAA / · EUR 275,000,000 275,000,000 275,000,000 1.136 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3.125% IM Euribor + 1.35% GBP	01-Sep-13 Aaa / AAA / AAA / - Baa / AAA / AAA / - EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3.125% GBP	26:Aug-10 Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 26:Aug-13 26:Aug-14 XS0537754037 London Quarterly 26:Feb, May, Aug, Nov 3M GBP Libor + 1.50% na GBP	26:Aug.10 Aaa) (AAA) (AAA) (- GBP 150,000,000 150,000,000 na Soft 26:Aug.14 26:Aug.15 XS0537747841 London Quarterly 26:Feb, May, Aug, Nov 3M GBP Libor + 1.50% na GBP	05-0ct-10 Aaa / AAA / AAA / - EUR 1.250,000,000 1.250,000,000 1.174 05-0ct-17 05-0ct-18 X50546057570 London Annual Annualy - 5 Oct 3.625% GBP	27.Feb-12 Aan / AAA / AAA / EuR 500,000,000 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualy - 5 Oct 3,625% IM Euribor +1,40% GBP	24-May-12 Aaa (AAA / AAA / - EUR 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual - 5 Oct 3.3,625% Annual - 5 Oct 3.3,625% GBP
Issue date Original rating (Moody/u/S&P/Fitch/DBR5) Ouriginal rating (Moody/u/S&P/Fitch/DBR5) Denomination Amount ratiosuance Amount at issuance Amount at issuance Amount at issuance FX swap rate (rate:£1) Maturity type (hard/soft-fulle/pass-through) Schedule than traturity date Legal final maturity date Legal final maturity date LisN Stock exchange Issing Coupon payment frequency Margin payable under extended maturity period (%) Swap counterparty/ess	08-Jun-10 Aaa (AAA (AAA (- Aaa (AAA (AAA) (- Baa) (AAA (AAA) (- Baa) (AAA (AAA) (- Baa) (AAA) (- Baa) (AAA) (- Baa) (-	13-Oct-10 Aan / AAA / AAA / - Aan / AAA / AAA / - EUR 300,000,000 300,000,000 1,152 Soft 18-Mar-13 18-Mar-14 18-Mar-14 XS0496005672 London Annualy - 18 Mar 2,500% ANTS GBP 260,520,000	30-Jun-10 Aaa (AAA (AAA (- EUR 750.000.000 1.199 Soft 30-Jun-14 30-Jun-15 30-Jun-15 30-Jun-15 X05620763549 London Annualy - 30 Jun 3.125% MTE uribor +1.35% ANTS GBP 625,725.000	14-Jan-11 Aaa (AAA (AAA) - EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 30-Jun-15 X05620765394 London Annualy - 30 Jun 3.125% ANTS GBP 294,770,000	04-Apr-11 Aaa (AAA (AAA) - EUR 275:000.000 1:136 Soft 30-Jun-14 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 Annual Annual Annual 3.125%	01-Sep-13 Aaa / AAA / AAA / - EUR 150,000,000 150,000,000 150,000,000 11,137 Soft 30,Jun-14 30,Jun-15 X30520763394 London Annualy - 30,Jun 3,125% ANTS GBP 131,879,726	26-Aug-10 Aaa (AAA (AAA) - GBP 500.000.000 na Soft 26-Aug-13 26-Aug-14 26-Aug-14 X30537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Leor + 1.50% na GBP na	26-Aug-10 Aaa (AAA (AAA) - GBP 150,000,000 na Soft 26-Aug-14 26-Aug-15 26-Aug-15 X50537/47841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Lebr + 1,50% na GBP na	05-Oct-10 Aaa / AAA / AAA / - EUR 1.250,000,000 1.250,000,000 1.1774 Soft 65-Oct-17 05-Oct-17 05-Oct-17 3505406057570 London Annual Annual 4.5625% 11 Euribor +1.40% ANTS GBP 1.064,375,000	27-Feb-12 Aan / AAA / AAA / - EUR 500,000,000 1,200 500,000,000 1,200 500,000,000 1,200 500,000 1,200 500,000 1,200 500,000 1,200 500,000 1,200 500,000 1,200 500,000 1,200 500,000 1,200 500,000 1,200 500,0000 500,000 500,000 500,0000 500,000 500,000 500,000 500,00000000	24-May-12 Aaa) (AAA) (AAA) - Eur 320,000,000 320,000,000 1,252 Soft 05-Oct-18 X505406057570 London Annually - 5 Oct 3,86255750 11 Euribor 14.00% ANTS GBP 255,510,400
Issue date Original raing (Moody/s/S&P/Fitch/DBRS) Original raing (Moody/s/S&P/Fitch/DBRS) Denomination Amount at issuance Amount at issuance Amount at issuance Amount at issuance (Intervention) FX swap rate (rate:£1) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange Isting Coupon payment frequency Coupon payment fate Coupon (rate if fixed, margin and reference rate if floating) Margin payable under exchange maturity period (%) Swap notional denomination	08-Jun-10 Aaa/AAA/AAA/- EUR 300.0000.000 300.0000.000 300.0000.000	13-Oct-10 Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.152 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0496065572 London Annual / 18 Mar 2.500% 1 M Euribor -0.68% ANTS GBP 260,520,000 18-Mar-14	30-Jun-10 Aaa (AAA (AAA (- Aaa) (AAA (AAA (- EUR 750,000,000 750,000,000 11.199 Soft 30-Jun-14 30-Jun-15 X50520785394 London Annual Annualy - 30 Jun 3.125% IM Euribor +1.35% GBP 625,725,000 30-Jun-15	14-Jan-11 Aaa (AAA (AAA) - EUR 350,000,000 350,000,000 11.167 30-Jun-14 30-Jun-15 X50520785394 London Annual Annualy - 30 Jun 3.125% GBP 294,770,000 30-Jun-15	04-Apr-11 Aaa / AAA / AAA / · EUR 275,000,000 275,000,000 11,386 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3,125% IM Eurobor + 1,35% ANTS GBP 242,102,850 30-Jun-15	01-Sep-13 Aaa / AAA / AAA / - Baa / AAA / AAA / - EUR 150,000,000 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3.125% GBP 131,879,726 30-Jun-15	26:Aug-10 Aaa) (AAA) (AAA) - GBP 500,000,000 500,000,000 na Soft 26:Aug-13 26:Aug-14 XS0537754037 London Quarterly 26:Feb, May, Aug, Nov 3M GBP Lbor + 1.50% na GBP na na	226-Aug-10 Aaa / AAA / AAA / GBP 150,000,000 150,000,000 na Soft 226-Aug-14 226-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% na GBP na na	05-0ct-10 Aaa / AAA / AAA / - EUR 1.250,000,000 1.250,000,000 1.250,000,000 1.1774 05-0ct-17 05-0ct-18 X50546057570 London Annual Annualy - 5 Oct 3.625% GBP 1.064,375,000 05-0ct-18	27.Feb-12 Aaa / AAA / AAA / EUR 500,000,000 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual Annualy - 5 Oct 3,625% IM Euribor 14,0% GBP 416,500,000 05-Oct-18	24-May-12 Aaa (AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual - 5 Oct 3.3,625% Annual - 5 Oct 3.3,625% GBP 255,510,400 05-Oct-18
Issue date Original raing (Moody'u/S&P/Fitch/DBR5) Current raing (Moody'u/S&P/Fitch/DBR5) Denomination Amount at issuance Amount at issuance Amount at issuance (raine:11) Maturity type (hard/sioft-bulle/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date LisSN Stock exchange Isting Coupon payment frequency Coupon payment frequency Coupon payment date Margin payable under extended maturity period (%) Swap colouriesparityles Swap notional denomination Swap notional denomination	08-Jun-10 Aaa (AAA (AAA (- Aaa (AAA (AAA) (- Aaa (AAA (AAA) (- Baa) (AAA (AAA) (- Baa) (AAA) (- Baa) (AAA) (- Baa) (-	13-Oct-10 Aaa) AAA / AAA / - Aaa) AAA / AAA / - EUR 300,000,000 300,000,000 1152 Soft 158-Mar-13 18-Mar-14 AsS0-46005672 London Annualy - 18 Mar Annualy - 18 Mar 2.500% ANTS GBP 260,520,000 18-Mar-14 2.500%	30-Jun-10 Aaa (AAA (AAA / EUR 750.000.000 750.000.000 750.000.000 11.199 Soft 30-Jun-15 30-Jun-15 X30520785394 London Annual Annualy - 30 Jun 3.125% (ANTS GBP 625,725.000 30-Jun-15 3.125%	14-Jan-11 Aag (AAA (AAA) - EUR 350,000,000 350,000,000 350,000,000 350,000,000 1187 Soft 30-Jun-15 30-Jun-15 X30520783394 London Annualy - 30-Jun-15 X30520783394 London 3.125%	04-Apr-11 Aaa (AAA (AAA) - EUR 275,000,000 1:136 Soft 30-Jun-14 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 30-Jun-15 31-25%	01-Sep-13 Aaa / AAA / AAA / - EUR 150,000,000 150,000,000 150,000,000 133,000,000 133,000,000 133,000,000 133,000,000 133,000,000 30,000,000 Annual Annualy - 30,000 Annual Annualy - 30,000 ANTS GBP 131,879,726 30,-Jun-15 3,125%	26-Aug-10 Aaa) (AAA) (AAA) (- GBP 500,000,000 500,000,000 ra Soft 26-Aug-13 26-Aug-14 26-Aug-14 X50537754037 London Quarterly 26 feb, May, Aug, Nov MGBP Lbor + 1.50% na GBP na na na	26-Aug-10 Aaa (AAA (AAA) - GBP 150,000,000 na Soft 26-Aug-14 26-Aug-15 26-Aug-15 X50537/47841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Lebr + 1,50% na GBP na	05-Oct-10 Aaa/ AAA/ AAA/ - Aaa/ AAA/ AAA/ - EUR 1.250,000,000 1.250,000,000 1.250,000,000 1.250,000,000 1.250,000,000 1.250,000,000 1.250,000,000 1.250,000,000 1.250,000,000 1.250,000,000 Annual X05046607570 London Annual Annual Annual AGE5% 1.064,375,000 05-Oct-18 3.625%	27-Feb-12 Aaa) AAA (AAA) - EUR 500,000,000 500,000,000 1,200 500,000,000 1,200 500,000 500,000 1,200 500,000 500,000 Annual Annu	24-May-12 Aaa) (AAA) (AAA) - EIR 320,000,000 320,000,000 320,000,000 1,252 Soft 65-Oct-17 65-Oct-18 XS0544057570 London Annually - 5 Oct 3,8625% 10 Euribor 14.00% ANTS GBP 255,510,400 05-Oct-18 3,825%
Issue date Original raing (Moody's/S&P/Fitch/DBRS) Original raing (Moody's/S&P/Fitch/DBRS) Denomination Amount values/S&P/Fitch/DBRS) Amount values/S&P/Fitch/DBRS) Amount values/S&P/Fitch/DBRS) Sebedued final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange Isting Coupon payment frequency Coupon payment fate Coupon (raite if fixed, margin and reference rate if floating) Margin payable under exchange maturity period (%) Swap notional amount Swap notional amount Swap notional amount	08-Jun-10 Aaa (AAA (AAA (- Aaa (AAA (AAA) (- Aaa (AAA (AAA) (- Baa) (AAA (AAA) (- Baa) (AAA) (- Baa) (AAA) (- Baa) (-	13-Oct-10 Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.152 Soft 18-Mar-13 18-Mar-13 18-Mar-14 XS0469065672 London Annual / 18 Mar 2.500% 1 M Euribor -0.68% ANTS GBP 260,520,000 18-Mar-14	30-Jun-10 Aaa (AAA (AAA / EUR 750.000.000 750.000.000 750.000.000 11.199 Soft 30-Jun-15 30-Jun-15 X30520785394 London Annual Annualy - 30 Jun 3.125% (ANTS GBP 625,725.000 30-Jun-15 3.125%	14-Jan-11 Aag (AAA (AAA) - EUR 350,000,000 350,000,000 350,000,000 350,000,000 1187 Soft 30-Jun-15 30-Jun-15 X30520783394 London Annualy - 30-Jun-15 X30520783394 London 3.125%	04-Apr-11 Aaa (AAA (AAA) - EUR 275,000,000 275,000,000 1136 Soft 30-Jun-15 30-Jun-15 30-Jun-15 X50520763394 London Annualy - 30-Jun 3.125% ANTS GBP 242,102,850 30-Jun-15 3.125%	01-Sep-13 Aaa / AAA / AAA / - Baa / AAA / AAA / - EUR 150,000,000 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3.125% GBP 131,879,726 30-Jun-15	26:Aug-10 Aaa) (AAA) (AAA) - GBP 500,000,000 500,000,000 na Soft 26:Aug-13 26:Aug-14 XS0537754037 London Quarterly 26:Feb, May, Aug, Nov 3M GBP Lbor + 1.50% na GBP na na	226-Aug-10 Aaa / AAA / AAA / GBP 150,000,000 150,000,000 na Soft 226-Aug-14 226-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% na GBP na na	05-0ct-10 Aaa / AAA / AAA / - EUR 1.250,000,000 1.250,000,000 1.250,000,000 1.1774 05-0ct-17 05-0ct-18 X50546057570 London Annual Annualy - 5 Oct 3.625% GBP 1.064,375,000 05-0ct-18	27.Feb-12 Aaa / AAA / AAA / EUR 500,000,000 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual Annualy - 5 Oct 3,625% IM Euribor 14,0% GBP 416,500,000 05-Oct-18	24-May-12 Aaa) (AA) (AA) - EUR 320,000,000 320,000,000 320,000,000 320,000,000 1,552 Soft 65-Oct-12 X50646057570 London Annually - 5 Oct 3,8625% 11M Euribor +1.40% ANTS GBP 255,510,400 05-Oct-18 3,825%

Parise .	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
Series 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	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)	4.125%	4.250%	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%
Margin payable under extended maturity period (%)	na ANTS	na ANTS	1M Nibor +1.45%	na ANTS	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M GBL Libor +1.58%	1M GBL Libor +1.27%	na
Swap counterparty/ies	GBP	GBP	ANTS GBP	GBP	ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP
Swap notional denomination Swap notional amount	66.220.000	107.775.000	167.311.513	GBP 84,500,000	627.000.000	312.130.000	250.386.000	93.886.025	1.000.000.000	1.250.000.000	6BP 87.680.000
Swap notional amount	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	230,386,000 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 +1.68750%					3M GBP Libor +1.7175%		3M GBP Libor +1.435%
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/-	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
		l an dan	L an dan	L an dan	L a a da a						L an dan
Stock exchange listing	London	London	London	London	London	na	na	na	na	na	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	na Annual	Annual	Annual	Annual	Annual
Coupon payment frequency Coupon payment date	Annual Annually - 14 Jun	Annual Annually - 14 Jun	Annual Annually - 14 Jun	Annual Annually - 8 Sep	Annual Annually - 8 Sep	Annual Annually - 21 Dec	na Annual Annually - 09 Dec	Annual Annually - 05 Jan	Annual Annually - 04 Jan	Annual Annually - 06 Feb	Annual Annually - 13 Feb
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	Annual Annually - 14 Jun 2.875%	Annual Annually - 14 Jun 2.875%	Annual Annually - 14 Jun 2.875%	Annual Annually - 8 Sep 3.625%	Annual Annually - 8 Sep 3.625%	Annual Annually - 21 Dec 4.530%	na Annual Annually - 09 Dec 4.600%	Annual Annually - 05 Jan 4.340%	Annual Annually - 04 Jan 4.340%	Annual Annually - 06 Feb 4.370%	Annual Annually - 13 Feb 3.625%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%	Annual Annually - 21 Dec 4.530% na	na Annual Annually - 09 Dec 4.600% na	Annual Annually - 05 Jan 4.340% na	Annual Annually - 04 Jan 4.340% na	Annual Annually - 06 Feb 4.370% na	Annual Annually - 13 Feb 3.625% 1M Euribor +0.70%
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	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS	Annual Annually - 21 Dec 4.530% na ANTS	na Annual Annually - 09 Dec 4.600% na ANTS	Annual Annually - 05 Jan 4.340% na ANTS	Annual Annually - 04 Jan 4.340% na ANTS	Annual Annually - 06 Feb 4.370% na ANTS	Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%	Annual Annually - 21 Dec 4.530% na	na Annual Annually - 09 Dec 4.600% na	Annual Annually - 05 Jan 4.340% na	Annual Annually - 04 Jan 4.340% na	Annual Annually - 06 Feb 4.370% na	Annual Annually - 13 Feb 3.625% 1M Euribor +0.70%
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	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP	Annual Annually - 21 Dec 4.530% na ANTS GBP	na Annual Annually - 09 Dec 4.600% na ANTS GBP	Annual Annually - 05 Jan 4.340% na ANTS GBP	Annual Annually - 04 Jan 4.340% na ANTS GBP	Annual Annually - 06 Feb 4.370% na ANTS GBP	Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP
Coupon payment frequency Coupon payment clate Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap couterpartylies Swap cotional denomination Swap notional amount	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166,746,000	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500	Annual Annually - 21 Dec 4.530% na ANTS GBP 45,436,900 21-Dec-26 4.530%	na Annual Annually - 09 Dec 4.600% na ANTS GBP 86,100,000	Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000	Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000	Annual Annualy - 06 Feb 4.370% na ANTS GBP 73,172,000	Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP 994,920,000
Coupon payment frequency Coupon payment data Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17	Annual Annually - 21 Dec 4.530% na ANTS GBP 45,436,900 21-Dec-26 4.530%	na Annualy - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26	Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340%	Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340%	Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370%	Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21
Coupon payment frequency Coupon payment date Coupon (rater # fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparitylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive natiomargin	Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625%	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625%	Annual Annually - 21 Dec 4.530% na ANTS GBP 45,436,900 21-Dec-26 4.530%	na Annual Annualy - 99 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600%	Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340%	Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340%	Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370%	Annual Annualy - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.625%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maruity period (%) Swap counterparity/ies Swap notional elenomination Swap notional amount Swap notional marunty LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount	Annual Annually - 14 Jun 2.875% M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12%	Annual Annually - 14 Jun 2.875% ANTS GBP 225,00,000 14-Jun-14 2.875% 3M GBP Libor +1.15%	Annual Annually - 14 Jun 2.875% M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25%	Annual Annually - 8 Sep 3.625% M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925%	Annual Annually - 8 Sep 3.625% M Euribor + 1.50% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor + 1.6975%	Annual Annually - 21 Dec 4.530% na ANTS GBP 45.436,900 21-Dec-26 4.530% 3M GBP Libor +1.90%	na Annual Annually - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80%	Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78%	Annual Annually - 04 Jan 4.340% na ANTS GBP 25.095,000 04-Jan-27 4.340% 3M GBP Libr +1.8125%	Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370% 3M GBP Libor+2.00%	Annual Annualy : 13 Feb 3.625% MEuribor +0.70% ANTS GBP 994.920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291%
Coupon payment frequency Coupon payment date Coupon (cale if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap rotional denomination Swap rotional denomination Swap rotional manunt LIP receive rate imargin LLP receive rate imargin Collateral posting amount Series	Annual Annually - 14 Jun 2.875% MNTS GBP 669.750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% GBP 225,800,000 14 -Jun.14 2.875% 3M GBP Libor +1.15% Series 37	Annual Annually - 14 Jun 2.875% M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep17 3.625% 3M GBP Libor +1.9925% Series 41	Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42	Annual Annually - 21 Dec 4.530% na ANTS GBP 45,436,900 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43	na Annual Annualy - 09 Dec 4.600% na ANTS GBP 86,100,000 99-Dec-26 4.600% 3M GBP Libor +1.80% Series 44	Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% Series 45	Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125%	Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00%	Annual Annualy 13 Feb 3.625% 1M Euribor 40.70% GBP 994.820,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended harunity period (%) Swap counterparity/ies Swap notional alenomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount Series Issue date	Annual Annualy - 14 Jan 2.875% 1M Eurbor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12	Annual Annualy 14 Jun 2.875% 1M Eurbor +0.70% ANTS GBP 225,800.000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12	Annual Annualy - 14 Jun 2.875% 1M Eurobor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% 	Annual Annualy- 8 Sep 3.625% 11 Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12	Annual Annualy- 8 Sep 3.6.25% 1M Euribor +1.50% ANTS GBP 249.687.500 09-Sep-17 3.6.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12	Annual y- 21 Dec 4.500% na ANTS GBP 45,336,900 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43 05-Apr12	na Annual Annualy - 09 Dec 4 800% na ANTS GBP 6 60% 9 - 00 - 20% 4 - 600% 3 M GBP Libor +1 80% 	Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12	Annual Annualy - 04 Jan 4.3.40% na ANTS GBP 25.995,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr.12	Annual Annualy - 06 Feb 4.370% na ANTS GBP 73.172.000 06.Feb.32 4.370% 3M GBP Libor +2.00% • Series 47 18Apr-12	Annual Annually. 13 Teb 3.625% 11M Eurhor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12
Coupon payment frequency Coupon payment date Coupon (rate if fived, margin and reference rate if floating) Margin praylets under extended maturity period (%) Swap rotional denomination Swap rotional amount Swap rotional maturity LLP receive rateimargin LLP receive rateimargin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS)	Annual Annualy - 14 Jan 2.875% 11M Euritor + 150% ANTS GBP 668,750,000 14-Jun-14 2.875% 3M GBP Liber + 1.12% Series 36 13-Feb-12 Apr / AAA /	Annual Annual - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800.000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA /	Annual - 14 Jun 2.875% 11 Eultbor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 30 GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA /	Annual Annualy - 8 Sep 3.625% 1M Euribor + 1.50% ANTS GBP 882,500,000 06-Sep-17 3.625% 3M GBP Libor +1.9925% 	Annual Annualy - 8 Sep 3.625% 1M Eurbor + 1.50% ANTS GBP 248,687,500 06-Sep-17 3.625% 3M GBP Libor + 1.6975% 	Annual Annualy - 21 Dec 4.533% Ant 3 GP 45.436,800 21-Dec-26 4.530% 3M GBP Liber +1.90% Series 43 05-Apr-12 Aa (AAA / AAA /	na Annual Annualy - 09 Dec 4.600% na ANTS GBP 66,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aa / AA / AA /	Annual Annualy - 05 Jan 4.340% ANTS GBP 25,340,000 06-Jan-27 4.340% 3M GBP Lbor +1.78% 	Annual Annualy - 06 Jan 4.340% ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Sories 46 16-Apr-12 Aa (AAA (AAA) -	Annual Annualy - 06 Feb 4.370% na GBP 73.172.000 06:Feb-32 4.370% 3M GBP Liber +2.0% Series 47 18-Apr-12 Aa / AA / AA / -	Annual Annualy. 13 Feb 3.625% 1M Eurot +0.70% ANTS GBP 994,520,000 13-360-21 3.825% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA /
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended marinity period (%) Swap counterpartyries Swap notional adnomination Swap notional amount Swap notional marunty LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Orignal rating (Moody %S&P/Fitch/DBRS) Current rating (Moody %S&P/Fitch/DBRS)	Annual Annualy - 14 Jun 2.875% 1M Euribor + 15.0% ANTS GBP 660,750,000 14-Jun-14 2.875% 3M GBP Libor + 1.12% Series 36 13-Feb-12 Aaa / AAA / AAA /	Annual Annualy - 14 Jun 2.875% IM Eurobor -0.70% ANTS GBP 225,800.000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa /AAA /AAA /	Annual Annualy - 14 Jun 2.875% IM Eurobor -0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA /	Annual Annualy - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 2:1-Mar-12 Aaa (AAA (AAA).	Annual Annualy - 8 Sep 3.625% 11 Eurobor +1.50% ANTS GBP 249,687.500 08-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 2.3-Mar-12 Aaa / AAA / AAA /	Annual Annualy - 21 Doc 4.530% Na ANTS GBP 45,436,800 21-Doc-26 4.530% 3M GBP Lbor +1.90% Series 43 06-Apr/12 Aaa / AAA / AAA /	na Annual Annualy - 09 Dec 4 800% na ANTS GBP 86,100,000 09-Dec 29 4.600% GBP Libor +1.60% Series 44 12-Apr.12 Aaa / AAA / AAA /	Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA /	Annual Annualy - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr.12 Aaa / AAA / AAA /	Annual Annualy - 06 Feb 4.370% na ANTS GBP 73.172.000 06.Feb-32 4.370% 3M GBP Libor +2.00% - Series 47 18-Apr-12 Aaa / AAA / AAA /	Annual Annualy. 13 Feb 3.825% IM Euribor 40.70% ANTS GBP 994.920,000 13-Feb-21 3.825% 3M GBP Libor +1.9291% Series 48 24.May-12 Aag (AAA / AAA/-
Coupon payment frequency Coupon payment date Coupon (relie if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparity/ies Swap notional denomination Swap notional denomination Swap notional maturity LLP perveiver atemmargin LLP perveiver atemmargin Colleteral posting amount Series Issue date Original rating (Moody :S&P:/Fich/DBRS) Current rating (Moody :S&P:/Fich/DBRS)	Annual Annualy - 14 Jan 2.875% 11M Euritor + 150% ANTS GBP 660,750,000 14-Jan-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Aaa /AAA /AAA/- Aaa /AAA /AAA/- EUR	Annual Annual - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800.000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa /AAA /AAA / Aaa /AAA /AAA /	Annual Annualy - 14 Jun 2.875% IM Eultor +0.70% GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Saries 38 16-Feb-12 GBP	Annual Annualy - 8 Sep 3.625% IM Eurbor + 150% ANTS GBP 682,500,000 06-Sep-17 3.625% 3M GBP Libor + 1.9925% Series 41 21-Mar-12 Aa2 (AAA (AAA) - Aa2 (AAA) (AAA) - EUR	Annual Annualy - 8 Sep 3.625% 1M Euribor + 1.50% ANTS GBP 249,687,500 06-Sep-17 3.625% 3M GBP Libor + 1.6975% Series 42 23-Mar-12 Aaa (AAA (AAA) - GBP	Annual Annualy - 21 Dec 4.533% GBP 45.436,900 21-Dec-26 4.5.30% 3M GBP Liber +1.90% Series 43 05-Apr-12 Aaa / AAA / AAA / GBP	na Annualy - 09 Dec 4.600% na ANTS GBP 66,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA /	Annual Annualy - 05 Jan 4.340% ANTS GBP 25,340,000 06-Jan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA /	Annual Annualy - 00 Jan 4.340% ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Sories 46 16-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA /	Annual Annualy - 06 Feb 4.370% ANTS GBP 73.172.000 06:Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aa1 /AAA / AAA / Aa1 /AAA / AAA /	Annual Annualy - 13 Feb 3.825% 1M Eurobor 40.70% ANTS
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swep counterpartyries Swep notional enromination Swep notional amount Swep notional maturity LLP seceive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody %S&P/Fitch/DBRS) Current rating (Moody %S&P/Fitch/DBRS) Denomination Amount at issuence	Annual Annualy - 14 Jan 2.875% 1M Euribor + 15.0% ANTS GBP 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	Annual Annualy - 14 Jun 2.875% 11M Eurbor +0.70% ANTS GBP 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	Annual Annualy - 14 Jun 2.875% IM Eurbor -0.70% ANTS GBP 166,746,000 14 Jun-14 2.875% 3M GBP Liber +2.25% - Series 38 16 Feb-12 Aaa / AAA / AAA / GBP 750,000,000	Annual Annualy - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 2:1-Mar-12 Aaa / AAA / AAA / EUR 47,000,000	Annual Annualy - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor +1.6975% Series 42 2.3-Mar-12 Aaa / AAA / AAA / GBP 75,000,000	Annual Annualy - 21 Dec 4.530% na ANTS GBP 45,436,500 21-Dec-26 4.530% 3M GBP Lbor +1.90% os-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000	na Annual Annualy - 09 Dec 4 800% na ANTS GBP 86 100.000 09 -Dec-28 4.600% 4.600% 3M GBP Libor +1.80% - Series 44 12-Apr-12 Aaa / AAA / AAA / EUR 127,000.000	Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% - - Saries 45 13-Apr-12 Aaa / AAA / AAA / EUR 75,000,000	Annual Annualy - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% 16-Apr-12 Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR UB0,000,000	Annual Annualy - 06 Feb 4.370% na ANTS GBP 73.172,000 06.Feb-32 4.370% 3M GBP Libor +2.00% • • • • • • • • • • • • • • • • • •	Annual Annualy - 13 Feb 3.825% IN Euribor 40.70% ANTS GBP 994.920,000 13-Feb>21 3.825% 3M GBP Libor +1.921% Series 48 24-May-12 Aaa/ AAA / AAA/- EUR 45,000,000
Coupon payment frequency: Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payabe under extended maturity period (%) Swap counterpartlylies Swap notional denomination Swap notional denomination Swap notional denomination LUP pay rateinargin LUP pay rateinargin Colleteral posting amount Series Issue date Original rating (Moody \S&P/Fich/VDBRS) Current rating (Moody \S&P/Fich/VDBRS) Denomination Amount outstanding	Annual Annualy - 14 Jun 2.875% 1M Euribor + 15.0% ANTS GBP 669,750,000 669,750,000 669,750,000 14-Jun-14 14-Jun-14 14-Jun-14 14-Jun-14 3Ar68/128 3M GBP Libor + 1,12% Series 36 13-Feb-12 13-Feb-12 13-Feb-12 1200,000,000	Annual Annual - 14 Jun 2.875% 11M Euribor +0.70% ANTS CBP 225,800,875% 33M GBP Libor +1.15% Series 37 165-Feb-12 165-Feb-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000	Annual Annualy - 14 Jun 2.875% IM Eurbox +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16F-gb-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 750,000,000	Annual Annualy - 8 Sep 3.625% 11M Eurbor + 150% ANTS GBP 882,500,000 06-Sep-17 3.625% 33M GBP Libor + 1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 47,000,000	Annual Annualy - 8 Sep 3.625% 11M Eurbor +1 50% ANTS GBP 249,687,500 08-Sep-17 3.625% 33M GBP Libor +1.6975% Series 42 2.3-Mar-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 75.000,000	Annual Annualy - 21 Doc 4.530% GBP 45,436,000 21-Doc 26 4.530% 3M GBP Libor +1.90% 56 Apr.12 05 Apr.12 05 Apr.12 Apr.12 Apr.12 GBP 750,000,000	na Annual Annualy - 09 Dec 4.600% na ANTS GBP 66,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% - Series 44 12-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 127,000,000	Annual Annualy - 05 Jan 4:340% BB GBP 25:380,000 05-Jan-27 4:340% 3M GBP Libor +1.78% 3GP Libor +1.78% 3GP Libor +1.78% 13-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75:000,000	Annual Annualy - 04 Jan 4.340% GB 25,096,250 4.340% 3M GBP Lbor +1.6125% 5eries 46 16-Apr.12 Aaz / AAA / AAA / - Aaz / AAA / AAA / - E UR 106,000,000	Annual Annualy - 06 Feb 4.370% GBP 73.172.000 66.Feb.32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR S0.000,000	Annual Annualy 13 Feb 3.825% 1M Eurbor 40.70% ANTS GBP 994.920.000 13 Feb21 3.625% 3M GBP Libor +1.9291% Series 48 2.4-May-12 Say AAA / AAA / Aaa/ AAA / AAA / EUR 45,000,000
Coupon payment frequency: Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swep counterpartyries Swep notional encomination Swep notional amount Swep notional maturity LLP seceive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody /sS&P/Fitch/DBRS) Current rating (Moody /sS&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate 1)	Annual Annualy - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% 	Annual Annual - 14 Jun 2.875% IM Eurobor -0.70% ANTS GBP 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 na	Annual Annualy - 14 Jun 2.875% IM Eurobor -0.70% ANTS GBP 166,746,000 14Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16.Feb-12 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 882,500,000 06-Sep-17 3.625% 3M GBP Libor + 1.9925% Series 41 21-Mar-12 Ana / AAA / AAA / EUR 47,000,000 1,1197	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 249,687,500 06-Sep-17 3.625% 3M GBP Libor + 1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / GBP 75,000,000 75,000,000 na	Annual Annualy - 21 Doc 4.530% na ANTS GBP 45.436.300 21 -Doc-26 4.530% 3M GBP Lbor +1.90% Series 43 05-Apr.12 Aaa / AAA / AAA / GBP 750,000.000 750,000.000 na	na Annual Annualy - 09 Dec 4 800% na ANTS GBP 86 100,000 09-Dec 25 4.600% 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / EVR 127,000,000 12205	Annual Annualy - 05 Jan 4.340% Marking GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libr +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / EUR 75,000,000 1201	Annual Annualy - 04 Jan 4 340% Na GBP 25.095.000 04 -Jan-27 4 340% 3M GBP Libor +1.8125% Series 46 16 -Apr-12 Aaa / AAA / AAA / EUR - Baa / AAA / AAA / EUR 106.000.000 1 201	Annual Annualy - 06 Feb 4.370% Na ANTS GBP 73.172.000 06.Feb32 4.370% 3M GBP Lbor+2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / EUR 50,000,000 1.200	Annual Annualy - 13 Feb 3.825% IM Eurbor 40.70% ANTS GBP 994.920,000 13-Feb21 3.825% 3M GBP Libor +1.921% Series 48 24-May-12 Aaa/ AAA / AAA / EUR EUR EUR 45,000,000 1.245
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 admontination Swap notional amount LLP receive rate/margin LLP receive rate/margin Colateral posting amount Series Issue date Original rating (Moody /S&P/Fich/DBRS) Current rating (Moody /S&P/Fich/DBRS) Denomination Amount outstanding FX swap rate (rate:S1) Maturity type (hard/soft-bullet/pass-through)	Annual Annualy - 14 Jun 2.875% 11M Euribor + 150% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Ana /AAA /AAA /- Ana /AAA /AAA /- EUR 1.200,000,000 1.206 Soft	Annual Annual - 14 Jun 2875% 1M Euribor +0.70% ANTS GBP 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	Annual Annualy - 14 Jun 2.875% 1M Eurbor +0.70% ANTS GBP 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 na Soft	Annual Annualy - 8 Sep 3.625% IM Eurbor + 150% ANTS 08P 882,500,000 06-Sep-17 3.625% 33M GBP Libor + 1.9925% Series 41 21-Mar-12 Aaa (AAA / AAA / Aaa (AAA / AAA / EUR 47,000,000 1.197 Hard	Annual Annualy - 8 Sep 3.625% IM Eurbor + 150% ANTS 249,687,500 06-Sep-17 38 GBP Libor + 1.6975% 38 GBP Libor + 1.6975% Series 42 23-Mar-12 Aaa (AAA / AAA / Aaa (AAA / AAA / GBP 75,000,000 na Soft	Annual Annual - 21 Doc 4 530% GBP GBP GBP 45,456,000 21-Doc 26 4 5,30% 3M GBP Libor +1.90% Series 43 05 Apr.12 Aaa / AAA / AAA / - GBP 750,000,000 na Soft	na Annual Annual 4.600% 16.00% 09-Dec-26 09-Dec-26 4.600% 3M GBP Libor +1.80% 58ries 44 12-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 127,000,000 122,000,000 12205 Hard	Annual Annual - 05 Jan 4.340% GB 25,360,25 30,25 30,27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr.12 Aan /AA/ /AA/ - EuR 75,000,000 12,01 Hard	Annual Annualy - 04 Jan 4:340% GB 25,096,250 4:340% 3M GBP Lbor +1.6125% 3G Series 46 16:Apr.12 3G Series 46 16:Apr.12 Haa: /AA/ /AA/ - EUR 106,000,000 12,011 Hard	Annual Annualy - 06 Feb 4.370% 9 8 9 9 9 9 73,172,000 06:Feb-32 4.370% 3M GBP Libor +2.00% 5 9 8 9 8 9 8 9 18-Apr-12	Annual Annualy - 13 Feb 3.825% 1M Euribot 40.70% ANTS GBP 904 920.000 13-Feb-21 3.825% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa/ AAA / AAA / Aaa/ AAA / AAA / EUR 45,000,000 1.245 Hard
Coupon payment frequency: Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swep counterpartyries Swep notional encomination Swep notional amount Swep notional maturity LLP seceive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody /sS&P/Fitch/DBRS) Current rating (Moody /sS&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-ballet/pass-through) Scheduled final maturity date	Annual Annual - 14 Jan 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% 	Annual Annual - 14 Jun 2.875% IM Eurbor -0 70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Lbor +1.15% 	Annual Annualy - 14 Jun 2.875% IM Eurobor -0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16F-6b-12 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 16F-6b-15	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor + 1.9925% - Series 41 21-Mar-12 Ana / AAA / AAA / EUR 47,000,000 1.197 Hard 12-Mar-27	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 249,687,500 00-8-Sep-17 3.625% 3M GBP Libor + 1.6975% - Series 42 23-Mar-12 Aaa / AAA / AAA / GBP 75,000,000 na Soft Soft 3.3-Mar-27	Annual Annualy - 21 Doc 4 530% Na GBP 45,436,800 21 - Doc 26 4 .530% 3M GBP Lbor +1 90% - Series 43 06 Apr 12 Aaa / AAA / AAA / GBP 750,000,000 na Soft 05 Apr 17	na Annual Annualy - 09 Dec 4.800% na ANTS GBP 86.100.000 09-Dec-26 4.600% 3M GBP Lbor +1.80% - Series 44 12-Apr-12 Aaa/ AAA / AAA / EUR 127,000.000 127,000.000 1205 Hard 12-Apr-22	Annual Annual - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Lbor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / EUR 75,000,000 1.201 Hard 13-Apr-23	Annual Annual - 04 Jan 4 340% Na GBP 25,095,000 04 -Jan-27 4 340% 3M GBP Libor +1.8125% 98ribs 46 16 Apr-12 Aaa / AAA / AAA / EUR 108,000,000 1201 Hard 16 Apr-30	Annual Annualy - 06 Feb 4.370% Na GBP 73.172.000 06.Feb32 4.370% 3M GBP Lbor+2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / EUR 50,000,000 1.200 Hard 18-Apr-28	Annual Annualy. 13 Feb 3.825% IM Eurbor 40.70% ANTS GBP 994.920,000 13-Feb21 3.825% 3M GBP Libor 41.9291% Series 48 24-May-12 Aaa/ AAA / AAA / - EUR 45,000,000 1.245 Hard 15-May-27
Coupon payment frequency: Coupon payment date Coupon (rate if fived, margin and reference rate if floating) Margin payake under extended maturity period (%) Swap counterpartytiles Swap notional enromination Swap notional enromination Swap notional enromination Swap notional maturity LLP pay rate/margin LLP pay rate/margin Collisteral posing amount Series Issue date Original rating (Moody SSAP)/Fitch/DBRS) Current rating (Moody SSAP)/Fitch/DBRS) Current rating (Moody SSAP)/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate 3:1) Maturity type fund/soft-bullet/pass-through) Scheduled final maturity date	Annual Annual - 14 Jun 2.875%	Annual Annual - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,414 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 16-Feb-12 GBP 750,000,000 na AAA/AAA/AAA/- GBP 750,000,000 na Soft 16-Feb-29 16-Feb-30	Annual Annualy - 14 Jun 2.875% IM Eurbox +0.70% ANTS GBP 166,746,000 142-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16F-8b-12 Aaal /AAA /AAA /- GBP 750,000,000 na Soft 16-Feb-15	Annual Annualy - 8 Sep 3.625% 1M Euribor + 150% ANTS GBP 882,500,000 882,500,000 38 GBP Libor + 1.9925% 	Annual Annualy - 8 Sep 3.625% 11M Eurbor + 1 50% ANTS GBP 249,687,500 06-Sep-17 3.625% 33M GBP Lbor + 1.6975% Series 42 2.3-Mar-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 75,000,000 na Soft 2.3-Mar-27 2.3-Mar-28	Annual Annualy - 21 Doc 4.530% GBP 45.368,000 21-Doc 26 4.5.30% 3M GBP Libor +1.90% Series 43 05-Apr.12 GBP 750,000,000 na Soft 05-Apr.18	na Annual Annualy - 09 Dec 4.600% na ANTS GBP 66,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 127,000,000 122,000,000 122,000,000 122,000,000 122,000,000	Annual Annualy - 05 Jan 4.340% a B B 25,380,000 65-Jan-27 68-Jan-27 65-Jan-27 3M GBP Libor +1.78% 3M GBP Libor +1.78% 3A GPP Libor +1.78% 13-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / B 3-Apr-23 13-Apr-23	Annual Annualy - 04 Jan 4 340% GBP 25,095,000 04-Jan-27 4 340% 3M GBP Lbor +1.8125% Series 46 16-Apr-12 16-Apr-12 16-Apr-12 106,000,000 108,000,000 16-Apr-30	Annual Annualy - 06 Feb 4.370% GBP 73,172,000 66,Feb-32 4.370% 3M GBP Libor +2.00% Series 47 16-Apr-12 16-Apr-12 4.347/AAA / AAA / Aaa / AAA / AAA / EUR 50,000,000 1.200 Hard 18-Apr-28	Annual Annualy - 13 Feb 3.825% IM Eurbor 40.70% ANTS GBP 994 920.000 13-Feb211 3.625% 3M GBP Libor +1.9291% Series 48 2.44 May 12 Asa/ AAA / AAA /- Aaa/ AAA / AAA /- Aaa/ AAA / AAA /- EUR 45.000,000 1.245 Hard 15-May-27 15-May-27
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyrise Swap notional admomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP receive rate/margin LLP receive rate/margin LLP receive 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 (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduked final maturity date Lgal final maturity date	Annual Annual - 14 Jan 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% 	Annual Annual - 14 Jun 2.875% IM Eurbor -0 70% ANTS GBP 225,800.000 14-Jun-14 2.875% 3M GBP Lbor +1.15% 	Annual Annualy - 14 Jun 2.875% IM Eurobor -0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16F-6b-12 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 16F-6b-15	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor + 1.9925% - Series 41 21-Mar-12 Ana / AAA / AAA / EUR 47,000,000 1.197 Hard 12-Mar-27	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 249,687,500 00-8-Sep-17 3.625% 3M GBP Libor + 1.6975% - Series 42 23-Mar-12 Aaa / AAA / AAA / GBP 75,000,000 na Soft Soft 3.3-Mar-27	Annual Annualy - 21 Doc 4 530% Na GBP 45,436,800 21 - Doc 26 4 .530% 3M GBP Lbor +1 90% - Series 43 06 Apr 12 Aaa / AAA / AAA / GBP 750,000,000 na Soft 05 Apr 17	na Annual Annualy - 09 Dec 4.800% na ANTS GBP 86.100.000 09-Dec-26 4.600% 3M GBP Lbor +1.80% - Series 44 12-Apr-12 Aaa/ AAA / AAA / EUR 127,000.000 127,000.000 1205 Hard 12-Apr-22	Annual Annual - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Lbor +1.78% Series 45 13-Apr-12 Aaa / AAA / AAA / EUR 75,000,000 1.201 Hard 13-Apr-23	Annual Annual - 04 Jan 4 340% Na 6BP 25,095,000 04-Jan-27 4 340% 3M GBP Libor +1.8125% 68ribs 46 16-Apr-12 Aaa / AAA / AAA / EUR 108,000,000 180,000,000 1201 Hard 16-Apr-30	Annual Annualy - 06 Feb 4.370% Na GBP 73.172.000 06.Feb32 4.370% 3M GBP Lbor+2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / EUR 50,000,000 1.200 Hard 18-Apr-28	Annual Annualy. 13 Feb 3.825% IM Eurbor 40.70% ANTS GBP 994.920,000 13-Feb21 3.825% 3M GBP Libor 41.9291% Series 48 24-May-12 Aaa/ AAA / AAA / - EUR 45,000,000 1.245 Hard 15-May-27
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Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended marrity period (%) Swap counterpartylies Swap notional amount Swap notional amount Swap notional marutrity LLP receive rate/margin LLP receive rate/margin Collateral posting amount Series Issue date Original rating (Moody 's/S&P/Fitch/DBRS) Current rating (Moody 's/S&P/Fitch/DBRS) Current rating (Moody 's/S&P/Fitch/DBRS) Current rating (Moody 's/S&P/Fitch/DBRS) Denomination Amount al issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Schedueld final maturity date Legal final maturity da	Annual Annualy - 14 Jun 2.875% IM Euritor +15.0% ANTS GBP 660,750.000 14-Jun-14 2.875% 3M GBP Libor +1.12% 	Annual Annualy - 14 Jun 2.875% IM Eurobor -0.70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Lbor +1.15% - - Series 37 16-Feb-12 Aaa / AAA / AAA /- GBP 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 16-Feb-29 17 17 17 17 17 17 17 17 17 17 17 17 17	Annual Annualy - 14 Jun 2.875% IM Eurbor -0.70% ANTS GBP 166,746,000 14Jun-14 2.875% 3M GBP Libr+2.25% 	Annual Annualy - 8 Sep 3.625% IM Eurobor 41.50% ANTS GBP 882.500.000 08-Sep-17 3.625% 3M GBP Libor +1.9925% - Series 41 21-Mar-12 Ana / AAA / AAA / EUR 47.000.000 1.197 Hard 12-Mar-27 12-Mar-27 na Annualy - 12 Mar 4.000% ANTS	Annual Annualy - 8 Sep 3.625% IM Eurobor + 150% ANTS GBP 249.687.500 00-8-Sep-17 3.625% 3M GBP Libor + 1.6975% - Series 42 23-Mar-12 Aaa / AAA / AAA / GBP 75.000.000 75.000.000 na Soft 75.000.000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quartefy 23-Mar-27 33-Mar-28 XS0761325009 London Quartefy 23-Mar-27 33-Mar-28 XS0761325009 London Quartefy 23-Mar-27 33-Mar-28 XS0761325009 London Quartefy 23-Mar-20 M GBP Libor + 1.95% Na	Annual Annualy - 21 Doc 4.530% na ANTS GBP 45.435.00% 3M GBP Lbor +1.90% - Sories 43 06-Apr-12 Aaa / AAA / AAA /- GBP 750.000.0000 750.0000 750.0000 750.0000 750.0000 750.0000 750.0000 750.0000 750.00000 750.00000 750.00000 750.00000 750.00000 750.00000 750.000000 750.0000000000	na Annual Annualy - 09 Dec 4 800% na ANTS GBP 86 100,000 09-Dec-26 4 800% 3M GBP Lbor +1.80% - Sories 44 12-Apr-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- BUR 127,000,000 1 2/205 Hard 12-Apr-22 12-Apr-22 na Annualy - 12 Apr 3.200% na ANTS	Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Lbor +1.78% - Series 45 13-Apr-12 Aaa / AAA / AAA / EUR 75,000,000 1201 Hard 13-Apr-23 13-Apr-23 na Annualy -13 Apr 3.420% na ANTS	Annual Annualy - 04 Jan 4.340% na ANTS GBP 25.095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / EUR 106,000,000 1201 Hard 16-Apr-30 na na Annualy -16 Apr 3.750% na ANTS	Annual Annualy - 06 Feb 4.370% A.370% GBP 73.172.000 06.F-6b.32 4.370% 3M GBP Lbor + 2.0% Sories 47 18-Apr-12 Aaa / AAA / AAA / EUR 50.000.000 1.200 Hard 18-Apr-28 18-Apr-28 na na Annualy - 18 Apr 3.750% na ANTS	Annual Annualy. 13 Feb 3.825% ANTS GBP 994.920,000 13-Feb-21 3.825% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa) /AAA / AAA /- EUR 45.000,000 1.245 Hard 15-May-27 1
Coupon payment frequency: Coupon payment fate Coupon (rate if fixed, margin and reference rate if floating) Coupon payment date Coupon payment date Swap notional amount Swap notional amount) Swap notional maturity LP reversive rate/margin LLP pay rate/margin Collater a/ positive Collater a/ positive Collater a/ positive Save and the state of	Annual - 14 Jan 2.875% - 14 Jan 2.875% - 14 Jan 2.875% - 340 - 150% - 340 - 34	Annual Annual - 14 Jun 2.875% 11M Eurbor +0.70% ANTS 285 800,000 14-Jun-14 14-Jun-14 3M GBP Libor +1.15% - - Sarles 37 16-Feb-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 750,000,000 na 16-Feb-29 16-Feb-29 16-Feb-29 16-Feb-30 XS0746621704 London Annual - 16 Feb 5.250% M GBP Libor +2.45% ANTS GBP	Annual Annualy - 14 Jun 2.875% M Eurbor +0.70% ANTS GBP 166,746,000 14.J.Jun-14 2.875% 3M GBP Libor +2.25% - - - - - - - - - - - - - - - - - - -	Annual Annualy - 8 Sep 3.625% 1M Euribor - 150% ANTS GBP 882:500.000 06*Sep:17 3.625% 3M GBP Libor - 1.9925% - Sarisa 41 21-Mar.12 Atar / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 1.1:97 Hard 12-Mar.27 12-Mar.27 na Annual Annualy - 12 Mar 4,000% na ANTS GBP	Annual Annual Annual Annual - 8 Sep 3.625% - 114 Eurobor + 1.50% - ANTS - GBP - 249.687.500 - 06%-59p.17 - 3.625% - 3.6	Annual Annualy - 21 Doc 4 530% AS30% GBP 45,436,800 21-Doc-26 4 530% 3M GBP Lbor + 1.90% - Saries 43 05-Apr-12 Aas / AAA / AAA / - GBP 750,000,000 na Soft 05-Apr-12 05-Apr-12 05-Apr-12 05-Apr-12 05-Apr-12 05-Apr-11 05-Apr-11 05-Apr-18 X80769914218 London Quarterfy 0 SA pr. Jul, Cot, Jan 3M GBP Lbor + 1.80%	na Annualy - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80%	Annual Annual - 05 Jan 4.340% a B B CBP 25,380,000 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 05,Jan-27 13,Apr-12 13,Apr-12 13,Apr-23 13,Apr-23 13,Apr-23 13,Apr-23 na Annual Annua Annua Annua Annua Annua Annua Annua Annua Annua Annuan	Annual Annual - 04 Jan 4 340% GBP 25,095,000 3M GBP Lbor +1.8125% 	Annual Annualy - 06 Feb 4.370% GBP 73,172,000 66,Feb 32 68,Feb 32 68,Feb 32 68,Feb 32 64,370% 3M GBP Lbor +2.00% - - Series 47 16,9,p-12 48,772 8,000,000 1,69,000,000 1,200 Hard 18,-Apr,28 18,-Apr,29 18,-Apr,20 19,-Apr,20 19,-Apr,2	Annual Annualy - 13 Feb 3.625% IM Eurbor 40.70% ANTS GBP 994.920.000 13.7 Feb 21 3.625% 3.625% 3.3625% 3.3626 Libor +1.9291% - - - Serias 48 2.4-May-12 Aaa/AAA / AAA /- AAA/AAA//AAA/- Aaa/AAA / AAA/- Aaa/AAA / AAA/- BUR 45.000,000 1.245 Hard 15-May-27 na Annualy - 15 May-27 na Annualy - 15 May-27 na Annualy - 15 May-28 Annualy - 15 May-300000 na ANTS BBP
Coupon payment frequency: Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swep counterpartyries Swep notional anount Swep notional anount Swep notional maturity LLP receive rate/margin LLP acceive rate/margin LLP acceive rate/margin LLP acceive rate/margin Collateral posting amount Series Issue date Original rating (Moody /s/S&P/Fitch/DBRS) Current rating (Moody /s/S&P/Fitch/DBRS) Current rating (Moody /s/S&P/Fitch/DBRS) Control taissuance Amount al issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-sublet/pass-through) Scheduled final maturity date ISIN Stock exchange listing Coupon payment date Coupon (rate if fload, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional amount	Annual Annualy - 14 Jun 2.875% IM Euribor 41.50% ANTS GBP 660,750.000 14.Jun-14 2.875% 3M GBP Libor +1.12% 	Annual Annualy - 14 Jun 2.875% IM Eurbor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Lbor +1.15% 	Annual Annualy - 14 Jun 2.875% IM Eurbor -0.70% ANTS GBP 166,746,000 14Jun-14 2.875% 3M GBP Libr+2.25% 	Annual Annualy - 8 Sep 3.625% IM Eurbor + 150% ANTS GBP 882,500,000 06-Sep-17 3.625% 3M GBP Libor + 1.9925% - Series 41 21-Mar-12 Aaa / AAA / AAA / EUR 47,000,000 1.197 Hard 47,000,000 1.197 Hard 12-Mar-27 na Annualy - 12 Mar Annualy - 12 Mar Annualy - 12 Mar Annual Annualy - 12 Mar GBP 032,524,400	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor + 1.6975% - Series 42 23-Mar-12 Ana / AAA / Ho.975% - GBP 75,000,000 na Soft 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly 23-Mar-19,58% BBP Libor + 1.95% na GBP	Annual Annualy - 21 Doc 4.530% na ANTS GBP 45.438,300 21-Doc-26 4.530% 3M GBP Lbor +1.90% - Series 43 05-Apr-12 Aaa / AAA / AAA / GBP 750,000,000,000 750,000,000,000,000,000,000,000,000,000,	na Annual Annualy - 09 Dec 4 800% na ANTS GBP 86 100,000 09-Dec-26 4 800% 3M GBP Libor +1.80% - Sorice 44 12-Apr-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR 12-Apr-22 12-Apr-22 12-Apr-22 na na Annualy - 12 Apr 3.200% na ANTS GBP 105,397,300	Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Lbor +1.78% - Series 45 13-Apr-12 Aaa / AAA / AAA / EUR 75,000,000 1201 Hard 13-Apr-23 13-Apr-23 na Annualy -13 Apr 3.420% na ANTS GBP	Annual Annualy - 04 Jan 4.340% na ANTS GBP 25.095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA / AAA / EUR 106,000,000 1201 Hard 16-Apr-30 16-Apr-30 na na Annualy -16 Apr 3.750% na ANTS GBP	Annual Annualy - 06 Feb 4.370% AnTS GBP 73.172.000 06.Feb32 4.370% 3M GBP Lbor+2.0% Sories 47 18-Apr-12 Aaa / AAA / AAA / EUR 50.000.000 1200 Hard 18-Apr-28 18-Apr-28 18-Apr-28 na Annual	Annual Annualy - 13 Feb 3.825% ANTS GBP 994.920,000 13-Feb-21 3.825% 3M GBP Libor +1.921% Series 48 24-May-12 Aaa/ AAA / AAA / - EUR 45.000,000 1.245 Hard 15-May-27 15-May-28 1
Coupon payment frequency: Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payales under extended maturity period (%) Swap counterpartyles Swap notional amount Swap notional amount LP receive rate/margin LLP pay rate/margin Clatteral positing amount Series Issue date Colleared positing amount Series Issue date Denomination Amount outstanding Amount outstanding Amount outstanding FX swap rate (rate £1) Amount outstanding FX swap rate (rate £1) Scheduled final maturity date Legal final maturity date Legal final maturity date LSIN Stock exchange Isting Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payales (and convinued) Swap notional denomination Swap notional denomination	Annual Annual - 14 Jan 2.875% - 13 Jan 2.875% - 14 Jan 2.875% - 340 - 150% - 340 - 150% - 340 -	Annual Annualy - 14 Jun 2.875% 11M Eurbor +0.70% ANTS 225,800,000 14-Jun-14 14-Jun-14 3M GBP Libor +1.15% 	Annual Annualy - 14 Jun 2.875% GBP 166,746,000 14.Jun-14 2.875% 3M GBP Libor +2.25% - - - - - - - - - - - - - - - - - - -	Annual Annualy - 8 Sep 3.625% 1M Euribor - 150% ANTS GBP 882:500.000 00 ⁶ Sep:17 3.625% 3M GBP Libor - 1.9925% - Series 41 21-Mar-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- BCR 47.000,000 1.1.97 Hard 12-Mar-27 Na Annual Annualy - 12 Mar ANTS GBP 39,254.400 12-Mar-27	Annual Annualy - 8 Sep 3.625% 1M Euribor + 150% GBP 240.687.500 06-Sep.17 3.625% 3M GBP Libor + 1.6975% - Sartise 42 2.3-Mar-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 75.000.000 na Soft 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 3.500 Euror + 2.05% NG BP Libor + 2.05% na GBP na	Annual Annualy - 21 Doc 4.530% GBP 45.436,000 21-Doc-26 3M GBP Lbor + 1.90% - - Saries 43 05-Apr-12 Aas / AAA / AAA /- ABP Lbor + 1.90% - GBP 750,000,000 na Soft 05-Apr-12 05-Apr-12 05-Apr-12 05-Apr-12 05-Apr-17 05-Apr-17 05-Apr-17 05-Apr-18 X80769914218 Ucondon Quarterfy 0 SA pr. Jul, Cot, Jan 3M GBP Lbor + 1.80% na GBP na	na Annualy - 09 Dec 4.600% na ANTS GBP 66,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR 127,000,000 12,205 Hard 12,200,000 12,205 Hard 12,200,000 12,205 Hard 12,200,000 12,205 Hard 12,207,22 na Annual Annua Annua Annua Annua Annua Annua Annua Annua Annua Annua Annua Annua	Annual Annual - 05 Jan 4.340% a B B CBP 25,380,000 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 13-Apr-12 13-Apr-12 13-Apr-12 13-Apr-23 na Annual Annua Annua Annua Annua Annua Annua Annua Annua Annua Annu	Annual Annualy - 04 Jan 4 340% GBP 25,095,000 3M GBP Lbor +1.8125% - Saries 46 16-Apr-12 Aaa / AAA / AAA / Aaa / AAA / A	Annual Annualy - 06 Feb 4.370% GBP 73.172.000 06.Feb32 3M GBP Lbor +2.00% 3M GBP Lbor +2.00% 18-Apr-28 na Annual Annualy - 18 Apr 3.750% na Annual Annualy - 18 Apr 3.750% na Annual Annua Annua Annua Annua Annua Annua Annua Annua Annua	Annual Annualy. 13 Feb 3.825% ANTS GBP 994 920.000 13.76b21 3.625% 3.625% 3.3625% 3.3625% 3.3625% 3.3625% 3.3625% 3.3625% 3.3625% 4.24May-12 Aaa/AAA/AAA/- Aaa/AAA/AAA/- Aaa/AAA/AAA/- Aaa/AAA/AAA/- Aaa/AAA/AAA/- BUR 45.000,000 1.245 Hard 15-May-27 na Annualy. 15 May 3.500% na Annualy. 15 May 3.500% na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyrise Swap notional admomination Swap notional maturity LLP receive rate/margin LLP receive rate/margin LLP receive rate/margin LLP receive rate/margin Collateral posting amount Series Issue date Original rating (Moody /s/S&P/Fitch/DBRS) Current rating (Moody /s/S&P/Fitch/DBRS) Current rating (Moody /s/S&P/Fitch/DBRS) Current rating (Moody /s/S&P/Fitch/DBRS) Denomination Amount al issuance Amount outstanding FX swap rate (rate: 1) Maturity type (hard/soft-ballet/pass-through) Stockeubed in maturity date ISIN Stock exchange listing Coupon payment face Coupon payment face Coupon payment face Coupon (rate if fload, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional amount Swap notional amount Swap notional amount Swap notional maturity	Annual Annualy - 14 Jun 2.875% IM Euribor 41.50% ANTS GBP 669,750.000 14.4Jun-14 2.875% 3M GBP Libor +1.12% 	Annual Annualy - 14 Jun 2.875% 1M Eurlbor v0.70% GBP 225,800,000 14-Jun-14 2.875% 3M GBP Lbor +1.15% - - Series 37 16-Feb-12 Aaa / AAA / AAA /- GBP 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 750,000,000 16-Feb-29 11M GBP Lbor +2.45% ANTS GBP 750,000,000 16-Feb-30 5.525%	Annual Annualy - 14 Jun 2.875% IM Eurbor -0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libr+2.25% - - Series 38 16F-6b-12 Aaa / AAA / AAA / GBP 750,000,000 na Soft 16F-6b-15 16F-7b-15 16F-7b	Annual Annualy - 8 Sep 3.625% IM Eurbor + 150% ANTS GBP 882:500.000 08-Sep-17 3.625% 3M GBP Libor + 1.9925% - Series 41 2T-Mar-12 Aaa / AAA / AAA / EUR 47.000.000 1.197 Hard 47.000.000 1.197 Hard 12-Mar-27 na Annualy - 12 Mar 4.000% ANTS GBP 9.3254.400 12-Mar-27 4.000%	Annual Annualy - 8 Sep 3.625% IM Euribor + 150% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor + 1.6975% Carlos - 1.6975%Carlos - 1.6975% Carlos - 1.6975%Carlos - 1.6975% Carlos - 1.6975%Carlos - 1.6975% Carlos - 1.6975%Carlos - 1.6975%Carlos - 1.6975%	Annual Annualy - 21 Doc 4.530% na ANTS GBP 45.438,300 21-Doc:26 4.530% 3M GBP Lbor +1.90% - Series 43 05-Apr-12 Aaa / AAA / AAA / GBP 750,000,000,000 750,000,000,000,000,000,000,000,000,000,	na Annual Annualy - 09 Dec 4 800% na ANTS GBP 86 100,000 09-Dec-26 4 800% 3M GBP Lbor +1.80% - Sories 44 12-Apr-12 Aaa / AAA / AAA 12-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 12-Apr-20,0000 12/205 Hard 12-Apr-22 12-Apr-22 na Annualy - 12 Apr 3.200% na ANTS GBP 105,397,300 12-Apr,22 3.200%	Annual Annualy - 05 Jan 4.340% na ANTS GBP 25.380,000 05-Jan-27 4.340% 3M GBP Lbor +1.78% - Series 45 13-Apr-12 Aaa / AAA / AAA / EUR 75,000,000 1201 Hard 13-Apr-23 na Annualy -13 Apr 3.420% na ANTS GBP 62,437,500	Annual Annualy - 04 Jan 4.340% na ANTS GBP 25.095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% - Series 46 16-Apr-12 Aaa / AAA / AAA / EUR 106,000,000 1201 Hard 16-Apr-30 16-Apr-30 na Annual Annu Annu Annu Annu Annu Annu Annu An	Annual Annualy - 06 Feb 4.370% na ANTS GBP 73.172.000 06.Feb.32 4.370% 3M GBP Lbor +2.0% Sories 47 18-Apr-12 M GBP Lbor +2.0% Sories 47 18-Apr-12 Naa / AAA / AAA / EUR 50.000.000 12:00 Hard 18-Apr-28 na Annualy -18 Apr 3.3750% na ANTS GBP	Annual Annualy - 13 Feb 3.825%, ANTS GBP 994.920,000 13-Feb21 3.825%, 38 GBP Lbor +1.921% Series 48 24 May-12 Aaa/ AAA / AAA / - EUR 45,000,000 1.245 Hard 15 May-27 15 May-27 15 May-27 15 May-27 16 May-27 3.500% 15 May-27 3.500%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended Swap notional ednomination Swap notional ednomination Swap notional manufuly LLP receive rate/margin LLP pay rate/margin Culteral positing amount Series Issue date Coupon payment (Acody/s/S&P/Fitch/DBRS) Current rating (Moody/s/S&P/Fitch/DBRS) Current rating (Moody/s/S&P/Fitch/DBRS) Soleduid Intal maturity date Legal final maturity date Legal final maturity date SIN Stock exchange isting Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable domomination Swap notional denomination	Annual Annualy - 14 Jun 2.875% IM Euribor 41.50% ANTS GBP 669,750.000 14.4Jun-14 2.875% 3M GBP Libor +1.12% 	Annual Annual - 14 Jun 2.875% 11M Eurbor +0.70% ANTS 225,800,000 14-Jun-14 14-Jun-14 3M GBP Libor +1.15% - - Sarles 37 16-Feb-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 750,000,000 na 16-Feb-29 16-Feb-29 16-Feb-30 XS0746621704 Annual - 16 Feb-30 XS0746621704 Annual - 16 Feb-30 XS0746621704 Annual - 16 Feb-30 XS0746621704 Annual - 16 Feb-30	Annual Annualy - 14 Jun 2.875% GBP 166,746,000 14.Jun-14 2.875% 3M GBP Libor +2.25% - - - - - - - - - - - - - - - - - - -	Annual Annualy - 8 Sep 3.625% 1M Euribor - 150% ANTS GBP 882:500.000 00 ⁶ Sep:17 3.625% 3M GBP Libor - 1.9925% - Series 41 21-Mar-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- BCR 47.000,000 1.1.97 Hard 12-Mar-27 Na Annual Annualy - 12 Mar ANTS GBP 39,254.400 12-Mar-27	Annual Annualy - 8 Sep 3.625% 1M Euribor + 150% GBP 240.687.500 06-Sep.17 3.625% 3M GBP Libor + 1.6975% - Sartise 42 2.3-Mar-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 75.000.000 na Soft 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 2.3-Mar-27 3.500 Euror + 2.05% NG BP Libor + 2.05% na GBP na	Annual Annualy - 21 Doc 4.530% GBP 45.436,000 21-Doc-26 3M GBP Lbor + 1.90% - - Saries 43 05-Apr-12 Aas / AAA / AAA /- ABP Lbor + 1.90% - GBP 750,000,000 na Soft 05-Apr-12 05-Apr-12 05-Apr-12 05-Apr-12 05-Apr-17 05-Apr-17 05-Apr-17 05-Apr-18 X80769914218 Ucondon Quarterfy 0 SA pr. Jul, Cot, Jan 3M GBP Lbor + 1.80% na GBP na	na Annualy - 09 Dec 4.600% na ANTS GBP 66,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AA / AAA /- Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR 127,000,000 12,205 Hard 12,200,000 12,205 Hard 12,200,000 12,205 Hard 12,200,000 12,205 Hard 12,207,22 na Annual Annua Annua Annua Annua Annua Annua Annua Annua Annua Annua Annua Annua	Annual Annual - 05 Jan 4.340% a B B CBP 25,380,000 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 06-Jan-27 13-Apr-12 13-Apr-12 13-Apr-12 13-Apr-23 na Annual Annua Annua Annua Annua Annua Annua Annua Annua Annua Annu	Annual Annualy - 04 Jan 4 340% GBP 25,095,000 3M GBP Lbor +1.8125% - Saries 46 16-Apr-12 Aaa / AAA / AAA / Aaa / AAA / A	Annual Annualy - 06 Feb 4.370% GBP 73.172.000 06.Feb32 3M GBP Lbor +2.00% 3M GBP Lbor +2.00% 18-Apr-28 na Annual Annualy - 18 Apr 3.750% na Annual Annualy - 18 Apr 3.750% na Annual Annua Annua Annua Annua Annua Annua Annua Annua Annua	Annual Annualy. 13 Feb 3.825% ANTS GBP 994 920.000 13 Feb211 3.625% 3.625% 3.3625% 3.3625% 3.3625% 3.3625% 3.3625% 3.3625% 3.3625% 4.24May.12 2.4AMay.12 2.4AMay.12 2.4AMay.12 2.4AMay.12 2.4AMay.12 2.4AMay.12 3.4AA7/AAA/- FEUR 45.000,000 1.245 Hard 15-May.27 na Annualy.15 May 3.500% na Annualy.15 May 3.500% na ANTS GBP 36,148,500

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

	Summary of Event	Trigger (S&P, Moody's,		Commentation of a science burnet
Event (please list all triggers)	Summary or Event	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></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+>		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	-/-/ <a na<br="">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 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>		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></td><td>All further instructions by the Service 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>		All further instructions by the Service 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></td><td>Requirement to post collateral, transfer cobligations 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 traggers for S&P and Filch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Filch exist a lower levels with further consequences.</td></a-1>		Requirement to post collateral, transfer cobligations 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 traggers for S&P and Filch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Filch exist a lower levels with further consequences.
Pre-Maturity Liquidity Test (applies to hard builet 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></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>		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 collisteral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rade mitly to become a co-bligor 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 triggest 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 collisteral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rade mitly to become a co-bligor 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 triggest 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, Cilibank, 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 colleteral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rade entity to become a co-obliger 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 colleteral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rade entity to become a co-obliger 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, Critibank, 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-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>		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></td><td>Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently.</td></baa3>		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	_	
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
		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, areas 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 up to that date of aggregate, one or more full monthly payments. The market gala arrears determination, the difference between the sum of all monthly payments. The mere due and payable by a borrower on any due date, the overdue amounts which were due and payable by a borrower on any due date. The service calculated as being a reares as of the date of determination in difference between the sum of all monthly payments. The averdue and payable by a borrower on any due date, the overdue amount of all authorised underpayments made by such borrower up to such date of determination. He the result arrived at by dividing that difference (if any) by the amount of the required current monthly payments that ave been missed. The account is determined to be account 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 to 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.
	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 finite Advance: (ii) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised Interest; and (iv) Capitalised Interest; and (iv) al explanses, charges, tees, premium or payment due and owing by the Borrower which have not yet been capitalised, (in each case relating to such Loan less all pregarments, repayments of any of the foregoing made on or prior to the amount balance determination date; and in relation to any Mortgage Account at the amount balance determination date, the aggregate at such date of the Amount balance in respect of each Loan comprised in the relevant Mortgage Account
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 Cltibank 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.

⁽³⁾ 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 notional is at the start of the Calculation Period. Note in the range of the interest rate swap notional is the sum of all interest rate swap notinterest rate swap notional is

(5) LLP receive/pay margins are an average across all interest rate swaps

(6) 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

(1) 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%.

Calculated as the Asset Period as the Asset Period age multipled by the lower of (0) the current baset of (0) the curren

(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

(119) Seasoning is the age of the loan at the report date in months based on the main montgage completion date. Main montgage 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 montgage.

(17) Employment status is as at completion date.

⁽¹⁸⁾ This category includes historical accounts where data was not retained on the system.