# Lloyds TSB Bank plc €30bn Global Covered Bond Programme





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# AdministrationName of issuerLloyds TSB Bank plcName of RCB programmeLloyds TSB Bank plc €30bn Global Covered Bond ProgrammeName, job title and contact details of person validating this formSteve Vance, Securitisation Senior Manager, steve.vance@lloydsbanking.comDate of form submission15 April 2013

1.94% 2.70%

End Date of reporting period

Web links - prospectus, transaction documents, loan-level data

March 2013

http://www.lloydsbankinggroup.com/investors/debt\_investors/covered\_bonds\_terms.asp

01 March 2013

#### Counterparties, Ratings

Start Date of reporting period

	Counterparty/ies	F	itch	Mood	ly's	So	&P	DE	BRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds		-	AAA	-	Aaa	na	na	na	na
Issuer <sup>(1)</sup>	Lloyds TSB Bank plc	na	A / F1	na	A2 / P-1	na	na	na	na
Seller(s)	Lloyds TSB Bank plc	na	A / F1	na	A2 / P-1	na	na	na	na
Account bank	Lloyds TSB Bank plc	- / <f1< td=""><td>A / F1</td><td>- / <p-1< td=""><td>A2 / P-1</td><td>na</td><td>na</td><td>na</td><td>na</td></p-1<></td></f1<>	A / F1	- / <p-1< td=""><td>A2 / P-1</td><td>na</td><td>na</td><td>na</td><td>na</td></p-1<>	A2 / P-1	na	na	na	na
Stand-by account bank	None	na	na	na	na	na	na	na	na
Servicer(s)	Lloyds TSB Bank plc	<bbb- -<="" td=""><td>A / F1</td><td><baa3 -<="" td=""><td>A2 / P-1</td><td>na</td><td>na</td><td>na</td><td>na</td></baa3></td></bbb->	A / F1	<baa3 -<="" td=""><td>A2 / P-1</td><td>na</td><td>na</td><td>na</td><td>na</td></baa3>	A2 / P-1	na	na	na	na
Stand-by servicer(s)	None	na	na	na	na	na	na	na	na
Swap provider(s) on cover pool	Lloyds TSB Bank plc	<a <f1<sup="">(2)</a>	A / F1	<a2 <p-1<sup="">(2)</a2>	A2 / P-1	na	na	na	na
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na	na	na
Swap notional amount(s) (GBP) <sup>(3)</sup>	£ 32,547,802,205			•	•		-		

# Accounts, Ledgers

LLP pay rate/margin<sup>(3</sup>

Swap notional maturity/ies<sup>(3)</sup>
LLP receive rate/margin<sup>(3)</sup>

Collateral posting amount(s) (GBP)(3)

	Value as of	End Date of	Value as of Start Date of		
	reporting po		reporting period	Targeted Value	
Devenue receipte (places displace all parts of waterfall)	reporting pr	GHOU			
Revenue receipts (please disclose all parts of waterfall)			na	na	
Revenue Receipts (on the Loans)	£	78,306,293	na	na	
Bank Interest	£	170,168	na	na	
Excess amount released from Reserve Fund	£	5,303,854	na	na	
Available Revenue Receipts	£	83,780,315	na	na	
Senior fees (including Cash Manager & Servicer)	£	2,598,397	na	na	
Amounts due under cover pool swap	£	20,498,928	na	na	
Amounts due under Intercompany Loan	£	44,398,017	na	na	
Amounts added to Reserve Fund	£	-	na	na	
Deferred Consideration	£	16,414,601	na	na	
Members' profit	£	-	na	na	
Total distributed	£	83,909,943	na	na	
Principal receipts (please disclose all parts of waterfall)			na	na	
Principal Receipts (on the Loans)	£	314,154,236	na	na	
Any other amount standing to credit Principal Ledger	£	-	na	na	
Cash Capital Contribution from Members	£	-	na	na	
Available Principal Receipts	£	314,154,236	na	na	
Total distributed	£	-	na	na	
Reserve ledger	£	136,011,272	£ 131,632,222	£ 130,707,419	
Revenue ledger	£	83,780,315	£ 71,443,544	na	
Principal ledger	£	620,185,403	£ 306,031,167	na	
Pre-maturity liquidity ledger		na	na	na	

# Asset Coverage Test

Asset Coverage Test		
	Value	Description <sup>(4)</sup>
A	£ 27,425,353,879	Adjusted Current Balance
В	£ 620,185,403	Principal collections not yet applied
С	£	Cash Capital Contributions held on Capital Ledger
D	£ -	Substitution assets
E		Sales proceeds or Capital Contributions credited to the Pre-Maturity Liquidity Ledger
V	na	Set-off offset loans
W	na	Personal secured loans
X	£ -	For set-off risk
Υ	£ -	For redraw capacity
Z	£ 3,413,352,538	Potential negative carry
Total	£ 24,632,186,744	
Method used for calculating component 'A' (5)	A(b)	I
Asset percentage (%)	85.5%	
Maximum asset percentage from Fitch (%)	88.0%	
Maximum asset percentage from Moody's (%)	85.5%	
Maximum asset percentage from S&P (%)	na	
Maximum asset percentage from DBRS (%)	na	
Credit support as derived from ACT (GBP)	£ 2,718,949,862	]
Credit support as derived from ACT (%)	12.4%	

Programme currency		Euro
Programme size		EUR 30,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at swap FX rate)	£	21,913,236,882
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at current spot rate)	£	21,881,388,508
Cover pool balance (GBP)	£	32,401,112,788
GIC account balance (GBP) <sup>(6)</sup>	£	790,877,395
Any additional collateral (please specify)		
Any additional collateral (GBP)	£	-
Aggregate balance of off-set mortgages (GBP)	£	-
Aggregate deposits attaching to the cover pool (GBP) <sup>(7)</sup>	£	174,966,009
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£	
Nominal level of overcollateralisation (GBP) <sup>(8)</sup>	£	11,108,061,309
Nominal level of overcollateralisation (%)		50.7%
Number of loans in cover pool		292,254
Average loan balance (GBP)	£	110,866
Weighted average non-indexed LTV (%)		62.2%
Weighted average indexed LTV (%)		67.3%
Weighted average seasoning (months)		62.9
Weighted average remaining term (months)		188.8
Weighted average interest rate (%)		2.88%
Standard Variable Rate(s) (%)		2.50% and 3.99%
Constant Pre-Payment Rate (%, current month)		8.0%
Constant Pre-Payment Rate (%, quarterly average)		7.7%
Principal Payment Rate (%, current month)		10.9%
Principal Payment Rate (%, quarterly average)		10.7%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average) <sup>(9)</sup>		na
Fitch Discontinuity Cap (%) <sup>(10)</sup>		4 (moderate)
Moody's Timely Payment Indicator <sup>(11)</sup>		Probable
Moody's Collateral Score (%) <sup>(11)</sup>		6.7%

### Mortgage collections

Mortgage collections (scheduled - interest)	£	78,306,293
Mortgage collections (scheduled - principal)	£	92,061,993
Mortgage collections (unscheduled - interest) (12)		na
Mortgage collections (unscheduled - principal)	£	222,092,243

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	1,881	0.6%	£ 178,757,288	0.6%
Loans bought back by seller(s)	20	0.0%	4,267,428	0.0%
of which are non-performing loans	14	0.0%	£ 1,418,358	0.0%
of which have breached R&Ws	6	0.0%	£ 2,849,070	0.0%
Loans sold into the cover pool	0	0.0%	£ -	0.0%

Product Rate Type and Reversionary Profiles <sup>(13)</sup>						Weigh	ted average		•
					F	Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin <sup>(14</sup>	Reversionary margin <sup>(14)</sup>	Initial rate(15)
Fixed at origination, reverting to SVR	145,487	18.1% £	5,534,313,710	17.1%	5.42%	14.4	5.42%	6 0.59%	5.42%
Fixed at origination, reverting to Libor	0	0.0% £	-	0.0%	na	na	n n	a na	na
Fixed at origination, reverting to tracker	0	0.0% £	-	0.0%	na	na	n n	a na	na
Fixed for life	2,409	0.3% £	30,624,749	0.1%	5.58%	na	5.58%	6 na	5.58%
Tracker at origination, reverting to SVR	18,759	2.3% £	618,261,841	1.9%	3.22%	7.0	2.72%	6 0.89%	3.22%
Tracker at origination, reverting to Libor	0	0.0% £	-	0.0%	na	na	n n	a na	na
Tracker for life	107,999	13.4% £	5,291,042,376	16.3%	1.33%	na	0.83%	6 na	1.33%
SVR, including discount to SVR	531,232	65.9% £	20,926,870,113	64.6%	2.55%	na	0.05%	6 na	2.55%
Libor	0	0.0% £	-	0.0%	na	na	n n	a na	na
Total	805,886	£	32,401,112,788		2.86%				•

Arrears breakdown <sup>(16)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Current	282,064	96.5%	£ 31,275,987,177	96.53%
0-1 month in arrears	3,210	1.1%	£ 344,301,242	1.06%
1-2 months in arrears	3,066	1.0%	£ 338,618,250	1.05%
2-3 months in arrears	1,341	0.5%	£ 155,085,675	0.48%
3-6 months in arrears	1,542	0.5%	£ 174,150,762	0.54%
6-12 months in arrears	745	0.3%	£ 85,696,336	0.26%
12+ months in arrears	270	0.1%	£ 25,790,882	0.08%
Total	292,238		£ 32,399,630,323	

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	126,551	43.3%	£ 8,666,378,965	26.7%
50-55%	18,636	6.4%	£ 2,123,394,780	6.6%
55-60%	19,494	6.7%	£ 2,405,990,252	7.4%
60-65%	20,826	7.1%	£ 2,716,967,252	8.4%
65-70%	22,622	7.7%	£ 3,127,768,828	9.7%
70-75%	23,220	7.9%	£ 3,467,722,192	10.7%
75-80%	20,503	7.0%		9.9%
80-85%	16,007	5.5%	£ 2,546,307,060	7.9%
85-90%	13,315	4.6%	£ 2,169,792,438	6.7%
90-95%	7,389	2.5%	£ 1,323,109,398	4.1%
95-100%	2,323	0.8%	£ 406,160,233	1.3%
100-105%	648	0.2%	£ 114,889,667	0.4%
105-110%	138	0.0%	£ 24,166,370	0.1%
110-125%	41	0.0%	£ 7,999,878	0.0%
125%+	541	0.2%		0.3%
Total	292,254		£ 32,401,112,788	

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	115,744	39.6%	£ 7,585,198,309	23.4%
50-55%	16,556	5.7%	£ 1,852,879,444	5.7%
55-60%	17,370	5.9%	£ 2,077,945,525	6.4%
60-65%	18,134	6.2%	£ 2,316,827,194	7.2%
65-70%	20,200	6.9%	£ 2,755,977,634	8.5%
70-75%	21,547	7.4%	£ 3,074,505,710	9.5%
75-80%	19,357	6.6%	£ 2,829,869,543	8.7%
80-85%	14,653	5.0%	£ 2,199,446,899	6.8%
85-90%	13,009	4.5%	£ 1,932,641,314	6.0%
90-95%	11,437	3.9%	£ 1,761,368,575	5.4%
95-100%	9,023	3.1%	£ 1,505,208,527	4.6%
100-105%	6,886	2.4%	£ 1,198,550,955	3.7%
105-110%	4,477	1.5%	£ 706,347,930	2.2%
110-125%	3,646	1.2%	£ 574,549,686	1.8%
125%+	215			0.1%
Total	292,254		£ 32,401,112,788	

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	2,869	1.0%	£ 7,143,078	0.0%
5,000-10,000	3,723	1.3%	£ 28,536,012	0.1%
10,000-25,000	16,576	5.7%	£ 299,543,477	0.9%
25,000-50,000	42,128	14.4%	£ 1,616,479,288	5.0%
50,000-75,000	52,173	17.9%	£ 3,257,259,260	10.1%
75,000-100,000	46,393	15.9%	£ 4,043,745,262	12.5%
100,000-150,000	65,062	22.3%	£ 7,963,819,639	24.6%
150,000-200,000	30,729	10.5%	£ 5,272,569,398	16.3%
200,000-250,000	14,205	4.9%	£ 3,150,672,679	9.7%
250,000-300,000	7,079	2.4%	£ 1,926,207,073	5.9%
300,000-350,000	3,893	1.3%	£ 1,254,901,376	3.9%
350,000-400,000	2,390	0.8%	£ 889,281,479	2.7%
400,000-450,000	1,598	0.5%	£ 674,017,597	2.1%
450,000-500,000	1,095	0.4%	£ 519,540,877	1.6%
500,000-600,000	1,132	0.4%	£ 616,650,160	1.9%
600,000-700,000	599	0.2%	£ 385,995,206	1.2%
700,000-800,000	329	0.1%	£ 244,718,753	0.8%
800,000-900,000	159	0.1%	£ 134,443,082	0.4%
900,000-1,000,000	122	0.0%	£ 115,589,091	0.4%
1,000,000 +	0	0.0%	£ -	0.0%
Total	292,254		£ 32,401,112,788	

Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	13,567	4.6%	£ 1,395,468,207	4.3%
East Midlands	20,584	7.0%	£ 1,831,162,819	5.7%
London	27,005	9.2%	£ 4,942,145,223	15.3%
North	17,439	6.0%	£ 1,397,834,227	4.3%
North West	32,606	11.2%	£ 2,842,783,031	8.8%
Northern Ireland	0	0.0%	£ -	0.0%
Scotland	7,000	2.4%	£ 719,725,061	2.2%
South East	57,091	19.5%	£ 7,885,661,138	24.3%
South West	39,102	13.4%	£ 4,341,235,101	13.4%
Wales	18,591	6.4%	£ 1,602,837,219	4.9%
West Midlands	36,211	12.4%	£ 3,447,850,286	10.6%
Yorkshire	23,058	7.9%	£ 1,994,410,479	6.2%
Total	292,254		£ 32,401,112,788	

Repayment type <sup>(13)(17)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	569,563	70.7%	£ 18,552,674,404	57.26%
Part-and-part	na	na	na	na
Interest-only	236,323	29.3%	£ 13,848,438,385	42.74%
Offset	na	na	na	na
Total	805,886		£ 32,401,112,788	

Seasoning <sup>(13)</sup>	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	19,414	2.4% §		1.7%
12-24 months	42,274	5.2% £	1,516,657,095	4.7%
24-36 months	88,400	11.0% £	3,691,220,771	11.4%
36-48 months	84,553	10.5% £	3,513,918,028	10.8%
48-60 months	142,117	17.6% £		23.0%
60-72 months	146,153	18.1%		22.2%
72-84 months	62,212	7.7% £	2,772,884,234	8.6%
84-96 months	41,513	5.2%	, , ,	4.7%
96-108 months	40,977	5.1%		3.9%
108-120 months	42,910	5.3% £		3.2%
120-150 months	55,382	6.9%		3.8%
150-180 months	32,424	4.0%		1.6%
180+ months	7,557	0.9% £		0.3%
Total	805,886	<u> </u>	32,401,112,788	
Interest payment type <sup>(13)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Fixed	147,896	18.4% £	` ,	76 OF TOTAL ATTIOUTE
SVR	531,232	65.9% £		64.59%
Tracker	126,758	15.7% £		18.24%
Other (please specify)	0	0.0% £		0.0%
Total	805,886	9.070		0.070
			02,101,112,100	
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	292,254	100.0% £	32,401,112,788	100.0%
Buy-to-let	0	0.0% £	-	0.0%
Second home <sup>(18)</sup>	na	na	na	na
Total	292,254	£	32,401,112,788	
(42)				
Income verification type <sup>(13)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	420,950	52.2% £		58.4%
Fast-track (19)	135,451	16.8% £		20.4%
Unknown <sup>(19)</sup>	249,485	31.0% £		21.2%
Self-certified	0	0.0% £		0.0%
Total	805,886	1	32,401,112,788	
Remaining term of Ioan <sup>(13)</sup>	Number	% of total number	Amount (GBP)	% of total amount
rtomaning torm or roam	110111001	70 OI (O(G) (100)		
0-30 months	37 849	4 7% f	· /06 046 155 L	7.7%
	37,849 58,749	4.7% £		
30-60 months	58,749	7.3% £	1,296,448,540	4.0%
30-60 months 60-120 months	58,749 162,959	7.3% £ 20.2% £	1,296,448,540 4,537,102,936	4.0% 14.0%
30-60 months 60-120 months 120-180 months	58,749 162,959 205,300	7.3% £ 20.2% £ 25.5% £	1,296,448,540 4,537,102,936 7,487,427,452	4.0% 14.0% 23.1%
30-60 months 60-120 months 120-180 months 180-240 months	58,749 162,959 205,300 200,090	7.3% £ 20.2% £ 25.5% £ 24.8% £	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932	4.0% 14.0% 23.1% 31.3%
0-30 months 30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months	58,749 162,959 205,300 200,090 97,439	7.3% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363	4.0% 14.0% 23.1% 31.3% 17.6%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months	58,749 162,959 205,300 200,090 97,439 29,855	7.3% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363 1,731,645,815	4.0% 14.0% 23.1% 31.3% 17.6% 5.3%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months	58,749 162,959 205,300 200,090 97,439	7.3% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363 1,731,645,815 803,860,596	2.2% 4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total	58,749 162,959 205,300 200,090 97,439 29,855 13,645 805,886	7.3% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £ 1.7% £	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363 1,731,645,815 803,860,596 32,401,112,788	4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months 360+ months Total  Employment status <sup>(20)</sup>	58,749 162,959 205,300 200,090 97,439 29,855 13,645 805,886	7.3% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £ 1.7% £ \$ % of total number	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363 1,731,645,815 803,860,596 32,401,112,788 Amount (GBP)	4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months Total  Employment status <sup>(20)</sup> Employed	58,749 162,959 205,300 200,090 97,439 29,855 13,645 805,886  Number 223,393	7.3% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £ 1.7% £ £ % of total number 76.4% £	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363 1,731,645,815 803,860,596 32,401,112,788  Amount (GBP) 24,420,069,874	4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%  % of total amount
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months Total  Employment status  Employed Self-employed	58,749 162,959 205,300 200,090 97,439 29,855 13,645 805,886  Number 223,393 39,561	7.3% £ 20.2% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £ 1.7% £ £  % of total number 76.4% £ 13.5% £	1,296,448,540 2,4,537,102,936 3,7,487,427,452 4,10,131,331,932 5,707,249,363 4,731,645,815 803,860,596 32,401,112,788  Amount (GBP) 24,420,069,874 5,979,754,879	4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%  % of total amount 75.4% 18.5%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months Total  Employment status  Employed Self-employed Unemployed	58,749 162,959 205,300 200,090 97,439 29,855 13,645 805,886  Number 223,393 39,561 2,790	7.3% £ 20.2% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £ 1.7% £  % of total number  76.4% £ 13.5% £ 1.0% £	1,296,448,540 2,4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363 1,731,645,815 803,860,596 32,401,112,788  Amount (GBP) 2,4,420,069,874 5,979,754,879 2,41,533,615	4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%  % of total amount 75.4% 18.5% 0.7%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months Total  Employment status (20) Employed Self-employed Unemployed Retired	58,749 162,959 205,300 200,090 97,439 29,855 13,645 805,886  Number 223,393 39,561 2,790 7,825	7.3% £ 20.2% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £ 1.7% £ 1.3.5% £ 13.5% £ 1.0% £ 2.7% £	1,296,448,540 2,4,537,102,936 7,487,427,452 2,10,131,331,932 2,5,707,249,363 2,1,731,645,815 2,803,860,596 32,401,112,788  Amount (GBP) 2,24,420,069,874 2,5,979,754,879 2,241,533,615 2,475,690,955	4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%  % of total amount  75.4% 18.5% 0.7% 1.5%
30-60 months 60-120 months 120-180 months 180-240 months 240-300 months 300-360 months Total  Employment status (20) Employed Self-employed Unemployed	58,749 162,959 205,300 200,090 97,439 29,855 13,645 805,886  Number 223,393 39,561 2,790	7.3% £ 20.2% £ 20.2% £ 25.5% £ 24.8% £ 12.1% £ 3.7% £ 1.7% £  % of total number  76.4% £ 13.5% £ 1.0% £	1,296,448,540 4,537,102,936 7,487,427,452 10,131,331,932 5,707,249,363 1,731,645,815 803,860,596 32,401,112,788  Amount (GBP) 24,420,069,874 5,979,754,879 241,533,615 475,690,955	4.0% 14.0% 23.1% 31.3% 17.6% 5.3% 2.5%  % of total amount 75.4% 18.5% 0.7%

<u>Covered Bonds Outstanding, Associated Derivatives</u> (please of Series	Series 2010-1	Series 2010-2	Series 2010-3	Series 2010-4	Series 2010-5
Issue date	17-Mar-10	25-Jun-10	30-Jun-10	02-Sep-10	29-Sep-10
Original rating (Moody's/S&P/Fitch/DBRS)	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 / -
Denomination	EUR	EUR	EUR	EUR	EUR
Amount at issuance	1,500,000,000	750,000,000	250,000,000	50,000,000	2,000,000,000
Amount outstanding	1,500,000,000	750,000,000	250,000,000	50,000,000	2,000,000,000
FX swap rate (rate:£1)	1.098	1.202	1.212	1.222	1.168
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	17-Mar-15	25-Jun-18	01-Jul-13	02-Sep-24	29-Sep-20
Legal final maturity date <sup>(22)</sup>	17-Mar-15	25-Jun-18	01-Jul-13	02-Sep-24	29-Sep-20
ISIN	XS0482808465	XS0519671787	XS0522716223	XS0538831685	XS0542950810
Stock exchange listing	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 17 Mar	Annually - 25 Jun	Annually - 1 Jul	Annually - 2 Sep	Annually - 29 Sep
Coupon (rate if fixed, margin and reference rate if floating) <sup>(23)</sup>	3.375%	4.000%	2.625%	4.000%	4.000%
Margin payable under extended maturity period (%) <sup>(23)</sup>	1M Euribor +0.95%	1M Euribor +1.45%	1M Euribor +1.10%	1M Euribor +1.40%	1M Euribor +1.45%
Swap counterparty/ies	Lloyds TSB	Lloyds TSB	Lloyds TSB	Lloyds TSB	Lloyds TSB
Swap notional denomination	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,366,500,000	624,000,000	206,250,000	40,919,553	1,712,000,000
Swap notional maturity	17-Mar-15	25-Jun-18	01-Jul-13	02-Sep-24	29-Sep-20
LLP receive rate/margin	3.375%	4.000%	2.625%	4.000%	4.000%
<u> </u>	414 ODD 1 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4M ODD L'I 0 000/	4M ODD L'I 4 000/	414 ODD 1 11 4 0004	4M CDD Liber +4 000/
ILLP pay rate/margin	1M GBP Libor +0.95%	1M GBP Libor +2.02%	1M GBP Libor +1.88%	1M GBP Libor +1.93%	1M GBP Libor +1.92%
LLP pay rate/margin Collateral posting amount	1M GBP Libor +0.95%	1M GBP Libor +2.02%	1M GBP Libor +1.88%	1M GBP Libor +1.93%	- 1W GBP LIDOF +1.92%
, ,	1M GBP Libor +0.95%	1M GBP Libor +2.02%	1M GBP Libor +1.88%	1M GBP Libor +1.93% -	
, ,	1M GBP Libor +0.95% - Series 2010-6	- Series 2010-7	- Series 2011-1	1M GBP Libor +1.93% - Series 2011-2	- Series 2011-3
Collateral posting amount	-	-	-	-	-
Collateral posting amount Series	- Series 2010-6	- Series 2010-7	- Series 2011-1	- Series 2011-2	- Series 2011-3
Collateral posting amount  Series Issue date	Series 2010-6 11-Oct-10	Series 2010-7 12-Oct-10	- Series 2011-1 11-Jan-11	- Series 2011-2 13-Jan-11	- Series 2011-3 20-Jan-11
Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS)	- Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR	- Series 2010-7 12-Oct-10 Aaa / - / AAA / -	- Series 2011-1 11-Jan-11 Aaa / - / AAA / -	- Series 2011-2 13-Jan-11 Aaa / - / AAA / -	- Series 2011-3 20-Jan-11 Aaa / - / AAA / -
Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / -	Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / -	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / -	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / -	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / -
Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	- Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR
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	- Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000
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	Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000
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) Scheduled final maturity date	- Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202
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) Scheduled final maturity date	- Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156 Soft	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180 Soft	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft
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)	- Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156 Soft 11-Oct-13	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180 Soft 13-Jan-23	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14
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) Scheduled final maturity date Legal final maturity date	- Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156 Soft 11-Oct-13 11-Oct-13	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31 13-Jan-31	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180 Soft 13-Jan-23 13-Jan-23	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14 20-Jan-14
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) Scheduled final maturity date Legal final maturity date ISIN	Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156 Soft 11-Oct-13 11-Oct-13 XS0548151660	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31 13-Jan-31 XS0577346553	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180 Soft 13-Jan-23 13-Jan-23 XS0577606725	- Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14 20-Jan-14 XS0580328911
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) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing	Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156 Soft 11-Oct-13 11-Oct-13 XS0548151660 London	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31 13-Jan-31 XS0577346553 London	Series 2011-2  13-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,000,000,000  1,000,000,000  1.180  Soft  13-Jan-23  13-Jan-23  XS0577606725  London	
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) Scheduled final maturity date Legal final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency	Series 2010-6  11-Oct-10  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  250,000,000  250,000,000  1.156  Soft  11-Oct-13  11-Oct-13  XS0548151660  London  Annual	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31 13-Jan-31 XS0577346553 London Annual	Series 2011-2  13-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,000,000,000  1,000,000,000  1.180  Soft  13-Jan-23  13-Jan-23  XS0577606725  London  Annual	
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) Scheduled final maturity date Legal final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency Coupon payment date	Series 2010-6  11-Oct-10  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  250,000,000  250,000,000  1.156  Soft  11-Oct-13  11-Oct-13  XS0548151660  London  Annual  Annually - 11 Oct	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual Annually - 12 Oct	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31 13-Jan-31 XS0577346553 London Annual Annually - 13 Jan	- Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180 Soft 13-Jan-23 13-Jan-23 XS0577606725 London Annual Annually - 13 Jan	
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) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)  Coupon (rate if fixed, margin and reference rate if floating)  Coupon (rate if fixed, margin and reference rate if floating)	Series 2010-6  11-Oct-10  Aaa / - / AAA / -  EUR  250,000,000  250,000,000  1.156  Soft  11-Oct-13  11-Oct-13  XS0548151660  London  Annual  Annually - 11 Oct  2.375%  1M Euribor +0.85%  Lloyds TSB	Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual Annually - 12 Oct 4.000% 1M Euribor +1.37% Lloyds TSB	Series 2011-1  11-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  45,000,000  45,000,000  1.179  Soft  13-Jan-31  13-Jan-31  XS0577346553  London  Annual  Annually - 13 Jan  4.905%  1M Euribor +1.45%  Lloyds TSB	Series 2011-2 13-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.180 Soft 13-Jan-23 13-Jan-23 XS0577606725 London Annual Annually - 13 Jan 4.875%	Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14 20-Jan-14 XS0580328911 London Annual Annually - 20 Jan 2.750%
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) Scheduled final maturity date Legal final maturity date Legal final maturity date (722) ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) (723)	Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156 Soft 11-Oct-13 11-Oct-13 XS0548151660 London Annual Annually - 11 Oct 2.375% 1M Euribor +0.85%	Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual Annually - 12 Oct 4.000% 1M Euribor +1.37%	Series 2011-1  11-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  45,000,000  45,000,000  1.179  Soft  13-Jan-31  13-Jan-31  XS0577346553  London  Annual  Annually - 13 Jan  4.905%  1M Euribor +1.45%	Series 2011-2  13-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,000,000,000  1,000,000,000  1.180  Soft  13-Jan-23  13-Jan-23  XS0577606725  London  Annual  Annually - 13 Jan  4.875%  1M Euribor +1.5%	Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14 20-Jan-14 XS0580328911 London Annual Annually - 20 Jan 2.750% 1M Euribor +0.85%
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) Scheduled final maturity date Legal final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies	Series 2010-6  11-Oct-10  Aaa / - / AAA / -  EUR  250,000,000  250,000,000  1.156  Soft  11-Oct-13  11-Oct-13  XS0548151660  London  Annual  Annually - 11 Oct  2.375%  1M Euribor +0.85%  Lloyds TSB	Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual Annually - 12 Oct 4.000% 1M Euribor +1.37% Lloyds TSB	Series 2011-1  11-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  45,000,000  45,000,000  1.179  Soft  13-Jan-31  13-Jan-31  XS0577346553  London  Annual  Annually - 13 Jan  4.905%  1M Euribor +1.45%  Lloyds TSB	Series 2011-2  13-Jan-11  Aaa / - / AAA / -  EUR  1,000,000,000  1,000,000,000  1.180  Soft  13-Jan-23  13-Jan-23  XS0577606725  London  Annuall  Annually - 13 Jan  4.875%  1M Euribor +1.5%  Lloyds TSB	Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14 20-Jan-14 XS0580328911 London Annual Annually - 20 Jan 2.750% 1M Euribor +0.85% Lloyds TSB
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) Scheduled final maturity date Legal final maturity date Legal final maturity date (**22**) ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination	Series 2010-6  11-Oct-10  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  250,000,000  250,000,000  1.156  Soft  11-Oct-13  11-Oct-13  XS0548151660  London  Annual  Annually - 11 Oct  2.375%  1M Euribor +0.85%  Lloyds TSB  GBP	Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual Annually - 12 Oct 4.000% 1M Euribor +1.37% Lloyds TSB GBP	Series 2011-1  11-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  45,000,000  45,000,000  1.179  Soft  13-Jan-31  13-Jan-31  XS0577346553  London  Annual  Annually - 13 Jan  4.905%  1M Euribor +1.45%  Lloyds TSB  GBP	Series 2011-2  13-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,000,000,000  1,000,000,000  1.180  Soft  13-Jan-23  13-Jan-23  XS0577606725  London  Annuall  Annually - 13 Jan  4.875%  1M Euribor +1.5%  Lloyds TSB  GBP	Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14 20-Jan-14 XS0580328911 London Annual Annually - 20 Jan 2.750% 1M Euribor +0.85% Lloyds TSB GBP
Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date (Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount	Series 2010-6  11-Oct-10  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  250,000,000  250,000,000  1.156  Soft  11-Oct-13  11-Oct-13  XS0548151660  London  Annual  Annually - 11 Oct  2.375%  1M Euribor +0.85%  Lloyds TSB  GBP  216,250,000	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual Annually - 12 Oct 4.000% 1M Euribor +1.37% Lloyds TSB GBP 468,205,500	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31 13-Jan-31 XS0577346553 London Annual Annually - 13 Jan 4.905% 1M Euribor +1.45% Lloyds TSB GBP 38,182,500	Series 2011-2  13-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,000,000,000  1,000,000,000  1.180  Soft  13-Jan-23  XS0577606725  London  Annual  Annually - 13 Jan  4.875%  1M Euribor +1.5%  Lloyds TSB  GBP  847,575,000	Series 2011-3 20-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.202 Soft 20-Jan-14 20-Jan-14 XS0580328911 London Annual Annually - 20 Jan 2.750% 1M Euribor +0.85% Lloyds TSB GBP 207,950,000
Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date(22) ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)(23) Margin payable under extended maturity period (%)(23) Swap counterparty/ies Swap notional denomination Swap notional maturity	Series 2010-6 11-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 250,000,000 250,000,000 1.156 Soft 11-Oct-13 XS0548151660 London Annual Annually - 11 Oct 2.375% 1M Euribor +0.85% Lloyds TSB GBP 216,250,000 11-Oct-13	- Series 2010-7 12-Oct-10 Aaa / - / AAA / - Aaa / - / AAA / - EUR 543,000,000 543,000,000 1.160 Soft 12-Oct-22 12-Oct-22 XS0548498343 London Annual Annually - 12 Oct 4.000% 1M Euribor +1.37% Lloyds TSB GBP 468,205,500 12-Oct-22	- Series 2011-1 11-Jan-11 Aaa / - / AAA / - Aaa / - / AAA / - EUR 45,000,000 45,000,000 1.179 Soft 13-Jan-31 13-Jan-31 XS0577346553 London Annual Annually - 13 Jan 4.905% 1M Euribor +1.45% Lloyds TSB GBP 38,182,500 13-Jan-31	Series 2011-2  13-Jan-11  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,000,000,000  1,000,000,000  1.180  Soft  13-Jan-23  XS0577606725  London  Annual  Annually - 13 Jan  4.875%  1M Euribor +1.5%  Lloyds TSB  GBP  847,575,000  13-Jan-23	

Secretary   Secr	To .	1	2 1 221/2			
Age	Series Issue data	Series 2011-4	Series 2011-5	Series 2011-6	Series 2011-7	Series 2011-8
Martin   M						
MONE   Copper   Sign						
PAGE	, , , , , , , , , , , , , , , , , , ,					
2 seem new 21		·				i i
Settle   Sett				· · ·		·
26 June   17 J						
The period in print of the pr	7 7 7					
	Legal final maturity date <sup>(22)</sup>					
Annual	ISIN	XS0583560346	XS0589945459	XS0590159405	XS0603282939	XS0603344713
Annually - 28 June   Annually - 28 June   Annually - 16 March	Stock exchange listing	London	London	London	London	London
Design complement of the control manufacture and an application of the control manufacture and the control manuf	Coupon payment frequency	Annual	Annual	Annual	Annual	Annual
Margin payed under extended motors gerind (%)   Million +1.37%   Million	Coupon payment date	Annually - 26 Jan	Annually - 8 Feb	Annually - 10 Feb	Annually - 11 Mar	Annually - 10 Mar
Linguist TSB	Coupon (rate if fixed, margin and reference rate if floating) (23)					
Color						
New Processor amount   80,883,816   1,292,000,000   21,120,000   86,180,000   66,189,193   10,690,21	Swap counterparty/ies					
26-Jan 21						
Proceeder rendermary	,	, ,		, ,	· ·	
Disput networking   10 GBP Lot of 1,58%						
Series 2011-19   Series 2011-11   Series 2011-12   Series 2011-13	<u> </u>					
Series 2011-19   Series 2011-11   Series 2011-12   Series 2011-13		1M GBP Libor +1.96%	1M GBP Libor +2.11%	1M GBP Libor +1.58%	1M GBP Libor +1.33%	1M GBP Libor +1.84%
State date	Collateral posting amount	-	-	-	-	-
State date	Series	Sprips 2011-0	Series 2011-10	Sprips 2011-11	Sprips 2011-12	Sprips 2011-12
Commercing (Modey's SSAP-Fish/DBRS)						
Parentalistin						
## Warrend and Selection   250,000,000   1,750,000,000   250,000,000   45,000,000	,					
X awar rate (rate S1)					· ·	
Soft	FX swap rate (rate:£1)	·		· · ·	· · ·	· ·
April   Apri	Maturity type (hard/soft-bullet/pass-through)					
April   Apri	Scheduled final maturity date	14-Mar-14	06-Apr-16	08-Apr-14	08-Jun-14	10-Jun-14
Since   X5005429454   X50013942738   X50615810149   X50635256349   X50656887093   X506568703   X50656870	Legal final maturity date (22)	14-Mar-14	06-Apr-16	•	08-Jun-14	10-Jun-14
Annual	ISIN	XS0605429454	XS0613942738	XS0615810149	XS0635256349	XS0635887093
Annually - 14 Mar	Stock exchange listing	London	London	London	London	London
Description	Coupon payment frequency	Annual	Annual	Annual	,	,
Margin psychole under extended maturity period (%) <sup>1/30</sup>   MM Euribor +0.85%   M Euribor +0.85%   M Euribor +0.85%   M Euribor +0.75%   M GBP Libor +1.92%   Moyen counterparty/ies   Lloyds TSB   Lloyds TSB   Lloyds TSB   Lloyds TSB   Lloyds TSB   GBP   GBP	Coupon payment date	-				· · ·
Namp counterpartly/les						
Seep						
See		•	•	, and the second		-
14-Mar-14		_		_	_	_
Decide the decide and the properties of the pr		· · · · · · · · · · · · · · · · · · ·				
LP pay rate/margin	·					
Series   Series 2011-14   Series 2011-15   Series 2011-16   Series 2011-17   Series 2011-18	•					
Series 2011-14   Series 2011-15   Series 2011-16   Series 2011-17   Series 2011-18		TIM GBP LIDOR +1.52%	TM GBP LIBOT +1.85%	TM GBP Libor +1.48%	TMI GBP Libor +1.41%	TM GBP Libor +1.32%
16-Jun-11	Collateral posting amount	-	-	-	-	-
16-Jun-11	Sories	Series 2011-14	Series 2011-15	Series 2011-16	Sprips 2011-17	Series 2011-18
Driginal rating (Moody's/S&P/Fitch/DBRS)   Aaa / - / AAA / -   A						
Durrent rating (Moody's/S&P/Fitch/DBRS)   Aaa / - / AAA /						<u> </u>
Denomination						
Amount at issuance   200,000,000   480,000,000   550,000,000   500,000,000   110,000,000	Denomination					
Amount outstanding   200,000,000   480,000,000   550,000,000   500,000,000   110,000,000	Amount at issuance					
1.122   8.759   10.171   1.135   1.143	Amount outstanding	· · · · · · · · · · · · · · · · · · ·		i i	·	i i
Soft	FX swap rate (rate:£1)			· · ·		
Scheduled final maturity date   16-Jun-14   14-Jun-18   21-Jun-14   18-Jul-14   01-Sep-26	Maturity type (hard/soft-bullet/pass-through)					
16-Jun-14	Scheduled final maturity date					
XS0636635574   XS0638557313   XS0638851427   XS0649795589   n/a	Legal final maturity date <sup>(22)</sup>					· · · · · · · · · · · · · · · · · · ·
Coupon payment frequency Coupon payment frequency Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) (23) Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Margin payable under extended	ISIN	XS0636635574	XS0638557313	XS0638851427	XS0649795589	
Coupon payment date  Quarterly - 16 Mar/Jun/Sep/Dec Annually - 14 Jun Quarterly - 21 Mar/Jun/Sep/Dec Quarterly - 18 Jan/Apr/Jul/Oct Annually - 1 Sep Coupon (rate if fixed, margin and reference rate if floating)  3M Euribor +0.83% 5.293% 3M Stibor +0.93% 3M Euribor +0.85% 3.798%  Margin payable under extended maturity period (%)  Margin payable under extended maturity period (%)  1M Euribor +0.66% 1M Nibor +1.18% 1M Stibor +0.53% 1M Euribor +0.72% 1M Euribor +1.28%  Lloyds TSB Elloyds TSB	Stock exchange listing		London	London	London	London
Coupon (rate if fixed, margin and reference rate if floating)         3M Euribor +0.83%         5.293%         3M Stibor +0.93%         3M Euribor +0.85%         3.798%           Margin payable under extended maturity period (%)         1M Euribor +0.66%         1M Nibor +1.18%         1M Stibor +0.53%         1M Euribor +0.72%         1M Euribor +1.28%           Swap counterparty/ies         Lloyds TSB         B         Lloyds TSB         Lloyds TSB         Lloyds TSB         GBP         G	Coupon payment frequency	,		,		
Margin payable under extended maturity period (%)         1M Euribor +0.66%         1M Nibor +1.18%         1M Stibor +0.53%         1M Euribor +0.72%         1M Euribor +1.28%           Swap counterparty/ies         Lloyds TSB	Coupon payment date	·				
Swap counterparty/ies         Lloyds TSB         GBP	Coupon (rate if fixed, margin and reference rate if floating) (23)					
Swap notional denomination         GBP         GBP </td <td>Margin payable under extended maturity period (%)(23)</td> <td></td> <td></td> <td></td> <td></td> <td></td>	Margin payable under extended maturity period (%)(23)					
Swap notional amount         178,220,000         54,800,000         54,077,971         440,700,000         96,228,000           Swap notional maturity         16-Jun-14         14-Jun-18         21-Jun-14         18-Jul-14         01-Sep-26           LP receive rate/margin         3M Euribor +0.83%         5.293%         3M Stibor +0.93%         3M Euribor +0.85%         3.798%           LP pay rate/margin         1M GBP Libor +1.38%         1M GBP Libor +1.56%         1M GBP Libor +1.29%         1M GBP Libor +1.47%         1M GBP Libor +1.83%	Swap counterparty/ies	•		, and the second		·
Swap notional maturity         16-Jun-14         14-Jun-18         21-Jun-14         18-Jul-14         01-Sep-26           LP receive rate/margin         3M Euribor +0.83%         5.293%         3M Stibor +0.93%         3M Euribor +0.85%         3.798%           LP pay rate/margin         1M GBP Libor +1.38%         1M GBP Libor +1.56%         1M GBP Libor +1.29%         1M GBP Libor +1.47%         1M GBP Libor +1.83%	Swap notional denomination					
LP receive rate/margin         3M Euribor +0.83%         5.293%         3M Stibor +0.93%         3M Euribor +0.85%         3.798%           LP pay rate/margin         1M GBP Libor +1.38%         1M GBP Libor +1.56%         1M GBP Libor +1.29%         1M GBP Libor +1.47%         1M GBP Libor +1.83%	Swap notional amount					
LP pay rate/margin 1M GBP Libor +1.38% 1M GBP Libor +1.56% 1M GBP Libor +1.29% 1M GBP Libor +1.47% 1M GBP Libor +1.83%	Swap notional maturity					
	ILLP receive rate/margin	3M Furibor +0.83%	5 203%	2M Stibor 10 020/	3M Furibor +0.85%	3 798%
Collateral posting amount						
	LLP pay rate/margin					

1909-11	Series	Series 2011-19	Series 2012-1	Series 2012-2	Series 2012-3	Series 2012-4
Sept   Company						
Description						
Extraction						
Value of the state   40,000,000   30,000,000   1,000,000   1,200,000,000   1						
Value of the Common						
25 Aug. note (1987)		i i			<u> </u>	
Settle   S		i i	· · ·		· · · · · · · · · · · · · · · · · · ·	
1500027						
12,00.077   0.4 inn. 24   1.1 inn. 27   0.4 inn. 24   1.1 inn. 27   0.4 inn. 27   0.						
1985						
December						
Description of Services   Annual						
Annually - 1 Part   Annu	ů ů					
Description of these margin and inference risk Petrong   178%   1886						
March   1996   100   1		·			·	·
Description of the Committee   Logis TSB   CBP	Margin payable under extended maturity period (9/)(23)					
Color						
Series 2012-9   Series 2012-						
18-08427   19-20   1						
Protein remarkarigh	•		i i	i i i	<u> </u>	· · · ·
Paper resements						
College   Suries 2012-6   Suries 2012-7   Suries 2012-6   Suries 2012-7   Suries 2012-8   Suries 2012-9   Su						
Series 2012-6   Series 2012-6   Series 2012-7   Series 2012-8   Series 2012-9		TIVI GBP LIDOF +2.14%	TIVI GBP LIDOF +2.93%	TIVI GBP LIDOF +2.92%	TIVI GBP LIDOF +2.02%	TIVI GBP LIDOR +2.81%
Selection	Collateral posting amount	-	-	-		
Selection	Series	Series 2012-5	Series 2012-6	Series 2012-7	Series 2012-8	Series 2012-9
Description						
Demonstration   Description						
Demonstration						
Amount attissuemen						
Amount constanding						
1,200   9,217   1,210   1,210   1,210   1,210		, ,	· · ·			· · · · ·
Maturity type (fartifocht-builde/pass-through)	<u> </u>		i i			
Cheshed final maturity date   07-Jun-27   08-Feb-19   02-Sep-13   01-Oct-14   13-Jul-16						
September						
Since   Na	,					
London   L						
Annual   Annual   Annual   Annual   Cuarterly   Cuar						
Annually - T Jun						
Coupon (rate if fixed, margin and reference rate if floating)   3.798%   4.820%   3M Euribor +0.68%   3M Euribor +0.90%   3M Euribor +1.35%   4Margin payable under oxtended maturity period (%)   20						,
Margin payable under extended maturity period (%)   MEuribor +1,29%   MIN lbor +1,20%   MEuribor +0,65%   MEuribor +0,90%   MEuribor +1,35%   Mean point of the property of	ICOUDON DAVMENT DATE					
Name   Counterparty/les   Cloyds TSB   Clo					<u> </u>	
Seepart   GBP	Coupon (rate if fixed, margin and reference rate if floating) <sup>(23)</sup>	3.798%	4.820%	3M Euribor +0.65%	3M Euribor +0.90%	3M Euribor +1.35%
Asseption   Assertation   Assert	Coupon (rate if fixed, margin and reference rate if floating) <sup>(23)</sup> Margin payable under extended maturity period (%) <sup>(23)</sup>	3.798% 1M Euribor +1.28%	4.820% 1M Nibor +1.20%	3M Euribor +0.65% 1M Euirbor +0.65%	3M Euribor +0.90% 1M Euirbor +0.90%	3M Euribor +1.35% 1M Euirbor +1.35%
Display	Coupon (rate if fixed, margin and reference rate if floating) <sup>(23)</sup> Margin payable under extended maturity period (%) <sup>(23)</sup> Swap counterparty/ies	3.798% 1M Euribor +1.28% Lloyds TSB	4.820% 1M Nibor +1.20% Lloyds TSB	3M Euribor +0.65% 1M Euirbor +0.65% Lloyds TSB	3M Euribor +0.90% 1M Euirbor +0.90% Lloyds TSB	3M Euribor +1.35% 1M Euirbor +1.35% Lloyds TSB
AB	Coupon (rate if fixed, margin and reference rate if floating) <sup>(23)</sup> Margin payable under extended maturity period (%) <sup>(23)</sup> Swap counterparty/ies Swap notional denomination	3.798% 1M Euribor +1.28% Lloyds TSB GBP	4.820% 1M Nibor +1.20% Lloyds TSB GBP	3M Euribor +0.65% 1M Euirbor +0.65% Lloyds TSB GBP	3M Euribor +0.90% 1M Euirbor +0.90% Lloyds TSB GBP	3M Euribor +1.35% 1M Euirbor +1.35% Lloyds TSB GBP
LP pay rate/margin	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount	3.798% 1M Euribor +1.28% Lloyds TSB GBP 41,675,000	4.820% 1M Nibor +1.20% Lloyds TSB GBP 43,399,139	3M Euribor +0.65% 1M Euirbor +0.65% Lloyds TSB GBP 1,200,000,000	3M Euribor +0.90% 1M Euirbor +0.90% Lloyds TSB GBP 1,000,000,000	3M Euribor +1.35% 1M Euirbor +1.35% Lloyds TSB GBP 1,000,000,000
Series   Series 2012-10   Series 2012-11   Series 2012-12   Series 2012-13   Series 2012-14	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity	3.798% 1M Euribor +1.28% Lloyds TSB GBP 41,675,000 07-Jun-27	4.820% 1M Nibor +1.20% Lloyds TSB GBP 43,399,139 08-Feb-19	3M Euribor +0.65% 1M Euirbor +0.65% Lloyds TSB GBP 1,200,000,000 02-Sep-13	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14	3M Euribor +1.35% 1M Euirbor +1.35% Lloyds TSB GBP 1,000,000,000 13-Jul-16
Series 2012-10   Series 2012-11   Series 2012-12   Series 2012-13   Series 2012-14	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin	3.798% 1M Euribor +1.28% Lloyds TSB GBP 41,675,000 07-Jun-27 3.798%	4.820% 1M Nibor +1.20% Lloyds TSB GBP 43,399,139 08-Feb-19 4.820%	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%
10-Feb-12   10-Feb-12   10-Feb-12   22-Mar-12   23-Mar-12	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin	3.798% 1M Euribor +1.28% Lloyds TSB GBP 41,675,000 07-Jun-27 3.798%	4.820% 1M Nibor +1.20% Lloyds TSB GBP 43,399,139 08-Feb-19 4.820%	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%
10-Feb-12   10-Feb-12   10-Feb-12   22-Mar-12   23-Mar-12	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin	3.798% 1M Euribor +1.28% Lloyds TSB GBP 41,675,000 07-Jun-27 3.798%	4.820% 1M Nibor +1.20% Lloyds TSB GBP 43,399,139 08-Feb-19 4.820%	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%
Driginal rating (Moody's/S&P/Fitch/DBRS)   Aaa / - / AAA / -   A	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%	4.820% 1M Nibor +1.20% Lloyds TSB GBP 43,399,139 08-Feb-19 4.820% 1M GBP Libor +2.07%	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%
Durrent rating (Moody's/S&P/Fitch/DBRS)   Aaa / - / AAA /	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14
Denomination	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12
Amount at issuance	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -
Amount outstanding 1,209,500,000 1,451,400,000 1,209,500,000 106,000,000 1,000,000 000 1,000,000,000 1,209,500,000 1,209,500,000 1,209,500,000 1,209,500,000 1,200,000 1,200,000,000 1,200,000,000 1,200,000,000 1,200,000,000 1,2	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -
1.210   1.210   1.210   1.210   1.200   9.050	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  NOK
Maturity type (hard/soft-bullet/pass-through)         Soft         So	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,209,500,000	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,209,500,000	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  106,000,000	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  NOK  1,000,000,000
Scheduled final maturity date	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  106,000,000  106,000,000	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000
11-Jan-27   03-Jul-28   27-Jul-29   22-Mar-27   23-Mar-27	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1.210	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,210	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1.210	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050
XS0746094498   XS0746096782   XS0746100725   n/a   XS0762210739	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1.210  Soft	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1.210  Soft	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft
Etock exchange listing London Annually - 22 Mar Annually - 22 Mar London	Coupon (rate if fixed, margin and reference rate if floating)  Margin payable under extended maturity period (%)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1.210  Soft  03-Jul-28	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27
Coupon payment frequency  Quarterly  Annual  Annually  Annually  23 Mar  Annually  Annually  Annually  Annually  Annually  Annually  Annual  Annual  Annual  Annual  Quarterly  Quarterly  Quarterly  Annual  Annu	Coupon (rate if fixed, margin and reference rate if floating) [23]  Margin payable under extended maturity period (%) [23]  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  11-Jan-27	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  03-Jul-28	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  27-Jul-29	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27
Coupon payment date         Quarterly - 11 Jan/Apr/Jul/Oct         Quarterly - 3 Jan/Apr/Jul/Oct         Quarterly - 27 Jan/Apr/Jul/Oct         Annually - 22 Mar         Annually - 23 Mar           Coupon (rate if fixed, margin and reference rate if floating)         3M Euribor +1.60%         3M Euribor +1.60%         3M Euribor +1.60%         3.798%         5.225%           Margin payable under extended maturity period (%)         1M Euirbor +1.60%         1M Euirbor +1.60%         1M Euirbor +1.28%         1M Nibor +1.30%           Swap counterparty/ies         Lloyds TSB         Lloyds TSB         Lloyds TSB         Lloyds TSB           Swap notional denomination         GBP         GBP         GBP         GBP           Swap notional amount         1,000,000,000         1,200,000,000         1,000,000,000         88,308,600         110,518,172           Swap notional maturity         11-Jan-27         03-Jul-28         27-Jul-29         22-Mar-27         23-Mar-27           LIP receive rate/margin         3M Euribor +1.60%         3M Euribor +1.60%         3M Euribor +1.60%         3M Euribor +1.60%         3.798%         5.225%           LIP pay rate/margin         1M GBP Libor +1.88%         1M GBP Libor +1.86%         1M GBP Libor +1.70%         1M GBP Libor +1.70%         1M GBP Libor +1.70%	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  ISIN	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1.210  Soft  03-Jul-28  03-Jul-28  XS0746096782	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  n/a	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739
Coupon (rate if fixed, margin and reference rate if floating)         3M Euribor +1.60%         3M Euribor +1.60%         3.798%         5.225%           Margin payable under extended maturity period (%)         1M Euirbor +1.60%         1M Euirbor +1.60%         1M Euirbor +1.60%         1M Euirbor +1.28%         1M Nibor +1.30%           Swap counterparty/ies         Lloyds TSB         GBP         GBP<	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Stock exchange listing	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1.210  Soft  03-Jul-28  03-Jul-28  XS0746096782  London	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  n/a  London	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London
Margin payable under extended maturity period (%)         1M Euirbor +1.60%         1M Euirbor +1.60%         1M Euirbor +1.60%         1M Euirbor +1.28%         1M Nibor +1.30%           Swap counterparty/ies         Lloyds TSB	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  03-Jul-28  XS0746096782  London  Quarterly	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London  Quarterly	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  22-Mar-27  n/a  London  Annual	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual
Swap counterparty/ies         Lloyds TSB         GBP	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment date	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  22-Mar-27  n/a  London  Annuall  Annually - 22 Mar	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  XS0762210739  London  Annuall  Annually - 23 Mar
Swap notional denomination         GBP         GBP </td <td>Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&amp;P/Fitch/DBRS)  Current rating (Moody's/S&amp;P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)</td> <td>3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%</td> <td>4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%</td> <td>3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%</td> <td>3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  n/a  London  Annual  Annually - 22 Mar  3.798%</td> <td>3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%</td>	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  n/a  London  Annual  Annually - 22 Mar  3.798%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%
Swap notional amount         1,000,000,000         1,200,000,000         1,000,000,000         88,308,600         110,518,172           Swap notional maturity         11-Jan-27         03-Jul-28         27-Jul-29         22-Mar-27         23-Mar-27           LP receive rate/margin         3M Euribor +1.60%         3M Euribor +1.60%         3M Euribor +1.60%         3.798%         5.225%           LP pay rate/margin         1M GBP Libor +1.88%         1M GBP Libor +1.86%         1M GBP Libor +1.85%         1M GBP Libor +1.75%	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  n/a  London  Annual  Annually - 22 Mar  3.798%  1M Euribor +1.28%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%  1M Nibor +1.30%
Swap notional maturity         11-Jan-27         03-Jul-28         27-Jul-29         22-Mar-27         23-Mar-27           LP receive rate/margin         3M Euribor +1.60%         3M Euribor +1.60%         3M Euribor +1.60%         3.798%         5.225%           LP pay rate/margin         1M GBP Libor +1.88%         1M GBP Libor +1.86%         1M GBP Libor +1.85%         1M GBP Libor +1.75%	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  22-Mar-27  n/a  London  Annuall  Annually - 22 Mar  3.798%  1M Euribor +1.28%  Lloyds TSB	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%  1M Nibor +1.30%  Lloyds TSB
LP receive rate/margin         3M Euribor +1.60%         3M Euribor +1.60%         3M Euribor +1.60%         3M Euribor +1.60%         3.798%         5.225%           LP pay rate/margin         1M GBP Libor +1.88%         1M GBP Libor +1.86%         1M GBP Libor +1.85%         1M GBP Libor +1.75%	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB  GBP	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB  GBP	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB  GBP	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  22-Mar-27  n/a  London  Annual  Annually - 22 Mar  3.798%  1M Euribor +1.28%  Lloyds TSB  GBP	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  23-Mar-27  XS0762210739  London  Annuall  Annually - 23 Mar  5.225%  1M Nibor +1.30%  Lloyds TSB  GBP
LP pay rate/margin 1M GBP Libor +1.88% 1M GBP Libor +1.86% 1M GBP Libor +1.85% 1M GBP Libor +1.70% 1M GBP Libor +1.75%	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB  GBP  1,000,000,000	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB  GBP  1,200,000,000	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB  GBP  1,000,000,000	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  22-Mar-27  n/a  London  Annual  Annually - 22 Mar  3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  88,308,600	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%  1M Nibor +1.30%  Lloyds TSB  GBP  110,518,172
	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional amount  Swap notional maturity	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB  GBP  1,000,000,000  11-Jan-27	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB  GBP  1,200,000,000  03-Jul-28	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB  GBP  1,000,000,000  27-Jul-29	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  n/a  London  Annuall  Annually - 22 Mar  3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  88,308,600  22-Mar-27	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%  1M Nibor +1.30%  Lloyds TSB  GBP  110,518,172  23-Mar-27
Collateral posting amount	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional maturity  LLP receive rate/margin	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB  GBP  1,000,000,000  1,1-27  3M Euribor +1.60%	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1.210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB  GBP  1,200,000,000  03-Jul-28  3M Euribor +1.60%  1 Soft  1 Soft  3 Soft	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB  GBP  1,000,000,000  27-Jul-29  3M Euribor +1.60%  1M Euirbor +1.60%  1,000,000,000  27-Jul-29  3M Euribor +1.60%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  n/a  London  Annual  Annually - 22 Mar  3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  88,308,600  22-Mar-27  3.798%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%  1M Nibor +1.30%  Lloyds TSB  GBP  110,518,172  23-Mar-27  5.225%
	Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin  Collateral posting amount  Series  Issue date  Original rating (Moody's/S&P/Fitch/DBRS)  Current rating (Moody's/S&P/Fitch/DBRS)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Maturity type (hard/soft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating) (23)  Margin payable under extended maturity period (%) (23)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional maturity  LLP receive rate/margin  LLP pay rate/margin	3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  41,675,000  07-Jun-27  3.798%  1M GBP Libor +2.03%  -  Series 2012-10  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  11-Jan-27  XS0746094498  London  Quarterly  Quarterly - 11 Jan/Apr/Jul/Oct  3M Euribor +1.60%  Lloyds TSB  GBP  1,000,000,000  1,1-27  3M Euribor +1.60%	4.820%  1M Nibor +1.20%  Lloyds TSB  GBP  43,399,139  08-Feb-19  4.820%  1M GBP Libor +2.07%  -  Series 2012-11  10-Feb-12  Aaa / - / AAA / -  EUR  1,451,400,000  1,451,400,000  1,210  Soft  03-Jul-28  XS0746096782  London  Quarterly  Quarterly - 3 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  1M Euirbor +1.60%  1M GBP Libor +1.86%	3M Euribor +0.65%  1M Euirbor +0.65%  Lloyds TSB  GBP  1,200,000,000  02-Sep-13  3M Euribor +0.65%  1M GBP Libor +1.38%  -  Series 2012-12  10-Feb-12  Aaa / - / AAA / -  EUR  1,209,500,000  1,209,500,000  1,210  Soft  27-Jul-29  27-Jul-29  XS0746100725  London  Quarterly  Quarterly - 27 Jan/Apr/Jul/Oct  3M Euribor +1.60%  1M Euirbor +1.60%  Lloyds TSB  GBP  1,000,000,000  27-Jul-29  3M Euribor +1.60%  1M GBP Libor +1.85%	3M Euribor +0.90%  1M Euirbor +0.90%  Lloyds TSB  GBP  1,000,000,000  01-Oct-14  3M Euribor +0.90%  1M GBP Libor +1.61%  -  Series 2012-13  22-Mar-12  Aaa / - / AAA / -  EUR  106,000,000  106,000,000  1.200  Soft  22-Mar-27  n/a  London  Annual  Annually - 22 Mar  3.798%  1M Euribor +1.28%  Lloyds TSB  GBP  88,308,600  22-Mar-27  3.798%	3M Euribor +1.35%  1M Euirbor +1.35%  Lloyds TSB  GBP  1,000,000,000  13-Jul-16  3M Euribor +1.35%  1M GBP Libor +2.03%  -  Series 2012-14  23-Mar-12  Aaa / - / AAA / -  NOK  1,000,000,000  1,000,000,000  9.050  Soft  23-Mar-27  23-Mar-27  XS0762210739  London  Annual  Annually - 23 Mar  5.225%  1M Nibor +1.30%  Lloyds TSB  GBP  110,518,172  23-Mar-27  5.225%  1M GBP Libor +1.75%

Series	Series 2012-15	Series 2012-16	Series 2012-17	Series 2012-18	Series 2012-19
Issue date	22-Mar-12	30-Mar-12	26-Apr-12	10-May-12	11-Jun-12
Original rating (Moody's/S&P/Fitch/DBRS)	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 / -
Denomination	GBP	GBP	EUR	EUR	EUR
Amount at issuance	1,000,000,000	1,250,000,000	40,000,000	56,000,000	122,000,000
Amount outstanding	1,000,000,000	1,250,000,000	40,000,000	56,000,000	122,000,000
FX swap rate (rate:£1)	1.000	1.000	1.222	1.232	1.238
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	22-Mar-17	30-Mar-27	26-Apr-25	10-May-27	11-Jun-25
Legal final maturity date <sup>(22)</sup>	22-Mar-17	30-Mar-27	26-Apr-25	10-May-27	11-Jun-25
ISIN	XS0762204179	XS0765619407	n/a	n/a	n/a
Stock exchange listing	London	London	London	London	London
Coupon payment frequency	Quarterly	Annual	Annual	Annual	Annual
Coupon payment date	Quarterly - 22 Mar/Jun/Sep/Dec	Annually - 30 Mar	Annually - 26 Apr	Annually - 10 May	Annually - 11 Jun
Coupon (rate if fixed, margin and reference rate if floating) <sup>(23)</sup>	3M GBP Libor + 1.65%	4.875%	3.798%	3.798%	3.798%
Margin payable under extended maturity period (%) <sup>(23)</sup>	1M GBP Libor +1.65%	1M GBP Libor +1.95%	1M Euribor +1.28%	1M Euribor +1.28%	1M Euribor +1.28%
Swap counterparty/ies	Lloyds TSB	Lloyds TSB	Lloyds TSB	Lloyds TSB	Lloyds TSB
Swap notional denomination	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,000,000,000	1,250,000,000	32,728,000	45,458,000	98,527,200
Swap notional maturity	22-Mar-17	30-Mar-27	26-Apr-25	10-May-27	11-Jun-25
LLP receive rate/margin	3M GBP Libor + 1.65%	4.875%	3.798%	3.798%	3.798%
LLP pay rate/margin	1M GBP Libor +1.81%	1M GBP Libor +2.06%	1M GBP Libor +1.55%	1M GBP Libor +1.51%	1M GBP Libor +1.50%
Collateral posting amount	-	-	-	-	-

#### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	Short term: na / <p-1 <f1+="" na<="" td=""><td>Yes</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue (in accordance with the relevant waterfall) as necessary to fund the reserve to the Reserve Fund Required Amount.</td></p-1>	Yes	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue (in accordance with the relevant waterfall) as necessary to fund the reserve to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	Short term: na / <p-1 <f1="" na<="" td=""><td>No</td><td>Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Additionally all instructions to debit the accounts of Borrowers that are subject to direct debit bank mandates are to be routed via a suitably rated bank.</td></p-1>	No	Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Additionally all instructions to debit the accounts of Borrowers that are subject to direct debit bank mandates are to be routed via a suitably rated bank.
nterest Rate Swap Provider rating trigger	Loss of required rating by the Interest Rate Swap Provider	Short term: na / <p-1 <a="" <a2="" <f1="" long="" na="" na<="" td="" term:=""><td>No</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers. Other triggers exist at lower levels with further consequences.</td></p-1>	No	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers. Other triggers exist at lower levels with further consequences.
Pre-Maturity Liquidity Test (applies to hard bullet bonds only)	The Pre-Maturity Test will be breached if the Issuer's ratings fall below the required ratings.	Short term: na / <p-1 <a2="" <f1="" long="" na="" na<="" td="" term:=""><td>No</td><td>Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans (not applicable to soft bullet bonds).</td></p-1>	No	Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans (not applicable to soft bullet bonds).
Covered Bond Swap Provider rating trigger	Loss of required rating by the relevant Covered Bond Swap Provider	Short term: na / <p-1 <a="" <a2="" <f1="" long="" na="" na<="" td="" term:=""><td>No</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers. Other triggers exist at lower levels with further consequences.</td></p-1>	No	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers. Other triggers exist at lower levels with further consequences.
Customer Files and Title Deeds	Loss of required rating by the Servicer	Short term: na / <p-2 <f2="" na<="" td=""><td>No</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></p-2>	No	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	Long term: na / <a2 <a-="" 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 0.6% (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></a2>	No	The sizing of the set-off risk protection in the Asset Coverage test shall be increased from a factor of zero to 0.6% (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 preparation trigger	Loss of required rating by the Seller	Long term: na / <baa1 <bbb+="" na<="" td=""><td>No</td><td>The Seller shall deliver to the LLP and the Rating Agencies within 25 London Business Days a draft letter of notice to the Borrowers of the sale and purchase of the loans.</td></baa1>	No	The Seller shall deliver to the LLP and the Rating Agencies within 25 London Business Days a draft letter of notice to the Borrowers of the sale and purchase of the loans.
Perfection trigger	Loss of required rating by the Seller	Long term: na / <baa3 <bbb-="" na<="" 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: na / <baa3 <bbb-="" na<="" td=""><td>No</td><td>Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently.</td></baa3>	No	Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently.
Servicer trigger	Loss of required rating by the Servicer	Long term: na / <baa3 <bbb-="" na<="" 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</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

#### 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 —Issuer Events of default	Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. 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 Calculation Period is insufficient to cover the would be amounts due to the Covered Bond Swap Provider(s) and other senior expenses ranking in priority thereto.	Standard variable rate and other discretionary rates and/or margins will be increased.
Asset Coverage Test	On a Calculation Date, the Adjusted Aggregate Loan Amount is less than the Principal Amount Outstanding of Covered Bonds	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—LLP Events of default.	of Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
Yield Shortfall Test	Following LTSB 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 in an amount at least equal to the Sterling Equivalent of the aggregate Principal Amount Outstanding of the Covered Bonds.	LLP Event of Default will occur.

#### Glossary:

Indexed Valuation	Indexation is applied on a regional basis to property valuations on a quarterly basis in January, April, July and October of each year using the Halifax House Price Index.
Indexed LTV	The aggregate current balance of all sub-loans within a mortgage account divided by the indexed valuation of the property securing the loans in that mortgage account at the reporting date.
Remaining Term	The number of remaining months of the term of each sub-loan.
Loan Seasoning	The number of months since the date of origination of the sub-loan.
Non-indexed LTV	The aggregate current balance of all sub-loans within a mortgage account divided by the value of the property securing the loans in that mortgage account at the date of the latest lending.
Mortgage Collections	All cash receipts on a mortgage within the portfolio excluding monies paid by LTSB in respect of loans repurchased from the portfolio.
	(iii) Capitalised Expenses; (iv) Capitalised Interest; and (v) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, in each case relating to such Loan less all prepayments, repayments or payments 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
Amount (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of:  (i) the Initial Advance;  (ii) Further Advances and/or Flexible Loan Drawings;
Quarterly Average CPR/PPR	The average of the three most recent monthly annualised CPR / PPR expressed as a percentage.
	These are annualised using the formula: 1-((1-M)^12) where M is the monthly CPR or PPR expressed as a percentage.  Please note that CPR, as defined in the programme documentation, corresponds with PPR within this Investor Report.
Monthly Principal Payment Rate (PPR)	Monthly PPR on any portfolio calculation date means the total scheduled and unscheduled principal receipts received during the period of one month ending on that calculation date divided by the aggregate current balance of the loans comprised in the portfolio property as at the immediately preceding portfolio calculation date. Where there has been portfolio transfers within the month, PPR is calculated on a weighted average basis.
Monthly Constant Pre-Payment Date (CPR)	Monthly CPR on any portfolio calculation date means the total unscheduled principal receipts received during the period of one month ending on that calculation date divided by the aggregate current balance of the loans comprised in the portfolio property as at the immediately precedin calculation date. Unscheduled Principal Repayments comprise payments from Lloyds TSB for the repurchase of loans from the portfolio, and capital repayments and redemptions other than those received at the expected term end date of the loan. Where there has been portfolio transfers within the month, CPR is calculated on a weighted average basis.
Arrears	Arrears are calculated in accordance with standard market practice in the UK. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, the servicer calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower on any due date up to that date of determination (less the aggregate amount of all authorised underpayments made by such borrower up to such date of determination) and the sum of all payments actually made by that borrower up to that date of determination. If the result arrived at by dividing that difference (if any) by the amount of the required current monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be classified as being 2 to <3 months in arrears, and so on. For the purpose of the Asset Coverage Test, an account is treated as being in default if it is 3 or more months in arrears.

# Footnotes:

- <sup>(1)</sup> There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- (2) 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
- (3) The data relates only to the asset swaps and excludes the covered bond swaps
- <sup>(4)</sup> For full description of requirements please refer to the Prospectus.
- (5) A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.
- A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.
- (6) The GIC account balance has been adjusted to include cash from assets collected on the last day of the month and passed to the vehicle on the first day of the following month.
- (7) Based on an assessment of month end credit balances after adjusting for joint accounts, the aggregate deposits total has been adjusted to account for the FSCS limit and relates to the mortgages that are in the pool at the start of the month.
- <sup>(8)</sup> The nominal level of over collateralisation includes cash held on the principal ledger.
- (9) The Constant Default Rate is not applicable to revolving programmes.
- (10) Source: Fitch press release "Fitch Puts YBS Covered Bonds on RWN; Assigns UK Programmes Outlooks & D-Caps" dated 13th September 2012
- <sup>(11)</sup> Source: Moody's performance report dated 15<sup>th</sup> November 2012
- (12) Unscheduled interest is recorded as 'not applicable' as all unscheduled collections are treated as principal.
- (13) The data in these tables have been calculated at sub-loan level. (All other stratification tables are calculated at loan level.)
- 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 (2.5%).
- (15) The initial rate is considered to be the same as the current rate.
- <sup>(16)</sup> The Arrears breakdown table excludes accounts in possession.
- (17) The analysis of Repayment Type has been performed at sub loan level and therefore there are no balances shown as part-and-part.
- (18) Data on second homes has not historically been collected / retained on the live system.
- (19) The 'Unknown' category on Income Verification relates predominantly to historic loans (pre-2005) where the income verification status has not been retained on the system.
- (20) In the case of joint accounts the employment status disclosed is that of the first named borrower and does not reflect the status of other borrowers named on the same account.
- (21) This category includes historical accounts where data was not retained on the system.
- (22) The date stated is the legal final maturity date as it applies to the issuer, however the extended final maturity date as it applies to the LLP is 12 months following this date.
- (23) For the unlisted bonds the coupons quoted are a weighted average.