| Date of Report 16th May 2011 | <u>IIBOC</u> | For Period from 1st April 2011 to 30th April 2011 |
|---|--|--|
| Date of Report Tour May 2011 | | For Period from 1st April 2011 to South April 2011 |
| <u>Counterparties</u> Group Guarantors Servicer Cash Manager Covered Bond Swap Provider Interest Rate Swap Provider Bank Account Provider | HBOS plc Bank of Scotland Plc | |
| Asset Coverage test | | |
| A = | £ 27,486,978,524.06 | The Adjusted Current Balance |
| В = | £ 7,758,366,533.84 | Principal Receipts that have not been applied to acquire further loans or otherwise applied in accordance with the Transaction Documents |
| C = | £ - | Cash Capital Contributions made by the Members or proceeds of Term Advances that have not been applied to acquire further loans or otherwise applied in accordance with the Transaction Documents |
| D = | £ - | Outstanding Principal Balance of any Substitution Assets |
| E = | £ - | Amount of any Sale Proceeds standing to the credit of the GIC Account and credited to the Pre-maturity Liquidity Ledger |
| X = | £ 2,006,899,734.50 | 5% of the aggregate Current Balance of the Loans in the Portfolio, on the relevant Calculation Date |
| Y = | £ 18,076,830.28 | 8% (cost of refinancing the amount drawn) multipled by the Flexible Redraw Capacity, (the excess of the Maximum amount that Borrowers may draw under Flexible Loans in the Portfolio (whether or not drawn) as determined, and the Aggregate Current Balance of all Flexible Loans in the Portfolio) multipled by 3. |
| Z = | £ 830,827,631.99 | Weighted Average Maturity of all Covered Bonds outstanding, multiplied by the Sterling Equivalent of the Aggregate Principal Amount Outstanding of the Covered Bonds multiplied by 0.65% |
| Total: A+B+C+D+E-(X+Y+Z) | £ 32,389,540,861.13 | |
| | PASS | Pass/Fail |
| Method Used for Calculation | ASS A(ii) | Pass/Pail A (i) Adjusted Current Balance less Deemed Reductions/ A(ii) Aggregate Current Balance less Deemed Reductions multiplied by the Asset Percentage |
| Asset Percentage | 70.00% | - |
| Amount of Credit Support | £3,702,402,266.10 | Result of the Overcollateralisation in the Asset Coverage Test |

Date of Report 16th May 2011 Portfolio Characteristics

Total Outstanding Current Balance of Mortgages in the Portfolio Number of Mortgages in Pool

£ 40,137,994,690.08 415,409

| Range of LTV rations at end | Aggregate outstanding | | Number of | |
|-----------------------------|-----------------------|------------|-----------|------------|
| of reporting period* | balance | % of Total | accounts | % of Total |
| >= 0% - 29.99% | 3,237,244,296.96 | 8.07% | 96,731 | 23.29% |
| >= 30% - 34.99% | 1,273,768,527.90 | 3.17% | 21,321 | 5.13% |
| >= 35% - 39.99% | 1,472,417,333.30 | 3.67% | 21,548 | 5.19% |
| >= 40% - 44.99% | 1,703,663,942.34 | 4.24% | 21,869 | 5.26% |
| >= 45% - 49.99% | 1,959,145,601.74 | 4.88% | 22,418 | 5.40% |
| >= 50% - 54.99% | 2,282,350,361.95 | 5.69% | 23,071 | 5.55% |
| >= 55% - 59.99% | 2,645,002,503.57 | 6.59% | 24,183 | 5.82% |
| >= 60% - 64.99% | 3,091,113,887.91 | 7.70% | 25,947 | 6.25% |
| >= 65% - 69.99% | 3,839,890,585.17 | 9.57% | 29,311 | 7.06% |
| >= 70% - 74.99% | 4,619,598,740.57 | 11.51% | 32,698 | 7.87% |
| >= 75% - 79.99% | 4,268,704,821.65 | 10.64% | 29,914 | 7.20% |
| >= 80% - 84.99% | 3,509,296,438.31 | 8.74% | 23,803 | 5.73% |
| >= 85% - 89.99% | 3,113,005,750.82 | 7.76% | 20,512 | 4.94% |
| >= 90% - 94.99% | 1,777,793,576.87 | 4.43% | 12,724 | 3.06% |
| >= 95% - 99.99% | 710,857,004.65 | 1.77% | 5,248 | 1.26% |
| >= 100% - 104.99% | 294,971,193.99 | 0.73% | 2,033 | 0.49% |
| >= 105% - 109.99% | 181,978,564.31 | 0.45% | 1,141 | 0.27% |
| >= 110% - 114.99% | 106,774,125.36 | 0.27% | 648 | 0.16% |
| >= 115% - 119.99% | 41,019,991.48 | 0.10% | 228 | 0.05% |
| >= 120% - 124.99% | 5,924,001.36 | 0.01% | 35 | 0.01% |
| >=125% | 3,473,439.87 | 0.01% | 26 | 0.01% |
| Total | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% |

*including capitalised interest, capitalised high LTV fees, insurance fees, booking fees and valuation fees and using latest non-indexed valuation

| The Weighted Average Current LTV is Cash Ledgers | | 64.34% |
|---|---|------------------|
| | | |
| Revenue Ledger | £ | - |
| Principal Ledger | £ | 4,598,044,890.00 |
| Reserve Ledger | £ | 741,527,342.67 |
| Pre-Maturity Liquidity Ledger | £ | 3,160,321,643.84 |
| Capital Account Ledger - Cash Capital Contribution | £ | - |
| Total | £ | 8,499,893,876.51 |
| | | |
| GIC Account | £ | 8,499,893,876.51 |
| Transaction Account | £ | - |
| Authorised Investments/Substitution Assets | £ | - |
| Total | £ | 8,499,893,876.51 |

LLP Balance Sheet

| Total | £ | 48,637,888,566.59 |
|--|---|-------------------|
| Intercompany Loan Outstanding | £ | 28,687,138,595.03 |
| Capital Account Ledger - Connery Ltd | £ | - |
| Capital Account Ledger - Bank of Scotland | £ | 19,950,749,971.56 |
| TOLAI | £ | 40,037,000,300.39 |
| Total | £ | 48,637,888,566.59 |
| Authorised Investments/Substitution Assets | £ | - |
| Mortgages | £ | 40,137,994,690.08 |
| Cash | £ | 8,499,893,876.51 |

| Credit ratings | Short Term (Moody's, S&P, Fitch) | Long Term (Moody's, S&P, Fitch) |
|----------------------|-------------------------------------|------------------------------------|
| Bank of Scotland plc | P-1, A-1, F1+ | Aa3, A+, AA- |

As of 06/03/2009 Bank of Scotland plc's credit rating provided by S&P was downgraded to: Short Term A-1 and Long Term A+ Therefore in accordance with the Pre-Maturity Test, the Pre-Maturity Liquidity Ledger has been credited with the Required Redemption Amounts and in accordance with the Credit Structure, the Reserve Fund Required Amount has been credited to the Reserve Ledger

HBOS Event of Default LLP Event of Default No No

Pool Assets Analysis

Date of Report 16th May 2011

A small number of loans were repurchased from the Trust by the Seller during the period, for being in breach of the Representations and Warranties under the Mortgage Sale Agreement

| Current Standard Variable Rates | Interest rate |
|---------------------------------|---------------|
| HVR1 | 3.50% |
| HVR2 | 3.40% |
| Flexible Variable Rate | 3.40% |

| Their field field of fillerest ewaps over it month eterning Liber | |
|---|-------|
| | |
| Date | Yield |
| April 2011 | 0.87% |
| March 2011 | 0.86% |
| February 2011 | 0.86% |

Arrears & Possessions

| | Aggregate outstanding | | Aggregate amount of | Number of | |
|-------------------|-----------------------|------------|---------------------|-----------|------------|
| Months in arrears | balance | % of Total | Arrears | Accounts | % of Total |
| Less than 1 month | 38,596,279,610.91 | 96.16% | 1,501,035.04 | 402,699 | 96.94% |
| 1 - 2 months | 466,003,928.70 | 1.16% | 2,998,918.35 | 4,010 | 0.97% |
| 2 - 3 months | 201,610,067.63 | 0.50% | 2,460,118.62 | 1,725 | 0.42% |
| 3 - 6 months | 370,517,623.23 | 0.92% | 7,922,062.92 | 3,102 | 0.75% |
| 6 - 12 months | 323,613,927.53 | 0.81% | 12,974,157.63 | 2,519 | 0.61% |
| 12 months + | 179,969,532.08 | 0.45% | 14,500,889.56 | 1,354 | 0.33% |
| Total | 40,137,994,690.08 | 100.00% | 42,357,182.12 | 415,409 | 100.00% |

| Range of Balances at end of reporting period | Aggregate outstanding | | Number of | |
|--|-----------------------|------------|-----------|------------|
| of reporting period* | balance | % of Total | accounts | % of Total |
| >=0 - < 50,000 | 3,556,621,212.61 | 8.86% | 130,116 | 31.32% |
| >=50,000 - < 100,000 | 9,831,171,519.65 | 24.49% | 132,814 | 31.97% |
| >=100,000 - < 150,000 | 10,000,032,397.51 | 24.91% | 82,058 | 19.75% |
| >=150,000 - < 200,000 | 6,140,900,510.36 | 15.30% | 35,833 | 8.63% |
| >=200,000 - < 250,000 | 3,460,953,536.41 | 8.62% | 15,623 | 3.76% |
| >=250,000 - < 300,000 | 1,926,549,469.93 | 4.80% | 7,080 | 1.70% |
| >=300,000 - < 350,000 | 1,229,296,815.54 | 3.06% | 3,819 | 0.92% |
| >=350,000 - < 400,000 | 888,413,668.46 | 2.21% | 2,386 | 0.57% |
| >=400,000 - < 450,000 | 638,215,290.16 | 1.59% | 1,512 | 0.36% |
| >=450,000 - < 500,000 | 566,657,908.65 | 1.41% | 1,193 | 0.29% |
| >=500,000 - < 550,000 | 451,166,702.26 | 1.12% | 871 | 0.21% |
| >=550,000 - < 600,000 | 313,037,564.65 | 0.78% | 545 | 0.13% |
| >=600,000 - < 650,000 | 274,898,794.37 | 0.68% | 442 | 0.11% |
| >=650,000 - < 700,000 | 213,821,364.36 | 0.53% | 318 | 0.08% |
| >=700,000 - < 750,000 | 164,733,197.19 | 0.41% | 228 | 0.05% |
| >=750,000 - < 800,000 | 155,262,814.43 | 0.39% | 202 | 0.05% |
| >=800,000 - < 850,000 | 105,738,536.57 | 0.26% | 129 | 0.03% |
| >=850,000 - < 900,000 | 79,581,116.50 | 0.20% | 91 | 0.02% |
| >=900,000 - < 950,000 | 71,806,275.94 | 0.18% | 78 | 0.02% |
| >=950,000 - < 1,000,000 | 69,135,994.53 | 0.17% | 71 | 0.02% |
| >=1,000,000 | 0.00 | 0.00% | 0 | 0.00% |
| Total | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% |

Weighted Average Loan Balance

174,149.91

£

| Range of LTV rations at end | Aggregate outstanding | | Number of | |
|-----------------------------|-----------------------|------------|-----------|------------|
| of reporting period* | balance | % of Total | accounts | % of Total |
| >= 0% - 29.99% | 2,966,406,269.26 | 7.39% | 96,471 | 23.22% |
| >= 30% - 34.99% | 1,107,530,974.55 | 2.76% | 19,608 | 4.72% |
| >= 35% - 39.99% | 1,275,694,288.25 | 3.18% | 19,694 | 4.74% |
| >= 40% - 44.99% | 1,440,943,357.14 | 3.59% | 19,315 | 4.65% |
| >= 45% - 49.99% | 1,595,334,644.11 | 3.97% | 18,969 | 4.57% |
| >= 50% - 54.99% | 1,839,980,150.17 | 4.58% | 19,310 | 4.65% |
| >= 55% - 59.99% | 2,083,055,546.42 | 5.19% | 19,629 | 4.73% |
| >= 60% - 64.99% | 2,394,481,482.52 | 5.97% | 20,466 | 4.93% |
| >= 65% - 69.99% | 2,753,662,537.96 | 6.86% | 21,801 | 5.25% |
| >= 70% - 74.99% | 3,199,466,347.38 | 7.97% | 23,856 | 5.74% |
| >= 75% - 79.99% | 3,499,722,614.01 | 8.72% | 25,323 | 6.10% |
| >= 80% - 84.99% | 3,364,454,633.70 | 8.38% | 23,560 | 5.67% |
| >= 85% - 89.99% | 3,131,338,240.38 | 7.80% | 21,301 | 5.13% |
| >= 90% - 94.99% | 2,857,284,061.63 | 7.12% | 19,556 | 4.71% |
| >= 95% - 99.99% | 2,364,369,267.09 | 5.89% | 16,494 | 3.97% |
| >= 100% - 104.99% | 1,959,872,475.86 | 4.88% | 13,727 | 3.30% |
| >= 105% - 109.99% | 1,342,842,807.97 | 3.35% | 9,401 | 2.26% |
| >= 110% - 114.99% | 697,987,510.15 | 1.74% | 4,911 | 1.18% |
| >= 115% - 119.99% | 194,562,768.66 | 0.48% | 1,513 | 0.36% |
| >= 120% - 124.99% | 50,763,364.48 | 0.13% | 381 | 0.09% |
| >=125% | 18,241,348.39 | 0.05% | 123 | 0.03% |
| Total | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% |

*including capitalised interest, capitalised high LTV fees, insurance fees, booking fees and valuation fees and using latest indexed valuation

The weighted average current LTV (Indexed Valuation) is

| | Aggregate outstanding | | Number of | |
|------------------------|-----------------------|------------|-----------|------------|
| Region | balance | % of Total | Accounts | % of Total |
| London & South East | 12,123,881,268.72 | 30.21% | 80,547 | 19.39% |
| Midlands & East Anglia | 8,111,833,072.10 | 20.21% | 83,065 | 20.00% |
| North | 5,354,725,568.68 | 13.34% | 71,679 | 17.26% |
| North West | 4,636,239,847.26 | 11.55% | 59,002 | 14.20% |
| Scotland | 4,347,528,998.57 | 10.83% | 65,502 | 15.77% |
| South West & Wales | 5,529,260,247.08 | 13.78% | 55,358 | 13.33% |
| Unknown | 34,525,687.67 | 0.09% | 256 | 0.06% |
| Total | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% |

70.72%

Date of Report 16th May 2011

| | | Aggregate outstanding | | Number of | |
|------------------------|------------|-----------------------|------------|-----------|------------|
| Age of loans in months | | balance | % of Total | Accounts | % of Total |
| 0 months | <6 months | 0.00 | 0.00% | 0 | 0.00% |
| 6 months | <12 months | 0.00 | 0.00% | 0 | 0.00% |
| 12 months | <18 months | 0.00 | 0.00% | 0 | 0.00% |
| 18 months | <24 months | 0.00 | 0.00% | 0 | 0.00% |
| 24 months | <30 months | 0.00 | 0.00% | 0 | 0.00% |
| 30 months | <36 months | 3,624,132,163.22 | 9.03% | 29,592 | 7.12% |
| 36 months | <42 months | 5,130,135,102.14 | 12.78% | 41,989 | 10.11% |
| 42 months | <48 months | 7,440,661,637.22 | 18.54% | 53,993 | 13.00% |
| 48 months | <54 months | 2,889,293,284.45 | 7.20% | 23,353 | 5.62% |
| 54 months | <60 months | 3,960,167,497.45 | 9.87% | 35,837 | 8.63% |
| 60 months | <66 months | 3,115,928,636.66 | 7.76% | 30,953 | 7.45% |
| 66 months | <72 months | 2,638,837,598.39 | 6.57% | 27,096 | 6.52% |
| >=72 Months | | 11,338,838,770.55 | 28.25% | 172,596 | 41.55% |
| Total | | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% |

The weighted average seasoning of the loans is 63

63.89 Months

| | | Aggregate outstanding | | Number of | |
|-------------------|-----------|-----------------------|------------|-----------|------------|
| Years to Maturity | | balance | % of Total | Accounts | % of Total |
| 0 Years | <5 Years | 1,491,706,998.39 | 3.72% | 31,408 | 7.56% |
| 5 Years | <10 Years | 3,767,762,613.89 | 9.39% | 52,877 | 12.73% |
| 10 Years | <15 Years | 6,653,137,615.49 | 16.58% | 76,646 | 18.45% |
| 15 Years | <20 Years | 11,904,350,072.52 | 29.66% | 106,192 | 25.56% |
| 20 Years | <25 Years | 9,259,870,922.27 | 23.07% | 68,856 | 16.58% |
| 25 Years | <30 Years | 3,248,769,375.85 | 8.09% | 30,719 | 7.39% |
| 30 Years | <35 Years | 2,979,510,912.12 | 7.42% | 39,433 | 9.49% |
| 35 Years + | | 832,886,179.55 | 2.08% | 9,278 | 2.23% |
| Total | | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% |

The weighted average remaining term of the loans is 18.44 Years

| | Aggregate outstanding | | Number of | | | |
|--------------------------------|-----------------------|------------|-----------|------------|--|--|
| Property type | balance | % of Total | Accounts | % of Total | | |
| Detached | 12,055,848,923.43 | 30.04% | 92,400 | 22.24% | | |
| Semi-Detached | 11,831,905,122.49 | 29.48% | 137,195 | 33.03% | | |
| Terraced | 11,109,473,995.50 | 27.68% | 132,616 | 31.92% | | |
| Other* | 5,140,766,648.66 | 12.81% | 53,198 | 12.81% | | |
| Total | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% | | |
| *Primarily flats & Maisonettes | | | | | | |

| | Aggregate outstanding | | Number of | |
|-----------------|-----------------------|------------|-----------|------------|
| Repayment terms | balance | % of Total | Accounts | % of Total |
| Interest only | 17,733,685,156.94 | 44.18% | 125,866 | 30.30% |
| Repayment | 22,404,309,533.14 | 55.82% | 289,543 | 69.70% |
| Total | 40,137,994,690.08 | 100.00% | 415,409 | 100.00% |

| | Aggregate outstanding | | Number of | |
|---|-----------------------|------------|-----------|------------|
| Type of Loan | IBB balance | % of Total | holdings* | % of Total |
| Discounted variable rate loans | 816,602,991.12 | 2.04% | 6,034 | 1.17% |
| Fixed rate loans | 12,056,629,740.81 | 30.13% | 167,383 | 32.50% |
| Tracker rate loans | 7,060,437,731.49 | 17.64% | 103,251 | 20.05% |
| Loans on Standard Variable Rate | 20,081,177,938.46 | 50.18% | 238,297 | 46.27% |
| Total | 40,014,848,401.88 | 100.00% | 514,965 | 100.00% |
| *An account may have more than one product ho | lding. | | | |
| | | | | |
| Flexible loans | 182.233.345.85 | 0.45% | 1.816 | 0.44% |

Notes Outstanding

| 4 4-Jun-2004 € 1,250,000,000.0 4.875% 04-Jun-19 £ 831,375,000 ISN: X50139406 5 23-Sep-2004 £ 2,000,000,000 4.250% 23-Sep-14 £ 1,300,344,218 ISN: X50139406 6 13-Dec-2004 £ 500,000,000 3.875% 07-Feb-20 £ 1,303,000,000 ISN: X50216743 9 15-Aug-2005 € 644,850,000.0 6M Euribor Flat 10-Oc1212 £ 446,881.050 ISN: X50226837 10 15-Aug-2005 € 189,100,000.0 3M Euribor Flat 30-Sep-13 £ 131,046,300 ISN: X502268322 11 15-Aug-2005 \$ 70,200,000.0 2.569% 28-May-13 £ 220,000,00 ISN: X502365278 13 2-Mar-2011 € 220,000,000.0 3M GBP + 1.28% 28-May-13 £ 220,000,000 ISN: X502365278 14 20-Dec.2010 £ 200,000,000.0 3.875% 13-Jul-21 £ 1,401,750,000 ISN: X502416574 15 25-Jan-206 € 2,000,000,000.0 4.375% 13-Jul-21 <t< th=""><th></th><th>Date</th><th></th><th></th><th>Expected</th><th>Sterling</th><th></th></t<> | | Date | | | Expected | Sterling | |
|--|---------|--------------|---------------------|----------------------|---------------|------------------|--------------------|
| 4 4-Jun-2004 € 1,250,000,000.0 4.875% 04-Jun-19 £ 831,375,000 ISN: X50139406 5 23-Sep-2004 £ 2,000,000,000 4.250% 23-Sep-14 £ 1,300,344,218 ISN: X50139406 6 13-Dec-2004 £ 500,000,000 3.875% 07-Feb-20 £ 1,303,000,000 ISN: X50216743 9 15-Aug-2005 € 644,850,000.0 6M Euribor Flat 10-Oc1212 £ 446,881.050 ISN: X50226837 10 15-Aug-2005 € 189,100,000.0 3M Euribor Flat 30-Sep-13 £ 131,046,300 ISN: X502268322 11 15-Aug-2005 \$ 70,200,000.0 2.569% 28-May-13 £ 220,000,00 ISN: X502365278 13 2-Mar-2011 € 220,000,000.0 3M GBP + 1.28% 28-May-13 £ 220,000,000 ISN: X502365278 14 20-Dec.2010 £ 200,000,000.0 3.875% 13-Jul-21 £ 1,401,750,000 ISN: X502416574 15 25-Jan-206 € 2,000,000,000.0 4.375% 13-Jul-21 <t< th=""><th>Tranche</th><th>Bonds Issued</th><th>Issuance Amount</th><th>Rate</th><th>Maturity Date</th><th>equivalent</th><th>ISIN</th></t<> | Tranche | Bonds Issued | Issuance Amount | Rate | Maturity Date | equivalent | ISIN |
| 5 23-Sep-2004 € 2,000,000,000,000 34/250% 23-Sep-14 £ 1,360,544,218 ISN: XS02016745 6 13-Dec-2004 £ 500,000,000.00 38/75% 07-Feb-20 £ 1,300,000 ISN: XS022080477 7 8-Feb-2005 € 1,500,000,000.00 6H Lumbor Flat 10-Oct-12 £ 446,881,050 ISN: XS02208317 10 15-Aug-2005 € 189,100,000.00 3M Eurbor Flat 10-Oct-12 £ 446,881,050 ISN: XS02268317 11 15-Aug-2005 \$ 70,200,000.00 3M USD -0.01% 30-Sep-13 £ 33,527.077 ISN: XS02268322 11 15-Aug-2011 € 23,800,000.00 2.865% 28-May-13 £ 200,000,000 ISN: XS02365238 13 2.Mar-2011 € 20,000,000,000 3.057.07 ISN: XS02365278 15 25-Jan-2006 € 2,000,000,000 4.50% 13-Jul-21 £ 1,041,750,000 ISN: XS02366283 18 21-Nov-2006 € 2,000,000,000 4.50% 13-Jul-16 £ 1,372,000,000 ISN: XS02376 | 2 | 23-Oct-2003 | € 2,000,000,000.00 | 4.500% | 23-Oct-13 | £ 1,392,600,000 | ISIN: XS0178952650 |
| 6 13-Dec-2004 £ 500,000,000,00 3M GBP + 0.075% 13-Dec-14 £ 500,000,000 ISIN: XS02080477 7 8-Feb-2005 € 1,500,000,000,00 875% 07-Feb-20 £ 1,038,000,000 ISIN: XS0226317 10 15-Aug-2005 € 189,100,000,00 3M Euribor Flat 10-Oct-12 £ 446,881,050 ISIN: XS02268317 10 15-Aug-2005 € 189,100,000,00 3M USD -0.01% 30-Sep-13 £ 131,046,300 ISIN: XS02268238 12 2-Mar-2011 € 292,250,000,00 2.589% 26-Nov-12 £ 200,000,000 ISIN: XS02266278 13 2-Mar-2011 € 200,000,000 3M GBP + 1.28% 25-Nov-13 £ 1,01,750,000 ISIN: XS02268276 15 25-Jan-2006 € 1,500,000,000,00 3.255% 25-Jan-13 £ 1,372,000,000 ISIN: XS02268274 16 13-Jul-2006 € 1,500,000,000,00 4.375% 13-Jul-14 £ 1,041,750,000 ISIN: XS0269842 | 4 | 4-Jun-2004 | € 1,250,000,000.00 | 4.875% | 04-Jun-19 | £ 831,875,000 | ISIN: XS0193640629 |
| 7 8-Feb-2005 € 1,500,000,000.00 3.875% 07-Feb-20 £ 1,038,000,000 ISIN: XS02120743 9 15-Aug-2005 € 644,850,000.00 6H Luibor Flat 10-Oct-12 £ 446,881,050 ISIN: XS02268322 11 15-Aug-2005 \$ 70,200,000.00 3M Euribor Flat 30-Sep-13 £ 131,046,300 ISIN: XS02268323 12 2-Mar-2011 € 292,250,000.00 2.865% 28-May-13 £ 200,000,000 ISIN: XS02266285 14 20-Dec-2010 £ 200,000,000 3.825% 28-May-13 £ 10,270,000,000 ISIN: XS02365276 15 25-Jan-13 £ 1,372,000,000 ISIN: XS02365276 ISIN: XS02365276 ISIN: XS02365276 16 13-Jul-206 € 2,000,000,000 4,500% 13-Jul-21 £ 1,041,750,000 ISIN: XS0240817 18 21-Nov-2006 € 2,000,000,000 3.875% 13-Jul-16 £ 1,041,750,000 ISIN: XS0276920 19 21-Nov-2006 \$ 2,000,000,000 3.875% 13-Jul-17 £ 1 | 5 | 23-Sep-2004 | € 2,000,000,000.00 | 4.250% | 23-Sep-14 | £ 1,360,544,218 | ISIN: XS0201674594 |
| 9 15-Aug-2005 € 644,850,000.00 6M Euribor Flat 10-Oct-12 £ 446,881,050 ISIN: XS02268317 10 15-Aug-2005 \$ 189,100,000.00 3M USD-0.01% 30-Sep-13 £ 131,046,300 ISIN: XS02268318 12 2-Mar-2011 € 292,250,000.00 2.589% 26-Nov-12 £ 250,000.00 ISIN: XS02266328 13 2-Mar-2011 € 200,000,000.00 2.865% 28-May-13 £ 200,000,000 ISIN: XS02365278 14 20-Dec-2010 £ 2,000,000,000 3.250% 25-Jan-13 £ 1,372,000,000 ISIN: XS02365278 15 25-Jan-2006 € 1,500,000,000.00 4.375% 13-Jul-21 £ 1,041,750,000 ISIN: XS02365278 18 21-Nov-2006 € 2,000,000,000.00 3.875% 15-Jan-14 £ 1,345,000,000 ISIN: XS02759527 21 21-Nov-2006 £ 2,000,000,000.00 5.250% 21+Nov-11 £ 1,050,000,000 ISIN: XS02759527 21 21-Nov-2006 £ 2,000,000,000.00 4.625% 81 | 6 | 13-Dec-2004 | £ 500,000,000.00 | 3M GBP + 0.075% | 13-Dec-14 | £ 500,000,000 | ISIN: XS0208047778 |
| 10 15-Aug-2005 € 189,100,000.00 3M Euribor Flat 30-Sep-13 £ 131,046,300 ISIN: X502268322 11 15-Aug-2005 \$ 70,200,000.00 3M USD -0.01% 30-Sep-13 £ 39,527,027 ISIN: X502268318 12 2-Mar-2011 € 292,250,000.00 2.589% 26-Nov-12 £ 200,000,000 ISIN: X502268257 14 20-Dec-2010 £ 200,000,000.00 3M GBP + 1.28% 25-Nov-13 £ 1,372,000,000 ISIN: X502365278 15 25-Jan-2006 € 2,000,000,000.00 4.500% 13-Jul-21 £ 1,041,750,000 ISIN: X50260816 17 13-Jul-2006 € 1,500,000,000.00 4.375% 15-Jan-14 £ 1,345,000,000 ISIN: X50276807 18 21+Nov-2006 \$ 2,000,000,000.00 5.000% 21-Nov-11 £ 1,500,000,000 ISIN: X50276877 20 15-Dec-2006 £ 500,000,000 3M GBP - 0.02% 31-Jan-12 £ 500,000,000 ISIN: X50276427 | 7 | 8-Feb-2005 | € 1,500,000,000.00 | 3.875% | 07-Feb-20 | £ 1,038,000,000 | ISIN: XS0212074388 |
| 11 15-Aug-2005 \$ 70,200,000,00 3M USD -0.01% 30-Sep-13 £ 39,527,027 ISIN: X502268318 12 2-Mar-2011 € 222,250,000,00 2.589% 26-Nov-12 £ 250,000,000 ISIN: X50236523 13 2-Mar-2011 € 223,800,000,00 2.686% 28-May-13 £ 200,000,000 ISIN: X502365263 14 20-Dec-2010 £ 200,000,000,00 3M GBP + 1.28% 25-Nov-13 £ 1,372,000,000 ISIN: X502365278 15 25-Jan-2006 € 2,000,000,000 4.500% 13-Jul-21 £ 1,041,750,000 ISIN: X50260816 18 21-Nov-2006 € 2,000,000,000 5.000% 21-Nov-11 £ 1,520,000,000 ISIN: X502750934 19 21-Nov-2006 \$ 2,000,000,000 5.000% 21-Nov-11 £ 1,520,000,000 ISIN: X50275527 21 20-Feb-2007 \$ 3,000,000,000 4.255% 08-Jun-17 £ 550,000,000 ISIN: X502466744 | 9 | 15-Aug-2005 | € 644,850,000.00 | 6M Euribor Flat | 10-Oct-12 | £ 446,881,050 | ISIN: XS0226831799 |
| 122-Mar-2011€292,250,000.002.589%26-Nov-12£250,000.00ISIN: X502365283132-Mar-2011€233,800,000.003.665%28-May-13£200,000,000ISIN: X5023652831420-Dec-2010£200,000,000.003.750%25-Nov-13£200,000,000ISIN: X5023652781525-Jan-2006€1,500,000,000.003.250%25-Jan-13£1,372,000,000ISIN: X502698161713-Jul-2006€1,500,000,000.004.375%13-Jul-21£1,041,750,000ISIN: X5026098121821-Nov-2006€2,000,000,000.003.375%15-Jan-14£1,345,000,000ISIN: X5027509341921-Nov-2006£500,000,000.005.000%21-Nov-11£1,050,000,000ISIN: X5027509342015-Dec-2006£500,000,000.005.250%21-Feb-17£1,520,000,000ISIN: X5027569242120-Feb-2007\$3,000,000,0006.2550%21-Reb-17£1,520,000,000ISIN: X502756274228-Jun-2007€1,250,000,000.004.750%26-Jan-15£1,396,000,000ISIN: X503464507238-Jun-2007€2,000,000,0004.750%26-Jan-17£850,000,000ISIN: X503465274248-Jun-2007€1,250,000,000.004.750%26-Jan-17£850,000,000ISIN: X5034652742526-Ot-2007€2,000,000,0004.750%26- | 10 | 15-Aug-2005 | € 189,100,000.00 | 3M Euribor Flat | 30-Sep-13 | £ 131,046,300 | ISIN: XS0226832250 |
| 13 2-Mar-2011 € 233,800,000.00 2.865% 28-May-13 £ 200,000,000 ISIN: XS02365285 14 20-Dec-2010 £ 200,000,000.00 3M GBP + 1.28% 25-Nor+13 £ 200,000,000 ISIN: XS02365285 15 25-Jan-2006 € 2,000,000,000.00 3.250% 25-Jan-13 £ 1,372,000,000 ISIN: XS02365285 16 13-Jul-2006 € 1,500,000,000.00 4.500% 13-Jul-21 £ 1,041,750,000 ISIN: XS02408912 18 21-Nov-2006 € 2,000,000,000.00 3.875% 15-Jan-14 £ 1,345,000,000 ISIN: XS02769364 19 21-Nov-2006 £ 2,000,000,000.00 3.075% 21-Nov-11 £ 1,050,000,000 ISIN: XS0275527 21 20-Feb-2007 \$ 3,000,000,000 5.250% 21-Feb-17 £ 1,520,000,000 ISIN: XS02465285 23 8-Jun-2007 € 1,250,000,000 4.750% 08-Jun-12 £ 850,000,000 ISIN: XS02476527 24 8-Jun-2007 € 2,000,000,000 4.750% 08-Jun-17 | 11 | 15-Aug-2005 | \$ 70,200,000.00 | 3M USD -0.01% | 30-Sep-13 | £ 39,527,027 | ISIN: XS0226831872 |
| 1420-Dec-2010£200,000,000.003M GBP + 1.28%25-Nov-13£200,000,000SIN: XS023652781525-Jan-206€2,000,000,000.003.250%25-Jan-13£1,372,000,000ISIN: XS024185171613-Jul-2006€1,500,000,000.004.500%13-Jul-21£1,041,750,000ISIN: XS02698161713-Jul-2006€2,000,000,000.004.375%13-Jul-16£1,041,750,000ISIN: XS02698161821-Nov-2006€2,000,000,000.003.875%15-Jan-14£1,345,000,000ISIN: XS02769341921-Nov-2006\$2,000,000,000.003M GBP - 0.02%31-Jan-12£500,000,000ISIN: XS02759342120-Feb-2007\$3,000,000,000.004.625%08-Jun-17£850,000,000ISIN: XS02767444228-Jun-2007€1,250,000,000.004.750%08-Jun-17£850,000,000ISIN: XS03246527238-Jun-2007€2,200,000,000.004.750%08-Jun-17£850,000,000ISIN: XS03244587248-Jun-2007€2,200,000,000.004.750%08-Jun-17£850,000,000ISIN: XS032445872526-Oct-2007€2,000,000,000.004.750%08-Jun-17£850,000,000ISIN: XS03244587252618-Dec-2006kr4.860,000,000.004.750%26-Jan-15£1,396,000,000ISIN: XS032445873320-Dec-2017€2,00 | 12 | 2-Mar-2011 | € 292,250,000.00 | 2.589% | 26-Nov-12 | £ 250,000,000 | ISIN: XS0236528385 |
| 15 25-Jan-2006 € 2,000,000,000.00 3.250% 25-Jan-13 £ 1,372,000,000 ISIN: XS02418517 16 13-Jul-2006 € 1,500,000,000.00 4.500% 13-Jul-21 £ 1,041,750,000 ISIN: XS0260816 17 13-Jul-2006 € 2,000,000,000.00 3.875% 13-Jul-16 £ 1,041,750,000 ISIN: XS02760934 18 21+Nov-2006 \$ 2,000,000,000.00 3.875% 15-Jan-14 £ 1,345,000,000 ISIN: XS02750934 20 15-Dec-2006 £ 500,000,000.00 3M GBP - 0.02% 31-Jan-12 £ 500,000,000 ISIN: XS0276527. 21 20-Feb-2007 \$ 3,000,000,000.00 5.250% 21-Feb-17 £ 1,520,000,000 ISIN: XS0244547 23 8-Jun-2007 € 1,250,000,000.00 4.750% 08-Jun-22 £ 850,000,000 ISIN: XS0244590 25 26-Oct-2007 € 2,000,000,000.00 4.750% 08-Jun-22 £ 850,000,000 ISIN: XS0344590 29 22-May-2008 £ 2,100,000,000.00 Im GBP LIBOR + 0.12%< | 13 | 2-Mar-2011 | € 233,800,000.00 | 2.865% | 28-May-13 | £ 200,000,000 | ISIN: XS0236528542 |
| 16 13-Jul-2006 € 1,500,000,000.00 4.500% 13-Jul-21 £ 1,041,750,000 ISIN: XS02609816. 17 13-Jul-2006 € 1,500,000,000.00 4.375% 13-Jul-16 £ 1,041,750,000 ISIN: XS02609816. 18 21-Nov-2006 \$ 2,000,000,000.00 3.875% 15-Jan-14 £ 1,345,000,000 ISIN: XS0276934 19 21-Nov-2006 \$ 2,000,000,000.00 5.000% 21-Nov-11 £ 1,550,000,000 ISIN: XS02754600. 20 15-Dec-2006 £ 500,000,000.00 5.250% 21-Feb-17 £ 1,520,000,000 ISIN: XS0275527. 21 20-Feb-2007 \$ 3,000,000,000.00 4.625% 08-Jun-17 £ 850,000,000 ISIN: XS03044587. 23 8-Jun-2007 € 1,250,000,000.00 4.750% 08-Jun-12 £ 850,000,000 ISIN: XS03275022. 26 18-Dec-2007 Kr 4,680,000,000.00 4.750% 26-Jan-15 £ 1,396,000,000 ISIN: XS03662377. 23 2-Mar-2011 £ 2,000,000,000.00 Im GBP LIBOR + 0.1 | 14 | 20-Dec-2010 | | 3M GBP + 1.28% | 25-Nov-13 | £ 200,000,000 | ISIN: XS0236527817 |
| 1713-Jul-2006€1,500,000,000.004.375%13-Jul-16£1,041,750,000ISIN: XS026098121821-Nov-2006€2,000,000,000.003.875%15-Jan-14£1,345,000,000ISIN: XS027503241921-Nov-2006\$2,000,000,000.005.000%21-Nov-11£1,050,000,000ISIN: XS027562072015-Dec-2006£500,000,000.005.250%21-Feb-17£1,520,000,000ISIN: XS02785272120-Feb-2007\$3,000,000,000.005.250%21-Feb-17£1,520,000,000ISIN: XS02867744228-Jun-2007€1,250,000,000.004.625%08-Jun-17£850,000,000ISIN: XS03044587238-Jun-2007€1,250,000,000.004.750%26-Jan-15£1,396,000,000ISIN: XS030445872526-Oct-2007€2,000,000,000.004.750%26-Jan-15£1,396,000,000ISIN: XS032750222618-Dec-2007kr4,680,000,000.00fm DKK CIBOR + 0.29%02-Jan-18£4,53,550,000ISIN: XS03662383322-Mar-2011£2,800,000,000.00Im GBP LIBOR + 0.12%27-Jan-14£1,000,000,000ISIN: XS039047923520-Dec-2010€591,750,000.003.375%27-Jan-16£500,000,000ISIN: XS039047923620-Dec-2010€591,750,000.003.375%25-Jan-16£500,000,000ISIN: XS0391406503820-Dec-2010€ <td>15</td> <td>25-Jan-2006</td> <td>€ 2,000,000,000.00</td> <td>3.250%</td> <td>25-Jan-13</td> <td>£ 1,372,000,000</td> <td>ISIN: XS0241851764</td> | 15 | 25-Jan-2006 | € 2,000,000,000.00 | 3.250% | 25-Jan-13 | £ 1,372,000,000 | ISIN: XS0241851764 |
| 18 21-Nov-2006 € 2,000,000,000.00 3.875% 15-Jan-14 £ 1,345,000,000 ISIN: XS02750934 19 21-Nov-2006 \$ 2,000,000,000.00 5.000% 21-Nov-11 £ 1,050,000,000 ISIN: XS02756934 20 15-Dec-2006 £ 500,000,000.00 3M GBP - 0.02% 31-Jan-12 £ 500,000,000 ISIN: XS02755207 21 20-Feb-2007 \$ 3,000,000,000.00 5.250% 21-Feb-17 £ 1,520,000,000 ISIN: XS02756207 22 8-Jun-2007 € 1,250,000,000.00 4.625% 08-Jun-17 £ 850,000,000 ISIN: XS03044587 23 8-Jun-2007 € 1,250,000,000.00 4.750% 08-Jun-15 £ 1,396,000,000 ISIN: XS03044590 25 26-Oct-2007 € 2,000,000,000.00 M DKK CIBOR + 0.12% 02-Jan-18 £ 453,550,000 ISIN: XS0304590 29 22-May-2008 £ 2,100,000,000.00 Im GBP LIBOR + 0.12% 02-Jan-18 £ 2,800,000,000 ISIN: XS03662383 32 2-Mar-2011 £ 2,800,000,000.00 | 16 | 13-Jul-2006 | € 1,500,000,000.00 | 4.500% | 13-Jul-21 | £ 1,041,750,000 | ISIN: XS0260981658 |
| 19 21-Nov-2006 \$ 2,000,000,000.00 5.000% 21-Nov-11 £ 1,050,000,000 ISIN: XS02754600 20 15-Dec-2006 £ 500,000,000.00 3M GBP - 0.02% 31.Jan-12 £ 500,000,000 ISIN: XS0279527 21 20-Feb-2007 \$ 3,000,000,000.00 5.250% 21-Feb-17 £ 1,520,000,000 ISIN: XS02867744 22 8-Jun-2007 € 1,250,000,000.00 4.625% 08-Jun-17 £ 850,000,000 ISIN: XS03044587 23 8-Jun-2007 € 1,250,000,000.00 4.750% 08-Jun-22 £ 850,000,000 ISIN: XS03275022 26 18-Dec-2007 Kr 4,680,000,000.00 4.750% 02-Jan-18 £ 453,550,000 ISIN: XS03662383 32 2-Mar-2011 £ 2,800,000,000.00 Im GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000 ISIN: XS039047921 33 20-Dec-2010 £ 1,000,000.00 3.375% 27-Jan-14 £ 1,000,000,000 ISIN: XS039047921 36 20-Dec-2010 £ 591,750,000.00 3.375% | 17 | 13-Jul-2006 | € 1,500,000,000.00 | 4.375% | 13-Jul-16 | £ 1,041,750,000 | ISIN: XS0260981229 |
| 20 15-Dec-2006 £ 500,000,000.00 3M GBP - 0.02% 31-Jan-12 £ 500,000,000 ISIN: XS0279527 21 20-Feb-2007 \$ 3,000,000,000.00 5.250% 21-Feb-17 £ 1,520,000,000 ISIN: XS02867744 22 8-Jun-2007 € 1,250,000,000.00 4.625% 08-Jun-17 £ 850,000,000 ISIN: XS03044587 23 8-Jun-2007 € 1,250,000,000.00 4.750% 08-Jun-22 £ 850,000,000 ISIN: XS03044587 25 26-Oct-2007 € 2,000,000,000.00 4.750% 26-Jan-15 £ 1,396,000,000 ISIN: XS03275022 26 18-Dec-2007 Kr 4,680,000,000.00 fm GBP LIBOR + 0.12% 22-Jan-18 £ 453,550,000 ISIN: XS03662383 32 2-Mar-2011 £ 2,800,000,000.00 Im GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000 ISIN: XS03904792 33 20-Dec-2010 £ 1,000,000,000 3375% 27-Jan-14 £ 500,000,000 ISIN: XS03 | 18 | 21-Nov-2006 | | 3.875% | 15-Jan-14 | | ISIN: XS0275093473 |
| 21 20-Feb-2007 \$ 3,000,000,000.00 5.250% 21-Feb-17 £ 1,520,000,000 ISIN: XS02867744 22 8-Jun-2007 € 1,250,000,000.00 4.625% 08-Jun-17 £ 850,000,000 ISIN: XS03044587. 23 8-Jun-2007 € 1,250,000,000.00 4.750% 08-Jun-22 £ 850,000,000 ISIN: XS03044587. 25 26-Oct-2007 € 2,000,000,000.00 4.750% 26-Jan-15 £ 1,396,000,000 ISIN: XS03044590. 26 18-Dec-2007 kr 4,680,000,000.00 6m DKK CIBOR + 0.29% 02-Jan-18 £ 453,550.000 ISIN: XS03662383 32 2-Mar-2011 £ 2,800,000,000.00 1m GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000.00 ISIN: XS039047822 33 20-Dec-2010 £ 591,750,000.00 3.375% 27-Jan-14 £ 1,000,000,000 ISIN: XS039047922 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140660 38 20-Dec-2010 € 591,750,000.00 | 19 | 21-Nov-2006 | \$ 2,000,000,000.00 | 5.000% | 21-Nov-11 | £ 1,050,000,000 | ISIN: XS0275460052 |
| 228-Jun-2007€1,250,000,000.004.625%08-Jun-17£850,000,000ISIN: XS03044587.238-Jun-2007€1,250,000,000.004.750%08-Jun-22£850,000,000ISIN: XS03044587.2526-Oct-2007€2,000,000,000.004.750%26-Jan-15£1,396,000,000ISIN: XS03047592.2618-Dec-2007kr4,680,000,000.006m DKK CIBOR + 0.29%02-Jan-18£453,550,000ISIN: XS03007502922-May-2008£2,100,000,000.001m GBP LIBOR + 0.12%22-Sep-11£2,800,000,000ISIN: XS03662383322-Mar-2011£2,800,000,000.001m GBP LIBOR + 0.12%07-Jun-18£2,800,000,000ISIN: XS039048223520-Dec-2010£1,000,000,0003.375%27-Oct-14£500,000,000ISIN: XS039047923720-Dec-2010€591,750,000.003.375%25-Jan-16£500,000,000ISIN: XS0391406503820-Dec-2010£410,000,000.003m GBP LIBOR + 1.29%27-May-14£410,000,000ISIN: XS0391406503920-Dec-2010£2,130,300,000.003.375%25-Jan-16£500,000,000ISIN: XS0391406503920-Dec-2010£410,000,000.003.375%27-Jul-15£1,800,000,000ISIN: XS039140504020-Dec-2010€591,750,000.003.375%23-Aug-17£50,000,0000ISIN: XS039140504124-Ma | 20 | 15-Dec-2006 | | 3M GBP - 0.02% | 31-Jan-12 | £ 500,000,000 | ISIN: XS0279552748 |
| 23 8-Jun-2007 € 1,250,000,000.00 4.750% 08-Jun-22 £ 850,000,000 ISIN: XS03044590 25 26-Oct-2007 € 2,000,000,000.00 4.750% 26-Jan-15 £ 1,366,000,000 ISIN: XS03275022 26 18-Dec-2007 kr 4,680,000,000.00 6m DKK CIBOR + 0.29% 02-Jan-18 £ 453,550,000 ISIN: XS03662383 29 22-May-2008 £ 2,000,000,000.00 1m GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000 ISIN: XS03662383 32 2-Mar-2011 £ 2,800,000,000.00 1m GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000 ISIN: XS03662383 33 20-Dec-2010 £ 1,000,000,000 3m GBP LIBOR + 1.28% 27-Jan-14 £ 1,000,000,000 ISIN: XS039047921 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140650 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000,000 ISIN: XS039140650 38 20-Dec-2010 £ | 21 | 20-Feb-2007 | \$ 3,000,000,000.00 | 5.250% | 21-Feb-17 | £ 1,520,000,000 | ISIN: XS0286774483 |
| 25 26-Oct-2007 € 2,000,000,000.00 4.750% 26-Jan-15 £ 1,396,000,000 ISIN: XS03275022 26 18-Dec-2007 kr 4,680,000,000.00 6m DKK CIBOR + 0.29% 02-Jan-18 £ 453,550,000 ISIN: XS03275022 29 22-May-2008 £ 2,100,000,000.00 1m GBP LIBOR + 0.12% 22-Sep-11 £ 2,100,000,000 ISIN: XS03662377 33 20-Dec-2010 £ 1,000,000,000.00 3m GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000.00 ISIN: XS03662377 35 20-Dec-2010 € 1,000,000,000 3m GBP LIBOR + 1.28% 27-Jan-14 £ 1,000,000,000 ISIN: XS03904792 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140657 37 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140657 38 20-Dec-2010 € 2,130,300,000.00 3.625% 27-Jul-15 £ 1,800,000,000 ISIN: XS039140657 39 20-Dec-2010 € 2, | 22 | 8-Jun-2007 | € 1,250,000,000.00 | 4.625% | 08-Jun-17 | | ISIN: XS0304458721 |
| 26 18-Dec-2007 kr 4,680,000,000.00 6m DKK CIBOR + 0.29% 02-Jan-18 £ 453,550,000 ISIN: DK00300750 29 22-May-2008 £ 2,100,000,000.00 1m GBP LIBOR + 0.12% 22-Sep-11 £ 2,100,000,000 ISIN: S036623737 32 2-Mar-2011 £ 2,800,000,000.00 1m GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000 ISIN: S03662377 33 20-Dec-2010 £ 1,000,000,000.00 3m GBP LIBOR + 1.28% 27-Jan-14 £ 1,000,000,000 ISIN: S03904822 35 20-Dec-2010 € 591,750,000.00 3.375% 27-Oct-14 £ 500,000,000 ISIN: S03904792 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: S039140606 38 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 600,000,000 ISIN: S039140606 39 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000 | 23 | 8-Jun-2007 | € 1,250,000,000.00 | 4.750% | 08-Jun-22 | £ 850,000,000 | ISIN: XS0304459026 |
| 29 22-May-2008 £ 2,100,000,000.0 1m GBP LIBOR + 0.12% 22-Sep-11 £ 2,100,000,000 ISIN: XS03662383 32 2-Mar-2011 £ 2,800,000,000.00 1m GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000 ISIN: XS03662383 33 20-Dec-2010 £ 1,000,000,000.0 3m GBP LIBOR + 1.28% 27-Jan-14 £ 1,000,000,000 ISIN: XS03904822 35 20-Dec-2010 € 591,750,000.00 3.375% 27-Oct-14 £ 500,000,000 ISIN: XS03904792 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS03904792 37 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140650 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000,000 ISIN: XS039140650 39 20-Dec-2010 £ 2,130,300,000.00 3.375% 23-Aug-17 £ 500,000,000 | 25 | 26-Oct-2007 | € 2,000,000,000.00 | 4.750% | 26-Jan-15 | £ 1,396,000,000 | ISIN: XS0327502224 |
| 32 2-Mar-2011 £ 2,800,000,000.0 1m GBP LIBOR + 0.12% 07-Jun-18 £ 2,800,000,000 ISIN: XS03662377. 33 20-Dec-2010 £ 1,000,000,000.0 3m GBP LIBOR + 1.28% 27-Jan-14 £ 1,000,000,000.0 ISIN: XS039047221 35 20-Dec-2010 € 591,750,000.00 3.375% 27-Oct-14 £ 500,000,000 ISIN: XS03904721 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039047921 37 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140650 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000,000 ISIN: XS039140650 39 20-Dec-2010 £ 2,130,300,000.00 3.375% 23-Jan-16 £ 500,000,000 ISIN: XS039140570 40 20-Dec-2010 € 2,130,300,000.00 3.375% 23-Jan-16 £ 1,800,000,000 <t< td=""><td>26</td><td>18-Dec-2007</td><td>kr 4,680,000,000.00</td><td>6m DKK CIBOR + 0.29%</td><td>02-Jan-18</td><td>£ 453,550,000</td><td>ISIN: DK0030075023</td></t<> | 26 | 18-Dec-2007 | kr 4,680,000,000.00 | 6m DKK CIBOR + 0.29% | 02-Jan-18 | £ 453,550,000 | ISIN: DK0030075023 |
| 33 20-Dec-2010 £ 1,000,000,000.00 3m GBP LIBOR + 1.28% 27-Jan-14 £ 1,000,000,000 ISIN: XS03904822 35 20-Dec-2010 € 591,750,000.00 3.375% 27-Oct-14 £ 500,000,000 ISIN: XS03904822 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS03904792 37 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS03904792 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 25-Jan-16 £ 500,000,000 ISIN: XS039140650 39 20-Dec-2010 £ 410,000,000.00 3.375% 27-May-14 £ 1,800,000,000 ISIN: XS039140507 40 20-Dec-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS03914057 41 24-Mar-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS03914057 | 29 | 22-May-2008 | | 1m GBP LIBOR + 0.12% | 22-Sep-11 | £ 2,100,000,000 | ISIN: XS0366238375 |
| 35 20-Dec-2010 € 591,750,000.00 3.375% 27-Oct-14 £ 500,000,000 ISIN: XS03904791 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS03904792 37 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140262 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000,000 ISIN: XS039140650 39 20-Dec-2010 € 2,130,300,000.00 3.375% 27-Jul-15 £ 1,800,000,000 ISIN: XS039140570 40 20-Dec-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS039140570 41 24-Mar-2010 € 850,000,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS039140570 | 32 | 2-Mar-2011 | £ 2,800,000,000.00 | 1m GBP LIBOR + 0.12% | 07-Jun-18 | £ 2,800,000,000 | ISIN: XS0366237724 |
| 36 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS03904792 37 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS03914065 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000,000 ISIN: XS039140650 39 20-Dec-2010 € 2,130,300,000.00 3.625% 27-Jul-15 £ 1,800,000,000 ISIN: XS039140597 40 20-Dec-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS039140597 41 24-Mar-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS039140597 41 24-Mar-2010 € 850,000,000.00 3M Euribor + 0.95% 24-Mar-16 £ 766,615,000 ISIN: XS049658344 | 33 | 20-Dec-2010 | £ 1,000,000,000.00 | 3m GBP LIBOR + 1.28% | 27-Jan-14 | | ISIN: XS0390482213 |
| 37 20-Dec-2010 € 591,750,000.00 3.375% 25-Jan-16 £ 500,000,000 ISIN: XS039140650 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000,000 ISIN: XS039140650 39 20-Dec-2010 € 2,130,300,000.00 3.625% 27-Jul-15 £ 1,800,000,000 ISIN: XS039140570 40 20-Dec-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS039140570 41 24-Mar-2010 € 850,000,000.00 3M Euribor + 0.95% 24-Mar-16 £ 766,615,000 ISIN: XS049658344 | 35 | 20-Dec-2010 | € 591,750,000.00 | 3.375% | 27-Oct-14 | £ 500,000,000 | ISIN: XS0390479185 |
| 38 20-Dec-2010 £ 410,000,000.00 3m GBP LIBOR + 1.29% 27-May-14 £ 410,000,000 ISIN: XS039140600 39 20-Dec-2010 € 2,130,300,000.00 3.625% 27-Jul-15 £ 1,800,000,000 ISIN: XS039140600 40 20-Dec-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS03914059 41 24-Mar-2010 € 850,000,000.00 3M Euribor + 0.95% 24-Mar-16 £ 766,615,000 ISIN: XS049658344 | 36 | 20-Dec-2010 | | 3.375% | 25-Jan-16 | | ISIN: XS0390479268 |
| 39 20-Dec-2010 € 2,130,300,000.00 3.625% 27-Jul-15 £ 1,800,000,000 ISIN: XS03914057 40 20-Dec-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS03914059 41 24-Mar-2010 € 850,000,000.00 3M Euribor + 0.95% 24-Mar-16 £ 766,615,000 ISIN: XS049658344 | 37 | 20-Dec-2010 | | 3.375% | 25-Jan-16 | £ 500,000,000 | ISIN: XS0391406591 |
| 40 20-Dec-2010 € 591,750,000.00 3.375% 23-Aug-17 £ 500,000,000 ISIN: XS03914059 41 24-Mar-2010 € 850,000,000.00 3M Euribor + 0.95% 24-Mar-16 £ 766,615,000 ISIN: XS049658344 | 38 | 20-Dec-2010 | | 3m GBP LIBOR + 1.29% | 27-May-14 | | ISIN: XS0391406088 |
| 41 24-Mar-2010 € 850,000,000.00 3M Euribor + 0.95% 24-Mar-16 £ 766,615,000 ISIN: XS04965834 | 39 | 20-Dec-2010 | € 2,130,300,000.00 | 3.625% | 27-Jul-15 | | ISIN: XS0391405783 |
| | 40 | 20-Dec-2010 | € 591,750,000.00 | 3.375% | 23-Aug-17 | £ 500,000,000 | ISIN: XS0391405940 |
| C 29 697 129 505 | 41 | 24-Mar-2010 | € 850,000,000.00 | 3M Euribor + 0.95% | 24-Mar-16 | £ 766,615,000 | ISIN: XS0496583468 |
| £ 20,007,130,393 | | | | | | £ 28,687,138,595 | |

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