Nationwide Regulated Covered Bonds Programme

Investor Report

Investors (or other appropriate third parties) can register at https://live.irooms.net/NationwideAsset-BackedFunding (Internet Explorer version 5.5 SP1 or higher required) to download further disclosures in accordance with the Bank of England Market Notice *"Detailed eligibility requirements for residential mortgage backed securities and covered bonds backed by residential mortgages"* dated 30th November 2010.

Terms marked with an asterisk (*) are defined in the glossary on page 17.

Reporting Information

Reporting Date	17/10/2017
Collection Period	01/9/2017 - 30/9/2017
Payment Period	17/10/2017 - 16/11/2017

Outstanding Issuances

Nationwide Covered Bond Series	Issue Date
2007-1 (2)	27/2/2007
2010-2	26/10/2010
2011-01	27/1/2011
2011-02	28/1/2011
2011-03	8/2/2011
2011-04	1/3/2011
2011-05	28/2/2011
2011-06	14/3/2011
2011-07	29/3/2011
2011-09	28/4/2011
2011-10	9/5/2011
2011-13	3/8/2011
2011-14	8/8/2011
2011-15	2/9/2011
2011-17	5/10/2011
2011-18	13/10/2011
2011-20	27/10/2011
2011-21	27/10/2011
2011-22	27/10/2011
2011-23	31/10/2011
2012-02	17/2/2012
2012-03	22/2/2012
2012-06	20/3/2012
2014-01	25/6/2014
2014-02	25/6/2014
2014-04	16/9/2014
2014-05	19/9/2014
2014-06	29/10/2014
2014-07	15/12/2014
2015-01	30/1/2015
2015-02	25/3/2015
2015-03	30/4/2015

Nationwide Covered Bond Series	Issue Date
2015-03	30/4/2015
2015-04	27/4/2015
2015-05	8/5/2015
2015-06	5/6/2015
2015-07	17/7/2015
2015-08	23/7/2015
2015-09	30/7/2015
2015-10	30/7/2015
2015-11	26/10/2015
2015-12	5/11/2015
2015-13	14/12/2015
2015-14	17/12/2015
2015-15	17/12/2015
2016-01	28/1/2016
2016-02	28/1/2016
2016-03	25/2/2016
2016-04	25/2/2016
2016-05	26/2/2016
2016-06	1/3/2016
2016-07	3/3/2016
2016-08	11/3/2016
2016-09	16/3/2016
2016-10	17/3/2016
2016-11	24/3/2016
2016-12	23/3/2016
2016-13	25/4/2016
2016-14	23/4/2016
2016-15	6/5/2016
2017-01	23/2/2017
2017-02	29/6/2017

Investor Relations Contacts

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All values are in pounds sterling unless otherwise stated

Assets

	Prior Period	Current Period
Number of mortgage accounts in the Pool	208,614	210,819
True Balance* of mortgage accounts in Pool	£19,152,668,784	£19,493,585,055
Cash and other Assets	£36,416,274	£121,364,952

Repurchases* & Substitutions*

	Number of Mortgage Accounts	Aggregate Outstanding Balance (£)
Repurchases* current period	683	3,519,368
Repurchases to date *	299,043	16,182,197,331
Substituted* current period	4,742	642,648,972
Substituted to date*	233,579	25,355,913,450

Collections

Mortgage Collections*	£374,647,184	£366,327,963

Arrears* Capitalisation

	Arrears (£)	Number of cases
Arrears Capitalisation* - current month	9,117	5

Yield Analysis

Pre-Swap Mortgage Yield	2.57%	2.55%
Post-Swap Mortgage Yield	1.81%	1.80%

Arrears* Analysis (excl Properties in Possession)

Months in Arrears	Number of mortgage accounts	% of Total Accounts	Aggregate Outstanding Balance (£)	% of Total Balance	Arrears Balance (£)
No Arrears	208,040	98.7%	19,260,005,877	98.8%	0
>=1 and < 2	1,196	0.6%	101,026,118	0.5%	774,472
>=2 and < 3	429	0.2%	36,894,722	0.2%	546,060
>=3 and < 6	615	0.3%	48,697,175	0.2%	1,306,788
>=6 and < 9	224	0.1%	18,715,174	0.1%	883,316
>=9 and < 12	120	0.1%	10,466,544	0.1%	713,795
12+	195	0.1%	17,779,445	0.1%	2,109,321
Totals	210,819	**100.0%**	**19,493,585,055**	**100.0%**	**6,333,751**

Properties in Possession are removed from the pool

Summary Statistics

	Seasoning (months)	Remaining term (months)	Loan Size (£)	LTV at Origination*(%)	Indexed* LTV (%)	Arrears* (£)
Weighted Average	89	217	£92,466	70.4%	47.1%	£3,091
Min	5	1	£0	0.1%	0.0%	£26
Max	380	490	£987,564	100.0%	168.5%	£65,978

Constant Payment Rates (CPR)*

	Monthly	3 Month Average	Annualised
Current CPR Rate - Total	1.66%	18.27%	18.21%
Previous CPR Rate - Total	1.74%	18.20%	18.95%

Constant Payment Rate Analysis

	% of CPR Rate
Current % of CPR - Technical*	1.07%
Previous % of CPR - Technical	1.49%
Current % of CPR - Natural*	98.93%
Previous % of CPR - Natural	98.51%

Standard Variable Rates*

	NBS Existing Borrower SVR %	With Effect From
Standard Mortgage Rate, Current	3.74	01/09/2016
Standard Mortgage Rate, Historical	3.99	30/04/2009
Base Mortgage Rate, Current	2.25	01/09/2016
Base Mortgage Rate, Historical	2.50	01/04/2009

Geographical Distribution*

Regions	Aggregate Outstanding Balance	% of Total Balance	Number of Mortgage Accounts	% of Total of Accounts
East Anglia	£770,570,853	3.95%	9,188	4.36%
East Midlands	£1,367,524,952	7.02%	17,676	8.38%
London	£2,714,993,948	13.93%	19,721	9.35%
North	£618,483,514	3.17%	8,653	4.10%
North West	£1,504,713,467	7.72%	19,945	9.46%
Northern Ireland	£454,548,316	2.33%	7,327	3.48%
Outer Metropolitan	£3,209,549,254	16.46%	25,965	12.32%
Outer South East	£2,432,894,304	12.48%	23,983	11.38%
Scotland	£1,649,167,626	8.46%	21,366	10.13%
South West	£1,734,643,507	8.90%	18,273	8.67%
Wales	£613,625,350	3.15%	8,308	3.94%
West Midlands	£1,399,958,200	7.18%	17,072	8.10%
Yorkshire & Humberside	£1,022,911,763	5.25%	13,342	6.33%
Totals	**£19,493,585,055**	**100.00%**	**210,819**	**100.00%**

Loan to Value Ratios at Origination*

Range of LTV ratios at origination	Aggregate Outstanding Balance	% of Total Balance	Number of Mortgage Accounts	% of Total of Accounts
<= 0.00%	£0	0.00%	0	0.00%
0.00% <- 25.00%	£370,267,892	1.90%	9,959	4.72%
25.00% <- 50.00%	£2,525,420,252	12.96%	40,582	19.25%
50.00% <- 75.00%	£8,066,541,970	41.38%	80,221	38.05%
75.00% <- 80.00%	£1,824,488,499	9.36%	15,569	7.39%
80.00% <- 85.00%	£2,716,574,259	13.94%	22,144	10.50%
85.00% <- 90.00%	£2,638,571,156	13.54%	23,700	11.24%
90.00% <- 95.00%	£1,308,603,209	6.71%	17,684	8.39%
95.00% <- 100.00%	£43,117,818	0.22%	960	0.46%
> 100.00%	£0	0.00%	0	0.00%
Totals	**£19,493,585,055**	**100.00%**	**210,819**	**100.00%**

Indexed* Loan to Value ratios

Range of LTV ratios	Aggregate Outstanding Balance	% of Total Balance	Number of Mortgage Accounts	% of Total of Accounts
< 25.00%	£2,903,252,572	14.89%	74,366	35.27%
25.00% - 49.99%	£7,571,062,812	38.84%	72,430	34.36%
50.00% - 74.99%	£7,714,782,897	39.58%	55,369	26.26%
75.00% - 79.99%	£704,508,747	3.61%	4,680	2.22%
80.00% - 84.99%	£367,576,370	1.89%	2,414	1.15%
85.00% - 89.99%	£145,501,600	0.75%	935	0.44%
90.00% - 94.99%	£41,584,604	0.21%	303	0.14%
95.00% - 96.99%	£6,277,296	0.03%	52	0.02%
97.00% - 99.99%	£12,078,119	0.06%	87	0.04%
> 99.99%	£26,960,039	0.14%	183	0.09%
Totals	**£19,493,585,055**	**100.00%**	**210,819**	**100.00%**

Outstanding True Balances

Range of outstanding balances	Aggregate Outstanding Balance	% of Total Balance	Number of Mortgage Accounts	% of Total of Accounts
< £25,000.00	£414,274,480	2.13%	32,530	15.43%
£25,000.00 - £49,999.99	£1,380,631,053	7.08%	36,695	17.41%
£50,000.00 - £74,999.99	£2,206,827,478	11.32%	35,406	16.79%
£75,000.00 - £99,999.99	£2,644,614,686	13.57%	30,338	14.39%
£100,000.00 - £124,999.99	£2,628,152,798	13.48%	23,485	11.14%
£125,000.00 - £149,999.99	£2,272,264,459	11.66%	16,623	7.88%
£150,000.00 - £174,999.99	£1,818,899,644	9.33%	11,253	5.34%
£175,000.00 - £199,999.99	£1,411,560,306	7.24%	7,558	3.59%
£200,000.00 - £224,999.99	£1,067,327,478	5.48%	5,043	2.39%
£225,000.00 - £249,999.99	£795,757,124	4.08%	3,363	1.60%
£250,000.00 - £299,999.99	£1,093,122,304	5.61%	4,027	1.91%
£300,000.00 - £349,999.99	£648,811,253	3.33%	2,013	0.95%
£350,000.00 - £399,999.99	£377,895,134	1.94%	1,016	0.48%
£400,000.00 - £449,999.99	£256,679,103	1.32%	608	0.29%
£450,000.00 - £499,999.99	£165,519,046	0.85%	350	0.17%
£500,000.00 - £549,999.99	£97,919,360	0.50%	188	0.09%
£550,000.00 - £599,999.99	£64,929,490	0.33%	113	0.05%
£600,000.00 - £649,999.99	£44,159,657	0.23%	71	0.03%
£650,000.00 - £699,999.99	£37,750,845	0.19%	56	0.03%
£700,000.00 - £749,999.99	£21,733,055	0.11%	30	0.01%
> £749,999.99	£44,756,303	0.23%	53	0.03%
Totals	**£19,493,585,055**	**100.00%**	**210,819**	**100.00%**

Seasoning of Loans

Age of loans in months	Aggregate Outstanding Balance	% of Total Balance	Number of Mortgage Accounts	% of Total of Accounts
< 6	£18,780,495	0.10%	118	0.06%
6 -< 12	£285,167,332	1.46%	1,746	0.83%
12 -< 18	£503,110,433	2.58%	3,171	1.50%
18 -< 24	£756,738,676	3.88%	5,153	2.44%
24 -< 30	£1,369,197,516	7.02%	9,858	4.68%
30 -< 36	£1,107,362,027	5.68%	7,926	3.76%
36 -< 42	£1,114,417,702	5.72%	7,955	3.77%
42 -< 48	£1,378,376,539	7.07%	10,255	4.86%
48 -< 54	£1,450,296,000	7.44%	11,693	5.55%
54 -< 60	£1,009,726,959	5.18%	8,594	4.08%
60 -< 66	£704,920,264	3.62%	6,300	2.99%
66 -< 72	£217,258,768	1.11%	1,894	0.90%
>= 72	£9,578,232,344	49.14%	136,156	64.58%
Totals	**£19,493,585,055**	**100.00%**	**210,819**	**100.00%**

Years to Maturity of Loans

Years to maturity	Aggregate Outstanding Balance	% of Total Balance	Number of Mortgage Accounts	% of Total of Accounts
< 5	£772,228,067	3.96%	26,178	12.42%
5 -< 10	£2,469,514,281	12.67%	45,062	21.37%
10 -< 15	£4,547,427,273	23.33%	52,675	24.99%
15 -< 20	£3,823,384,556	19.61%	33,625	15.95%
20 -< 25	£3,740,148,892	19.19%	26,662	12.65%
25 -< 30	£2,271,432,705	11.65%	14,944	7.09%
30 -< 35	£1,258,153,330	6.45%	7,794	3.70%
>= 35	£611,295,951	3.14%	3,879	1.84%
Totals	**£19,493,585,055**	**100.00%**	**210,819**	**100.00%**

Product Groups*

Type of rate	Aggregate Outstanding Balance	% of Total Balance	Number of Loans	% of Total of Loans
Fixed	£10,410,933,801	53.41%	119,771	38.85%
Tracker	£1,455,748,855	7.47%	23,441	7.60%
Variable	£7,626,902,398	39.13%	165,107	53.55%
Totals	**£19,493,585,055**	**100.00%**	**308,319**	**100.00%**

Repayment Terms*

Repayment Terms	Aggregate Outstanding Balance	% of Total Balance	Number of Loans	% of Total of Loans
Combination	£1,019,363,238	5.23%	12,747	4.13%
Interest Only	£1,821,951,021	9.35%	23,929	7.76%
Repayment	£16,652,270,795	85.42%	271,643	88.10%
Totals	**£19,493,585,055**	**100.00%**	**308,319**	**100.00%**

Payment Frequency

Payment Frequency	Aggregate Outstanding Balance	% of Total Balance	Number of Mortgage Accounts	% of Total of Accounts
Monthly	£19,493,585,055	100.00%	210,819	100.00%
Totals	**£19,493,585,055**	**100.00%**	**210,819**	**100.00%**

Summary of Tests & Triggers

Event	Summary	Trigger (S&P, Moody's, Fitch; Short Term, Long Term)	Base Prospectus	Breached	Consequence if Trigger Breached
Pre-Maturity Test (breached upon the occurrence of a Supplemental Liquidity Event, as described in the Summary)	Issuer's Short Term ratings fall below required levels and the Final Maturity Date of the Series of Hard Bullet Covered Bonds will fall within 12 months from the relevant Pre-Maturity Test Date	Required ratings: A-1 and n/a; P-1 or A2; F1+ and n/a	247	No	Transfer required funds to Pre-Maturity Liquidity Ledger. Failure to transfers funds results in a Nationwide trigger
Nationwide Trigger (Issuer Event of Default)	Nationwide failure to pay on Covered Bonds, Nationwide insolvency, the issuer failts to perform or observe any obligations under the Covered Bonds or Coupons of any series, the Trust Deed or any other Transaction Document or if an Asset Coverage Test Breach Notice has been served and not revoked on or before the third Calculation Date after service of such Asset Coverage Test Breach Notice.	Nationwide failure to pay on Covered Bonds, , Nationwide insolvency, the Issuer fails to perform or observe any obligations under the Covered Bonds or Coupons of any Series, the Trust Deed or any other Transaction Document or if an Asset Coverage Test Breacj Notice has been served and not revoked on or before the third Calculation Date after service of such Asset Coverage Test Breach	126	No	Triggers a Notice to Pay on the LLP
Servicer Trigger	Servicer's ratings fall below required levels	Ceasing to be assigned a long-term unsecured, unguaranteed and unsubordinated debt obligation rating by S&P of at least BBB-, or a counterparty risk assessment by Moody's of at least Baa3(cr) or a long-term unsecured, unguaranteed and unsubordinated debt obligation rating from Fitch of at least BBB-	215	No	It will use best endeavours to (with the assistance of the Back-Up Servicer Facilitator), to identify and appoint a third party satisfactory to the LLP to act as a back-up or stand-by servicer (the Back-Up Servicer) to the Servicer within 60 days of such Back-Up Servicer Event.
Asset Coverage Test	Failure of Asset Coverage Test	Adjusted Aggregate Loan Amount less than Aggregate Principal Amount outstanding	219	No	If not remedied within three calculation dates, triggers Issuer Event of Default
Yield Shortfall Test ^	Failure of Portfolio Yield Test	If the aggregate amount of interest on the Loans and amounts under the Interest Rate Swap Agreement to be received by the LLP Payment Period would give a yield of at least LIBOR plus	217	No	Increase Standard Variable Rate and/or the other discretionary rates or margins
LLP Event of Default ^	LLP failure to pay Guarantee, insolvency, failure of Amortisation Test, etc	LLP failure to pay Guarantee, insolvency, failure of Amortisation Test, etc	129	No	Triggers an LLP Acceleration Notice
Amortisation Test ^	Failure of Amortisation Test	Amortisation Test Aggregate Loan Amount less than the Sterling equivalent of the Aggregate Principal outstanding of the Covered Bonds.	225	No	LLP Acceleration Notice
Asset Monitor Test Frequency	Cash Manager or Issuer ratings fall below required levels	BBB-/Baa3/BBB-	219	No	Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently
Swap Counterparty Rating Trigger (see page 16, "Collateral Received")	Breach of ratings trigger	Counterparty ratings downgrade	N/A	See page 16 - "Collateral received"	Collateral posting/swap transfer

^ Requires prior Issuer Event of Default

Key Parties	Current Long Term Rating (S&P, Moody's, Fitch)	Current Short Term Rating	Role
Nationwide Building Society	A/Aa3/A+	A-1/P-1/F1	Servicer, Seller, Issuer, LLP Cash Manager, LLP Account Bank, GIC Account Provider, Basis Rate Swap Provider

Other Parties	Role
Barclays Bank PLC	**Arranger**
Citibank/Citicorp	**Stand-by Account Bank, Security Trustee, Registrar, Principal Paying Agent & Agent Bank, Exchange & Transfer Agent, Bond Trustee, Stand-by GIC Provider**
Moulton Capital Finance Holdings	**Liquidation Member**
PricewaterhouseCoopers LLP	**Auditor of LLP Accounts, Asset Pool Monitor**
Wilmington Trust Services (London)	**Share Trustee, Corporate Services Provider**

Asset Coverage Test

Calculation Date		**12/10/2017**	**12/9/2017**
Adjusted Aggregate Loan Amount	**=**	**A + B + C + D + E - (V + W +X + Y + Z)**	
Description		**Value**	**Value**
True Balance		19,493,585,055	19,152,668,784
Adjusted Indexed Valuation		56,643,853,180	55,712,059,230
Asset Percentage		90.0%	90.0%
True Balance of loans < 3 mths in arrears		19,397,926,717	19,058,706,775
True Balance of loans > 3 mths =< 75% LTV		86,940,009	84,328,517
True Balance of loans > 3 mths > 75% LTV		8,718,329	9,633,491
Principal Outstanding on Bonds		13,915,785,210	13,967,474,810
Average Remaining Maturity of Bonds (Years)		6.44	6.50
Negative Carry Factor		1.13%	1.13%

A = Lower of (i) and (ii) multiplied by asset percentage :

(i) Economic effect Adjustment on True Balance			
Adjusted True Balance			
made up by:	**M**		
Loans < 3 months in arrears	0.75	19,292,129,654	18,953,447,970
Loans in arrears =< 75% LTV	0.40	69,718,993	67,348,081
Loans in arrears > 75% LTV	0.25	2,590,858	2,865,558
Adjusted True Balance		19,364,439,506	19,023,661,609

(ii) Arrears Effect on True Balance			
Arrears Adjusted True Balance			
made up by:	**N**		
Loans < 3 months in arrears	1.00	19,392,823,408	19,053,495,984
Loans in arrears =< 75% LTV	0.40	69,718,993	67,348,081
Loans in arrears > 75% LTV	0.25	2,590,858	2,865,558
sub total		19,465,133,260	19,123,709,623
Current Asset Percentage (max 93%)		90.0%	90.0%
Arrears Adjusted True Balance		17,518,619,934	17,211,338,661

Asset Coverage Test (continued)

	12/10/2017	**12/9/2017**
A - Arrears Adjusted True Balance =	**17,518,619,934**	**17,211,338,661**
B - Available Principal Receipts =	**329,051,496**	**338,024,204**
C - Cash contributions =	**0**	**0**
D - Substitution Assets =	**0**	**0**
E - Supplement Liquidity Reserve Ledger =	**0**	**0**
V - Collateralised GIC Account =	**0**	**0**
W - Supplement Liquidity Reserve Amount =	**875,930,997**	**860,566,933.04**
X - Set-off Risk =	**0**	**0**
Y- Flexible Re-draw Capacity =	**383,524,162**	**380,386,001**
Z - Negative Carry Factor of holding Funds =	**1,014,635,108**	**1,029,070,587**
Adjusted Aggregate Loan Amount	**15,573,581,163**	**15,279,339,344**
Aggregate Principal Amount Outstanding	**13,915,785,210**	**13,967,474,810**
Test Result	**Pass**	**Pass**
Covered Bond to Adjusted Aggregate Loan Percentage	**89.36%**	**91.41%**

Interest Coverage Test - FCA RCB Regulation 17(2)(g)

Test Result	**Pass**	**Pass**

Minimum Collateralisation Requirement Test - FCA RCB Regulation 17(2)(f)

Test Result	**Pass**	**Pass**

Revenue Receipts

			£
Revenue Ledger balance b/f	18/09/2017		0
Capital contribution			70,750,775
Interest received on mortgages	01/09/2017	to 30/09/2017	40,795,835
Interest received on GIC account	01/09/2017	to 30/09/2017	9,332
Interest received on Reserve Fund	01/09/2017	to 30/09/2017	874
Reserve fund surplus release	17/10/2017		0
Other revenue receipts			36,697
Available Revenue Receipts	17/10/2017		111,593,514

Principal Receipts

			£
Principal Ledger balance b/f	18/09/2017		0
Principal received on mortgages	01/09/2017	to 30/09/2017	329,051,496
Cash Capital Contribution			0
Other Principal Receipts			0
Total Available Principal Receipts			329,051,496

Revenue Priority of Payments

			£
Fees due to third parties	17/10/2017	to 17/11/2017	(22,701)
Servicing and Cash Management Fee	17/10/2017	to 17/11/2017	0
Interest receivable/(payable) on Interest rate swaps	17/10/2017	to 17/11/2017	(11,793,333)
Interest receivable/(payable) on Covered Bond swaps	17/10/2017	to 17/11/2017	5,760,095
Transfer from/(to) Pre-Maturity Liquidity Ledger	17/10/2017		0
Interest payable on term advances	17/10/2017		(20,539,115)
Transfer to Reserve Fund	17/10/2017		(84,948,678)
Other payments	17/10/2017		0
Deferred consideration	17/10/2017		(49,782)
Revenue Ledger balance c/f	17/10/2017		0

Principal Priority of Payments

			£
Pre-Maturity Liquidity Ledger deposit	17/10/2017		0
Purchase of mortgages	17/10/2017		0
Principal payable on term advances	17/10/2017	to 17/11/2017	0
Capital distribution	17/10/2017		(329,051,496)
Other payments	17/10/2017		0
Principal Ledger balance c/f	17/10/2017		0

Pre-Maturity Liquidity Ledger

		£
Pre-Maturity Liquidity Ledger	17/10/2017	0
Pre-Maturity Test		Pass

Reserve Ledger

		£
Balance b/f	18/09/2017	36,416,274
Transfer (to)/from Revenue Ledger	17/10/2017	84,948,678
Balance c/f	17/10/2017	121,364,952
Balance required on Reserve Ledger	17/10/2017	121,364,952
Reserve Ledger surplus/(deficit)	17/10/2017	0

	Series	2007-1 (2)	2010-2	2011-01	2011-02	2011-03	2011-04	2011-05	2011-06	2011-07
Notes in Issue	Issue Date	27/02/2007	26/10/2010	27/01/2011	28/01/2011	08/02/2011	01/03/2011	28/02/2011	14/03/2011	29/03/2011
	Original rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Current rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Currency	EUR	NOK	NOK	GBP	EUR	EUR	EUR	EUR	NOK
	Issue Size	2,000,000,000	500,000,000	500,000,000	750,000,000	1,250,000,000	30,000,000	132,000,000	50,000,000	500,000,000
	Relevant Swap Rate	0.6730000000	9.2850000000	9.2725000000	1.0000000000	0.8584059402	0.8475000000	0.8430000000	0.8583690988	9.0175000821
	GBP Equivalent	1,346,000,000	53,850,296	53,922,890	750,000,000	1,073,007,425	25,425,000	111,276,000	42,918,455	55,447,740
	Current Period Balance	2,000,000,000	500,000,000	500,000,000	750,000,000	1,250,000,000	30,000,000	132,000,000	50,000,000	500,000,000
	Previous Period Balance	2,000,000,000	500,000,000	500,000,000	750,000,000	1,250,000,000	30,000,000	132,000,000	50,000,000	500,000,000
	Current Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Previous Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Legal final maturity date	28/2/2022	26/10/2020	27/1/2021	28/1/2026	8/2/2021	3/3/2031	28/11/2025	14/3/2023	29/3/2021
	Expected maturity date	28/2/2022	26/10/2020	27/1/2021	28/1/2026	8/2/2021	3/3/2031	28/11/2025	14/3/2023	29/3/2021
	Extended Due for Payment Date	28/2/2023	26/10/2021	27/1/2022	28/1/2027	8/2/2022	3/3/2032	28/11/2026	14/3/2024	29/3/2022
	ISIN	XS0289011198	XS0550431083	XS0582521661	XS0584363724	XS0589642049	XS0592707615	N/A	N/A	XS0605287217
	Stock exchange listing	London	London	London	London	London	London	N/A	N/A	London
Interest Payments^	Interest Payment Frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
	Accrual Start Date	28/02/2017	26/10/2016	27/01/2017	30/01/2017	08/02/2017	03/03/2017	28/11/2016	14/03/2017	29/03/2017
	Accrual End Date	28/02/2018	26/10/2017	27/01/2018	29/01/2018	08/02/2018	05/03/2018	28/11/2017	14/03/2018	29/03/2018
	Accrual Day Count	365	360	360	364	365	367	365	365	360
	Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED
	Relevant Margin	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%
	Current Period Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED
	Current Period Coupon	4.37500%	4.89000%	5.56000%	5.62500%	4.62500%	4.74000%	4.92400%	4.69900%	5.69500%
	Current Period Coupon Amount^	0	24,450,000	0	0	0	0	0	0	0
	Current Interest Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Interest Shortfall	0	0	0	0	0	0	0	0	0
	Next Interest Payment Date	28/02/2018	26/10/2017	29/01/2018	29/01/2018	08/02/2018	05/03/2018	28/11/2017	14/03/2018	29/03/2018
Principal Payments^	Bond Structure	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
	Current Period Scheduled Principal Payment	0	0	0	0	0	0	0	0	0
	Actual Principal Paid	0	0	0	0	0	0	0	0	0
	Principal Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Principal Shortfall	0	0	0	0	0	0	0	0	0
	Expected Principal Payment Date*	28/2/2022	26/10/2020	27/1/2021	28/1/2026	8/2/2021	3/3/2031	28/11/2025	14/3/2023	29/3/2021

^Payments made during the Payment Period 17/10/2017 - 16/11/2017

		2011-09	2011-10	2011-13	2011-14	2011-15	2011-17	2011-18	2011-20	2011-21
Notes in Issue	**Issue Date**	28/04/2011	09/05/2011	03/08/2011	08/08/2011	02/09/2011	05/10/2011	13/10/2011	27/10/2011	27/10/2011
	Original rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Current rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Currency	EUR	NOK	EUR	EUR	EUR	EUR	EUR	GBP	GBP
	Issue Size	50,000,000	400,000,000	100,000,000	40,000,000	50,000,000	103,000,000	40,000,000	100,000,000	100,000,000
	Relevant Swap Rate	0.8850000000	8.7699999995	0.8825000000	0.8756567425	0.8825000000	0.8690000000	0.8570000000	1.0000000000	1.0000000000
	GBP Equivalent	44,250,000	45,610,034	88,250,000	35,026,270	44,125,000	89,507,000	34,280,000	100,000,000	100,000,000
	Current Period Balance	50,000,000	400,000,000	100,000,000	40,000,000	50,000,000	103,000,000	40,000,000	100,000,000	100,000,000
	Previous Period Balance	50,000,000	400,000,000	100,000,000	40,000,000	50,000,000	103,000,000	40,000,000	100,000,000	100,000,000
	Current Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Previous Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Legal final maturity date	28/4/2032	9/5/2018	3/8/2026	8/8/2029	2/9/2026	5/10/2027	15/10/2029	27/10/2026	27/10/2028
	Expected maturity date	28/4/2032	9/5/2018	3/8/2026	8/8/2029	2/9/2026	5/10/2027	15/10/2029	27/10/2026	27/10/2028
	Extended Due for Payment Date	28/4/2033	9/5/2019	3/8/2027	8/8/2030	2/9/2027	5/10/2028	15/10/2030	27/10/2027	27/10/2029
	ISIN	N/A	XS0622731197	N/A	N/A	N/A	N/A	N/A	XS0697790342	XS0697790185
	Stock exchange listing	N/A	London	N/A	N/A	N/A	N/A	N/A	London	London
Interest Payments^	**Interest Payment Frequency**	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly	Quarterly
	Accrual Start Date	28/04/2017	09/05/2017	03/08/2017	08/08/2017	04/09/2017	05/10/2017	16/10/2017	27/07/2017	27/07/2017
	Accrual End Date	30/04/2018	09/05/2018	03/08/2018	08/08/2018	03/09/2018	05/10/2018	15/10/2018	27/10/2017	27/10/2017
	Accrual Day Count	367	360	365	365	364	365	364	92	92
	Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	GBP 3M LIBOR	GBP 3M LIBOR
	Relevant Margin	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	1.50000%	1.50000%
	Current Period Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	0.28588%	0.28588%
	Current Period Coupon	5.01000%	5.27000%	4.56500%	4.43250%	4.12000%	3.77000%	3.75000%	1.78588%	1.78588%
	Current Period Coupon Amount^	0	0	0	0	0	0	0	450,000	450,000
	Current Interest Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Interest Shortfall	0	0	0	0	0	0	0	0	0
	Next Interest Payment Date	30/04/2018	09/05/2018	03/08/2018	08/08/2018	03/09/2018	05/10/2018	15/10/2018	27/10/2017	27/10/2017
Principal Payments^	**Bond Structure**	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
	Current Period Scheduled Principal Payment	0	0	0	0	0	0	0	0	0
	Actual Principal Paid	0	0	0	0	0	0	0	0	0
	Principal Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Principal Shortfall	0	0	0	0	0	0	0	0	0
	Expected Principal Payment Date*	28/4/2032	9/5/2018	3/8/2026	8/8/2029	2/9/2026	5/10/2027	15/10/2029	27/10/2026	27/10/2028

^Payments made during the Payment Period 17/10/2017 - 16/11/2017

		2011-22	2011-23	2012-02	2012-03	2012-06	2014-01	2014-02	2014-04	2014-05
Notes in Issue	**Issue Date**	27/10/2011	31/10/2011	17/02/2012	22/02/2012	20/03/2012	25/06/2014	25/06/2014	16/09/2014	19/09/2014
	Original rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Current rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Currency	GBP	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
	Issue Size	50,000,000	77,000,000	116,000,000	88,000,000	157,500,000	1,000,000,000	750,000,000	56,000,000	50,000,000
	Relevant Swap Rate	1.0000000000	0.8686000000	0.8305000000	0.8383000000	0.8353000000	0.8015000000	0.8015000000	0.7940000000	0.7949000000
	GBP Equivalent	50,000,000	66,882,200	96,338,000	73,770,400	131,559,750	801,500,000	601,125,000	44,464,000	39,745,000
	Current Period Balance	50,000,000	77,000,000	116,000,000	88,000,000	157,500,000	1,000,000,000	750,000,000	56,000,000	50,000,000
	Previous Period Balance	50,000,000	77,000,000	116,000,000	88,000,000	157,500,000	1,000,000,000	750,000,000	56,000,000	50,000,000
	Current Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Previous Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Legal final maturity date	27/10/2031	1/11/2032	17/2/2027	22/2/2030	20/3/2028	25/6/2019	25/6/2029	16/9/2039	19/9/2039
	Expected maturity date	27/10/2031	1/11/2032	17/2/2027	22/2/2030	20/3/2028	25/6/2019	25/6/2029	16/9/2039	19/9/2039
	Extended Due for Payment Date	27/10/2032	1/11/2033	17/2/2028	22/2/2031	20/3/2029	25/6/2020	25/6/2030	16/9/2040	19/9/2040
	ISIN	XS0697790425	N/A	N/A	N/A	N/A	XS1081041557	XS1081100239	N/A	N/A
	Stock exchange listing	London	N/A	N/A	N/A	N/A	London	London	N/A	N/A
Interest Payments^	**Interest Payment Frequency**	Quarterly	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
	Accrual Start Date	27/07/2017	01/11/2016	17/02/2017	22/02/2017	20/03/2017	26/06/2017	26/06/2017	18/09/2017	19/09/2017
	Accrual End Date	27/10/2017	01/11/2017	19/02/2018	22/02/2018	20/03/2018	25/06/2018	25/06/2018	17/09/2018	19/09/2018
	Accrual Day Count	92	365	367	365	365	364	364	364	365
	Coupon Reference Rate	GBP 3M LIBOR	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED
	Relevant Margin	1.50000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%
	Current Period Coupon Reference Rate	0.28588%	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED
	Current Period Coupon	1.78588%	3.90000%	3.81000%	3.83200%	3.55500%	0.75000%	2.25000%	1.94000%	2.06650%
	Current Period Coupon Amount^	225,000	3,003,000	0	0	0	0	0	0	0
	Current Interest Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Interest Shortfall	0	0	0	0	0	0	0	0	0
	Next Interest Payment Date	27/10/2017	01/11/2017	19/02/2018	22/02/2018	20/03/2018	25/06/2018	25/06/2018	17/09/2018	19/09/2018
Principal Payments^	**Bond Structure**	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
	Current Period Scheduled Principal Payment	0	0	0	0	0	0	0	0	0
	Actual Principal Paid	0	0	0	0	0	0	0	0	0
	Principal Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Principal Shortfall	0	0	0	0	0	0	0	0	0
	Expected Principal Payment Date*	27/10/2031	1/11/2032	17/2/2027	22/2/2030	20/3/2028	25/6/2019	25/6/2029	16/9/2039	19/9/2039

^Payments made during the Payment Period 17/10/2017 - 16/11/2017

		2014-06	2014-07	2015-01	2015-02	2015-03	2015-04	2015-05	2015-06	2015-07
Notes in Issue	**Issue Date**	29/10/2014	15/12/2014	30/01/2015	25/03/2015	30/04/2015	27/04/2015	08/05/2015	05/06/2015	17/07/2015
	Original rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Current rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Currency	EUR	EUR	EUR	EUR	EUR	GBP	EUR	EUR	EUR
	Issue Size	1,000,000,000	50,000,000	50,000,000	750,000,000	25,000,000	750,000,000	50,000,000	105,000,000	100,000,000
	Relevant Swap Rate	0.7905000000	0.7865000000	0.7500000000	0.7251000000	0.7200000000	1.0000000000	0.7145000000	0.7130000000	0.7208002036
	GBP Equivalent	790,500,000	39,325,000	37,500,000	543,825,000	18,000,000	750,000,000	35,725,000	74,865,000	72,080,020
	Current Period Balance	1,000,000,000	50,000,000	50,000,000	750,000,000	25,000,000	750,000,000	50,000,000	105,000,000	100,000,000
	Previous Period Balance	1,000,000,000	50,000,000	50,000,000	750,000,000	25,000,000	750,000,000	50,000,000	105,000,000	100,000,000
	Current Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Previous Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Legal final maturity date	29/10/2021	15/3/2039	30/1/2030	25/3/2027	22/6/2035	27/4/2018	8/5/2035	5/6/2034	17/7/2031
	Expected maturity date	29/10/2021	15/3/2039	30/1/2030	25/3/2027	22/6/2035	27/4/2018	8/5/2035	5/6/2034	17/7/2031
	Extended Due for Payment Date	29/10/2022	15/3/2040	30/1/2031	25/3/2028	22/6/2036	27/4/2019	8/5/2036	5/6/2035	17/7/2032
	ISIN	XS1130066175	XS1151430185	XS1177825814	XS1207683522	N/A	XS1223775716	XS1225157533	XS1242438742	XS1261795378
	Stock exchange listing	London	London	London	London	N/A	London	London	London	London
Interest Payments^	**Interest Payment Frequency**	Annual	Annual	Annual	Annual	Annual	Quarterly	Annual	Annual	Annual
	Accrual Start Date	31/10/2016	15/03/2017	30/01/2017	27/03/2017	22/06/2017	27/07/2017	08/05/2017	05/05/2017	17/07/2017
	Accrual End Date	30/10/2017	15/03/2018	30/01/2018	26/03/2018	22/06/2018	27/10/2017	08/05/2018	07/05/2018	17/07/2018
	Accrual Day Count	364	365	365	364	365	92	365	367	365
	Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	GBP 3M LIBOR	FIXED	FIXED	FIXED
	Relevant Margin	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.20000%	0.00000%	0.00000%	0.00000%
	Current Period Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	0.28588%	FIXED	FIXED	FIXED
	Current Period Coupon	0.75000%	1.69250%	1.00000%	0.62500%	0.74600%	0.48588%	0.75000%	1.35100%	1.70250%
	Current Period Coupon Amount^	7,500,000	0	0	0	0	915,000	0	0	0
	Current Interest Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Interest Shortfall	0	0	0	0	0	0	0	0	0
	Next Interest Payment Date	30/10/2017	15/03/2018	30/01/2018	26/03/2018	22/06/2018	27/10/2017	08/05/2018	07/05/2018	17/07/2018
Principal Payments^	**Bond Structure**	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
	Current Period Scheduled Principal Payment	0	0	0	0	0	0	0	0	0
	Actual Principal Paid	0	0	0	0	0	0	0	0	0
	Principal Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Principal Shortfall	0	0	0	0	0	0	0	0	0
	Expected Principal Payment Date*	29/10/2021	15/3/2039	30/1/2030	25/3/2027	22/6/2035	27/4/2018	8/5/2035	5/6/2034	17/7/2031

^Payments made during the Payment Period 17/10/2017 - 16/11/2017

		2015-08	2015-09	2015-10	2015-11	2015-12	2015-13	2015-14	2015-15	2016-01
Notes in Issue	**Issue Date**	23/07/2015	30/07/2015	30/07/2015	26/10/2015	05/11/2015	14/12/2015	17/12/2015	17/12/2015	28/01/2016
	Original rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Current rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Currency	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
	Issue Size	50,000,000	45,000,000	1,000,000,000	1,000,000,000	35,000,000	50,000,000	25,000,000	100,000,000	25,000,000
	Relevant Swap Rate	0.6977000000	0.6975000000	0.7049000000	0.7322790000	0.7180000000	0.7201497912	0.7260000000	0.7225000000	0.7620208794
	GBP Equivalent	34,885,000	31,387,500	704,900,000	732,279,000	25,130,000	36,007,490	18,150,000	72,250,000	19,050,522
	Current Period Balance	50,000,000	45,000,000	1,000,000,000	1,000,000,000	35,000,000	50,000,000	25,000,000	100,000,000	25,000,000
	Previous Period Balance	50,000,000	45,000,000	1,000,000,000	1,000,000,000	35,000,000	50,000,000	25,000,000	100,000,000	25,000,000
	Current Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Previous Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Legal final maturity date	23/7/2035	30/7/2035	30/7/2020	26/10/2022	5/11/2035	14/12/2032	17/12/2035	17/12/2020	28/1/2041
	Expected maturity date	23/7/2035	30/7/2035	30/7/2020	26/10/2022	5/11/2035	14/12/2032	17/12/2035	17/12/2020	28/1/2041
	Extended Due for Payment Date	23/7/2036	30/7/2036	30/7/2021	26/10/2023	5/11/2036	14/12/2033	17/12/2036	17/12/2021	28/1/2042
	ISIN	N/A	N/A	XS1268460885	XS1308693867	XS1316442992	XS1332497616	XS1333830005	XS1334768733	XS1350139439
	Stock exchange listing	N/A	N/A	London	London	London	London	London	London	London
Interest Payments^	**Interest Payment Frequency**	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
	Accrual Start Date	24/07/2017	31/07/2017	31/07/2017	26/10/2016	07/11/2016	14/12/2016	19/12/2016	19/12/2016	30/01/2017
	Accrual End Date	23/07/2018	30/07/2018	30/07/2018	26/10/2017	06/11/2017	14/12/2017	18/12/2017	18/12/2017	29/01/2018
	Accrual Day Count	364	364	364	365	364	365	364	364	364
	Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED
	Relevant Margin	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%
	Current Period Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED	FIXED
	Current Period Coupon	1.77000%	1.76000%	0.37500%	0.75000%	1.54000%	1.62000%	1.68000%	0.27700%	1.67300%
	Current Period Coupon Amount^	0	0	0	7,500,000	539,000	0	0	0	0
	Current Interest Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Interest Shortfall	0	0	0	0	0	0	0	0	0
	Next Interest Payment Date	23/07/2018	30/07/2018	30/07/2018	26/10/2017	06/11/2017	14/12/2017	18/12/2017	18/12/2017	29/01/2018
Principal Payments^	**Bond Structure**	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
	Current Period Scheduled Principal Payment	0	0	0	0	0	0	0	0	0
	Actual Principal Paid	0	0	0	0	0	0	0	0	0
	Principal Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Principal Shortfall	0	0	0	0	0	0	0	0	0
	Expected Principal Payment Date*	23/7/2035	30/7/2035	30/7/2020	26/10/2022	5/11/2035	14/12/2032	17/12/2035	17/12/2020	28/1/2041

^Payments made during the Payment Period 17/10/2017 - 16/11/2017

		2016-02	2016-03	2016-04	2016-05	2016-06	2016-07	2016-08	2016-09	2016-10
Notes in Issue	**Issue Date**	28/01/2016	25/02/2016	25/02/2016	26/02/2016	01/03/2016	03/03/2016	11/03/2016	16/03/2016	17/03/2016
	Original rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Current rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Currency	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
	Issue Size	30,000,000	51,000,000	50,000,000	40,000,000	25,000,000	1,250,000,000	30,000,000	50,000,000	50,000,000
	Relevant Swap Rate	0.7706535142	0.7748000000	0.7730962504	0.7756000000	0.7812000000	0.7885000000	0.7756000000	0.7708000000	0.7707000000
	GBP Equivalent	23,119,605	39,514,800	38,654,813	31,024,000	19,530,000	985,625,000	23,268,000	38,540,000	38,535,000
	Current Period Balance	30,000,000	51,000,000	50,000,000	40,000,000	25,000,000	1,250,000,000	30,000,000	50,000,000	50,000,000
	Previous Period Balance	30,000,000	51,000,000	50,000,000	40,000,000	25,000,000	1,250,000,000	30,000,000	50,000,000	50,000,000
	Current Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Previous Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Legal final maturity date	28/1/2041	25/2/2036	25/2/2036	26/2/2041	1/3/2023	25/1/2021	11/3/2036	16/3/2038	17/3/2031
	Expected maturity date	28/1/2041	25/2/2036	25/2/2036	26/2/2041	1/3/2023	25/1/2021	11/3/2036	16/3/2038	17/3/2031
	Extended Due for Payment Date	28/1/2042	25/2/2037	25/2/2037	26/2/2042	1/3/2024	25/1/2022	11/3/2037	16/3/2039	17/3/2032
	ISIN	XS1352028432	XS1369280661	XS1371729259	XS1371979284	XS1373029856	XS1374414891	XS1378944836	XS1380330826	XS1380328259
	Stock exchange listing	London	London	London	London	London	London	London	London	London
Interest Payments^	**Interest Payment Frequency**	Annual	Annual	Annual	Annual	Quarterly	Annual	Annual	Annual	Annual
	Accrual Start Date	30/01/2017	27/02/2017	27/02/2017	27/02/2017	01/09/2017	25/01/2017	13/03/2017	16/03/2017	17/03/2017
	Accrual End Date	29/01/2018	26/02/2018	26/02/2018	26/02/2018	01/12/2017	25/01/2018	12/03/2018	16/03/2018	19/03/2018
	Accrual Day Count	364	364	364	364	91	365	364	365	367
	Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	EURIBOR 3M	FIXED	FIXED	FIXED	FIXED
	Relevant Margin	0.00000%	0.00000%	0.00000%	0.00000%	0.75000%	0.00000%	0.00000%	0.00000%	0.00000%
	Current Period Coupon Reference Rate	FIXED	FIXED	FIXED	FIXED	-0.32900%	FIXED	FIXED	FIXED	FIXED
	Current Period Coupon	1.61800%	1.39500%	1.34500%	1.33600%	0.42100%	0.12500%	1.33100%	1.42500%	1.19500%
	Current Period Coupon Amount^	0	0	0	0	0	0	0	0	0
	Current Interest Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Interest Shortfall	0	0	0	0	0	0	0	0	0
	Next Interest Payment Date	29/01/2018	26/02/2018	26/02/2018	26/02/2018	01/12/2017	25/01/2018	12/03/2018	16/03/2018	19/03/2018
Principal Payments^	**Bond Structure**	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
	Current Period Scheduled Principal Payment	0	0	0	0	0	0	0	0	0
	Actual Principal Paid	0	0	0	0	0	0	0	0	0
	Principal Shortfall	0	0	0	0	0	0	0	0	0
	Cumulative Principal Shortfall	0	0	0	0	0	0	0	0	0
	Expected Principal Payment Date*	28/1/2041	25/2/2036	25/2/2036	26/2/2041	1/3/2023	25/1/2021	11/3/2036	16/3/2038	17/3/2031

^Payments made during the Payment Period 17/10/2017 - 16/11/2017

		2016-11	2016-12	2016-13	2016-14	2016-15	2017-01	2017-02
Notes in Issue	**Issue Date**	24/03/2016	23/03/2016	25/04/2016	20/04/2016	06/05/2016	23/02/2017	29/06/2017
	Original rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Current rating (S&P/Moody's/Fitch)	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA	AAA/Aaa/AAA
	Currency	EUR	EUR	GBP	EUR	EUR	EUR	EUR
	Issue Size	40,000,000	80,000,000	750,000,000	60,000,000	25,000,000	1,000,000,000	1,000,000,000
	Relevant Swap Rate	0.7836000000	0.7880000000	1.0000000000	0.7950000000	0.7800000000	0.8502000000	0.8820500000
	GBP Equivalent	31,344,000	63,040,000	750,000,000	47,700,000	19,500,000	850,200,000	882,050,000
	Current Period Balance	40,000,000	80,000,000	750,000,000	60,000,000	25,000,000	1,000,000,000	1,000,000,000
	Previous Period Balance	40,000,000	80,000,000	750,000,000	60,000,000	25,000,000	1,000,000,000	1,000,000,000
	Current Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Previous Period Pool Factor	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000	1.00000
	Legal final maturity date	24/3/2036	23/3/2021	25/4/2019	23/4/2041	7/5/2041	23/2/2024	29/6/2032
	Expected maturity date	24/3/2036	23/3/2021	25/4/2019	23/4/2041	7/5/2041	23/2/2024	29/6/2032
	Extended Due for Payment Date	24/3/2037	23/3/2022	25/4/2020	23/4/2042	7/5/2042	23/2/2025	29/6/2032
	ISIN	XS1384262389	XS1385380289	XS1397740603	XS1397982874	XS1407047411	XS1569896498	XS1638816089
	Stock exchange listing	London	London	London	London	London	London	London
Interest Payments^	**Interest Payment Frequency**	Annual	Annual	Quarterly	Annual	Annual	Annual	Annual
	Accrual Start Date	24/03/2017	23/03/2017	25/07/2017	24/04/2017	08/05/2017	23/02/2017	29/06/2017
	Accrual End Date	26/03/2018	23/03/2018	25/10/2017	23/04/2018	07/05/2018	23/02/2018	29/06/2018
	Accrual Day Count	367	365	92	364	364	365	365
	Coupon Reference Rate	FIXED	FIXED	GBP 3M LIBOR	FIXED	FIXED	FIXED	FIXED
	Relevant Margin	0.00000%	0.00000%	0.48000%	0.00000%	0.00000%	0.00000%	0.00000%
	Current Period Coupon Reference Rate	FIXED	FIXED	0.28681%	FIXED	FIXED	FIXED	FIXED
	Current Period Coupon	1.39000%	0.18500%	0.76681%	1.42000%	1.57250%	0.50000%	1.37500%
	Current Period Coupon Amount^	0	0	1,449,585	0	0	0	0
	Current Interest Shortfall	0	0	0	0	0	0	0
	Cumulative Interest Shortfall	0	0	0	0	0	0	0
	Next Interest Payment Date	26/03/2018	23/03/2018	25/10/2017	23/04/2018	07/05/2018	23/02/2018	29/06/2018
Principal Payments^	**Bond Structure**	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet
	Current Period Scheduled Principal Payment	0	0	0	0	0	0	0
	Actual Principal Paid	0	0	0	0	0	0	0
	Principal Shortfall	0	0	0	0	0	0	0
	Cumulative Principal Shortfall	0	0	0	0	0	0	0
	Expected Principal Payment Date*	24/3/2036	23/3/2021	25/4/2019	23/4/2041	7/5/2041	23/2/2024	29/6/2032

^Payments made during the Payment Period 17/10/2017 - 16/11/2017

Swaps^

Related Covered Bond	Maturity	Notional currency	Notional	Counterparty	Receive reference rate	Receive margin	Receive rate	Pay reference rate	Pay margin	Pay rate	Payments ^ (made)/received (£)
2007-1 (2)	28/2/22	EUR	666,000,000	BNP Paribas	EURIBOR 3M	0.0740%	-0.2550%	GBP 3M LIBOR	0.02720	0.3056%	(120,080.18)
2007-1 (2)	28/2/22	EUR	667,000,000	Wells Fargo NA	EURIBOR 3M	0.0721%	-0.2569%	GBP 3M LIBOR	0.02780	0.3062%	(120,496.61)
2007-1 (2)	28/2/22	EUR	667,000,000	HSBC Bank PLC	EURIBOR 3M	0.0740%	-0.2550%	GBP 3M LIBOR	0.02630	0.3047%	(119,906.29)
2007-1 (2)	28/2/22	EUR	666,000,000	BNP Paribas	FIXED (EUR)	0.0000%	4.3750%	EURIBOR 3M	0.07400	-0.2550%	0.00
2007-1 (2)	28/2/22	EUR	667,000,000	Wells Fargo NA	FIXED (EUR)	0.0000%	4.3750%	EURIBOR 3M	0.07210	-0.2569%	0.00
2007-1 (2)	28/2/22	EUR	667,000,000	HSBC Bank PLC	FIXED (EUR)	0.0000%	4.3750%	EURIBOR 3M	0.07400	-0.2550%	0.00
2007-1 (2)	28/2/22	GBP	1,346,000,000	Nationwide Building Society	GBP 3M LIBOR	0.0000%	0.2784%	GBP 1M LIBOR	0.00000	0.2489%	53,167.37
2010-2	26/10/20	NOK	500,000,000	Nationwide Building Society	NIBOR 3M	1.1000%	1.9300%	GBP 3M LIBOR	1.08000	1.4059%	203,376.65
2010-2	26/10/20	NOK	500,000,000	Nationwide Building Society	FIXED (NOK)	0.0000%	4.8900%	NIBOR 3M	1.10000	1.9300%	2,367,677.85
2011-01	27/1/21	NOK	500,000,000	Nationwide Building Society	NIBOR 3M	1.2800%	2.1200%	GBP 3M LIBOR	1.25000	1.5798%	222,127.43
2011-01	27/1/21	NOK	500,000,000	Nationwide Building Society	FIXED (NOK)	0.0000%	5.5600%	NIBOR 3M	1.28000	2.1200%	(292,142.24)
2011-02	28/1/26	GBP	750,000,000	Nationwide Building Society	FIXED (GBP)	0.0000%	5.6250%	GBP 3M LIBOR	1.60500	1.9385%	(1,274,630.14)
2011-03	8/2/21	EUR	1,250,000,000	Nationwide Building Society	EURIBOR 3M	1.2990%	0.9700%	GBP 3M LIBOR	1.51200	1.8470%	1,030,952.72
2011-03	8/2/21	EUR	1,250,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	4.6250%	EURIBOR 3M	1.29900	0.9700%	(2,659,866.18)
2011-04	3/3/31	EUR	30,000,000	Nationwide Building Society	EURIBOR 3M	1.0450%	0.7160%	GBP 3M LIBOR	1.10000	1.4350%	(30,987.15)
2011-04	3/3/31	EUR	30,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	4.7400%	EURIBOR 3M	1.04500	0.7160%	0.00
2011-05	28/11/25	EUR	132,000,000	Nationwide Building Society	EURIBOR 3M	1.1600%	0.8310%	GBP 3M LIBOR	1.26750	1.6010%	(156,188.82)
2011-05	28/11/25	EUR	132,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	4.9240%	EURIBOR 3M	1.16000	0.8310%	0.00
2011-06	14/3/23	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	1.0750%	0.7450%	GBP 3M LIBOR	1.21500	1.5500%	(52,854.37)
2011-06	14/3/23	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	4.6990%	EURIBOR 3M	1.07500	0.7450%	0.00
2011-07	29/3/21	NOK	500,000,000	Nationwide Building Society	NIBOR 3M	1.3000%	2.0900%	GBP 3M LIBOR	1.22000	1.5550%	(73,229.00)
2011-07	29/3/21	NOK	500,000,000	Nationwide Building Society	FIXED (NOK)	0.0000%	5.6950%	NIBOR 3M	1.30000	2.0900%	0.00
2011-09	28/4/32	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.9500%	0.6200%	GBP 3M LIBOR	0.93000	1.2635%	22,618.95
2011-09	28/4/32	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	5.0100%	EURIBOR 3M	0.95000	0.6200%	(71,635.83)
2011-10	9/5/18	NOK	400,000,000	Nationwide Building Society	NIBOR 3M	0.9700%	1.7700%	GBP 3M LIBOR	1.06000	1.3950%	152,270.87
2011-10	9/5/18	NOK	400,000,000	Nationwide Building Society	FIXED (NOK)	0.0000%	5.2700%	NIBOR 3M	0.97000	1.7700%	(206,309.39)
2011-13	3/8/26	EUR	100,000,000	Nationwide Building Society	EURIBOR 3M	0.9800%	0.6490%	GBP 3M LIBOR	1.06750	1.4025%	41,247.27
2011-13	3/8/26	EUR	100,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	4.5650%	EURIBOR 3M	0.98000	0.6490%	(146,367.53)
2011-14	8/8/29	EUR	40,000,000	Nationwide Building Society	EURIBOR 3M	0.9750%	0.6460%	GBP 3M LIBOR	1.04250	1.3775%	18,168.03
2011-14	8/8/29	EUR	40,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	4.4325%	EURIBOR 3M	0.97500	0.6460%	(57,824.48)
2011-15	2/9/26	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.9675%	0.6385%	GBP 3M LIBOR	1.05500	1.3900%	(52,091.68)
2011-15	2/9/26	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	4.1200%	EURIBOR 3M	0.96750	0.6385%	0.00
2011-17	5/10/27	EUR	103,000,000	Nationwide Building Society	EURIBOR 3M	1.1350%	0.8060%	GBP 3M LIBOR	1.24500	1.5800%	(123,985.59)
2011-17	5/10/27	EUR	103,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	3.7700%	EURIBOR 3M	1.13500	0.8060%	0.00
2011-18	15/10/29	EUR	40,000,000	Nationwide Building Society	EURIBOR 3M	1.0900%	0.7610%	GBP 3M LIBOR	1.16200	1.4970%	(42,178.49)
2011-18	15/10/29	EUR	40,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	3.7500%	EURIBOR 3M	1.09000	0.7610%	0.00
2011-23	1/11/32	EUR	77,000,000	Nationwide Building Society	EURIBOR 3M	1.0600%	0.7310%	GBP 3M LIBOR	1.11000	1.4450%	45,509.32
2011-23	1/11/32	EUR	77,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	3.9000%	EURIBOR 3M	1.06000	0.7310%	2,483,462.42

Swaps^

Related Covered Bond	Maturity	Notional currency	Notional	Counterparty	Receive reference rate	Receive margin	Receive rate	Pay reference rate	Pay margin	Pay rate	Payments ^ (made)/received (£)
2012-02	17/2/27	EUR	116,000,000	Nationwide Building Society	EURIBOR 3M	1.2830%	0.9540%	GBP 3M LIBOR	1.45500	1.7876%	(136,824.35)
2012-02	17/2/27	EUR	116,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	3.8100%	EURIBOR 3M	1.28300	0.9540%	0.00
2012-03	22/2/30	EUR	88,000,000	Nationwide Building Society	EURIBOR 3M	1.2280%	0.8990%	GBP 3M LIBOR	1.40500	1.7319%	(108,509.75)
2012-03	22/2/30	EUR	88,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	3.8320%	EURIBOR 3M	1.22800	0.8990%	0.00
2012-06	20/3/28	EUR	157,500,000	Nationwide Building Society	EURIBOR 3M	1.0450%	0.7160%	GBP 3M LIBOR	1.16000	1.4865%	(160,737.18)
2012-06	20/3/28	EUR	157,500,000	Nationwide Building Society	FIXED (EUR)	0.0000%	3.5550%	EURIBOR 3M	1.04500	0.7160%	0.00
2014-01	25/6/19	EUR	1,000,000,000	Nationwide Building Society	EURIBOR 3M	0.2000%	-0.1300%	GBP 3M LIBOR	0.30850	0.6344%	(417,908.69)
2014-01	25/6/19	EUR	1,000,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	0.7500%	EURIBOR 3M	0.20000	-0.1300%	0.00
2014-02	25/6/29	EUR	750,000,000	Nationwide Building Society	EURIBOR 3M	0.3925%	0.0625%	GBP 3M LIBOR	0.43050	0.7564%	(373,708.71)
2014-02	25/6/29	EUR	750,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	2.2500%	EURIBOR 3M	0.39250	0.0625%	0.00
2014-04	16/9/39	EUR	56,000,000	Nationwide Building Society	EURIBOR 3M	0.2300%	-0.0990%	GBP 3M LIBOR	0.25000	0.5826%	(21,999.76)
2014-04	16/9/39	EUR	56,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.9400%	EURIBOR 3M	0.23000	-0.0990%	0.00
2014-05	19/9/39	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.2300%	-0.0990%	GBP 3M LIBOR	0.25000	0.5811%	(18,983.85)
2014-05	19/9/39	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	2.0665%	EURIBOR 3M	0.23000	-0.0990%	0.00
2014-06	29/10/21	EUR	1,000,000,000	Nationwide Building Society	EURIBOR 3M	0.1634%	-0.1656%	GBP 3M LIBOR	0.30300	0.6380%	(759,246.01)
2014-06	29/10/21	EUR	1,000,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	0.7500%	EURIBOR 3M	0.16340	-0.1656%	6,310,142.63
2014-07	15/3/39	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.1450%	-0.1840%	GBP 3M LIBOR	0.22000	0.5469%	(17,676.21)
2014-07	15/3/39	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.6925%	EURIBOR 3M	0.14500	-0.1840%	0.00
2015-01	30/1/30	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.1635%	-0.1655%	GBP 3M LIBOR	0.25000	0.5850%	(34,319.87)
2015-01	30/1/30	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.0000%	EURIBOR 3M	0.16350	-0.1655%	15,688.02
2015-02	25/3/27	EUR	750,000,000	Nationwide Building Society	EURIBOR 3M	0.1778%	-0.1522%	GBP 3M LIBOR	0.43550	0.7614%	(340,321.22)
2015-02	25/3/27	EUR	750,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	0.6250%	EURIBOR 3M	0.17780	-0.1522%	0.00
2015-03	22/6/35	EUR	25,000,000	Nationwide Building Society	EURIBOR 3M	0.0875%	-0.2415%	GBP 3M LIBOR	0.23000	0.5569%	(8,513.40)
2015-03	22/6/35	EUR	25,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	0.7460%	EURIBOR 3M	0.08750	-0.2415%	0.00
2015-05	8/5/35	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.0920%	-0.2370%	GBP 3M LIBOR	0.23000	0.5650%	(38,227.54)
2015-05	8/5/35	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	0.7500%	EURIBOR 3M	0.09200	-0.2370%	21,637.44
2015-06	5/6/34	EUR	105,000,000	Nationwide Building Society	EURIBOR 3M	0.1406%	-0.1884%	GBP 3M LIBOR	0.30000	0.6350%	(41,678.27)
2015-06	5/6/34	EUR	105,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.3510%	EURIBOR 3M	0.14060	-0.1884%	0.00
2015-07	17/7/31	EUR	100,000,000	Nationwide Building Society	EURIBOR 3M	0.0000%	-0.3310%	GBP 3M LIBOR	0.30000	0.6326%	(97,197.80)
2015-07	17/7/31	EUR	100,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.7025%	EURIBOR 3M	0.00000	-0.3310%	60,971.69
2015-08	23/7/35	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.1175%	-0.2145%	GBP 3M LIBOR	0.30000	0.6259%	(35,664.17)
2015-08	23/7/35	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.7700%	EURIBOR 3M	0.11750	-0.2145%	18,914.94
2015-09	30/7/35	EUR	45,000,000	Nationwide Building Society	EURIBOR 3M	0.1050%	-0.2240%	GBP 3M LIBOR	0.30000	0.6350%	(34,700.05)
2015-09	30/7/35	EUR	45,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.7600%	EURIBOR 3M	0.10500	-0.2240%	17,772.30
2015-10	30/7/20	EUR	1,000,000,000	National Australia Bank Limited	EURIBOR 3M	0.1646%	-0.1644%	GBP 3M LIBOR	0.46100	0.7960%	(769,483.97)
2015-10	30/7/20	EUR	1,000,000,000	National Australia Bank Limited	FIXED (EUR)	0.0000%	0.3750%	EURIBOR 3M	0.16460	-0.1644%	292,932.95
2015-11	26/10/22	EUR	1,000,000,000	HSBC Bank PLC	EURIBOR 3M	0.3031%	-0.0259%	GBP 3M LIBOR	0.66700	0.9929%	(646,056.54)
2015-11	26/10/22	EUR	1,000,000,000	HSBC Bank PLC	FIXED (EUR)	0.0000%	0.7500%	EURIBOR 3M	0.30310	-0.0259%	5,540,561.23

Swaps^

Related Covered Bond	Maturity	Notional currency	Notional	Counterparty	Receive reference rate	Receive margin	Receive rate	Pay reference rate	Pay margin	Pay rate	Payments ^ (made)/received (£)
2015-12	5/11/35	EUR	35,000,000	Nationwide Building Society	EURIBOR 3M	0.2500%	-0.0790%	GBP 3M LIBOR	0.45000	0.7850%	(22,313.27)
2015-12	5/11/35	EUR	35,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.5400%	EURIBOR 3M	0.25000	-0.0790%	392,020.32
2015-13	14/12/32	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.2770%	-0.0530%	GBP 3M LIBOR	0.52000	0.8550%	(24,460.43)
2015-13	14/12/32	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.6200%	EURIBOR 3M	0.27700	-0.0530%	0.00
2015-14	17/12/35	EUR	25,000,000	Nationwide Building Society	EURIBOR 3M	0.2600%	-0.0690%	GBP 3M LIBOR	0.50000	0.8326%	(12,005.97)
2015-14	17/12/35	EUR	25,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.6800%	EURIBOR 3M	0.26000	-0.0690%	0.00
2015-15	17/12/20	EUR	100,000,000	Nationwide Building Society	EURIBOR 3M	0.1415%	-0.1875%	GBP 3M LIBOR	0.54000	0.8726%	(50,088.53)
2015-15	17/12/20	EUR	100,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	0.2770%	EURIBOR 3M	0.14150	-0.1875%	0.00
2016-01	28/1/41	EUR	25,000,000	Nationwide Building Society	EURIBOR 3M	0.2625%	-0.0675%	GBP 3M LIBOR	0.40000	0.7335%	(15,608.44)
2016-01	28/1/41	EUR	25,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.6730%	EURIBOR 3M	0.26250	-0.0675%	3,357.65
2016-02	28/1/41	EUR	30,000,000	Nationwide Building Society	EURIBOR 3M	0.2650%	-0.0650%	GBP 3M LIBOR	0.40000	0.7335%	(18,791.40)
2016-02	28/1/41	EUR	30,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.6180%	EURIBOR 3M	0.26500	-0.0650%	3,923.91
2016-03	25/2/36	EUR	51,000,000	Nationwide Building Society	EURIBOR 3M	0.3880%	0.0590%	GBP 3M LIBOR	0.61000	0.9359%	(30,395.43)
2016-03	25/2/36	EUR	51,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.3950%	EURIBOR 3M	0.38800	0.0590%	0.00
2016-04	25/2/36	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.3530%	0.0240%	GBP 3M LIBOR	0.60000	0.9259%	(29,416.21)
2016-04	25/2/36	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.3450%	EURIBOR 3M	0.35300	0.0240%	0.00
2016-05	26/2/41	EUR	40,000,000	Nationwide Building Society	EURIBOR 3M	0.3440%	0.0150%	GBP 3M LIBOR	0.58000	0.9059%	(23,099.20)
2016-05	26/2/41	EUR	40,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.3360%	EURIBOR 3M	0.34400	0.0150%	0.00
2016-06	1/3/23	EUR	25,000,000	Nationwide Building Society	EURIBOR 3M	0.7500%	0.4200%	GBP 3M LIBOR	0.66000	0.9950%	(15,971.79)
2016-07	25/1/21	EUR	1,250,000,000	National Australia Bank Limited	EURIBOR 3M	0.3350%	0.0040%	GBP 3M LIBOR	0.83200	1.1579%	(959,193.21)
2016-07	25/1/21	EUR	1,250,000,000	National Australia Bank Limited	FIXED (EUR)	0.0000%	0.1250%	EURIBOR 3M	0.33500	0.0040%	(10,075.28)
2016-08	11/3/36	EUR	30,000,000	Nationwide Building Society	EURIBOR 3M	0.3300%	0.0000%	GBP 3M LIBOR	0.60000	0.9350%	(19,669.43)
2016-08	11/3/36	EUR	30,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.3310%	EURIBOR 3M	0.33000	0.0000%	0.00
2016-09	16/3/38	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.3700%	0.0410%	GBP 3M LIBOR	0.64000	0.9750%	(31,914.29)
2016-09	16/3/38	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.4250%	EURIBOR 3M	0.37000	0.0410%	0.00
2016-10	17/3/31	EUR	50,000,000	Nationwide Building Society	EURIBOR 3M	0.3490%	0.0200%	GBP 3M LIBOR	0.68000	1.0126%	(31,001.40)
2016-10	17/3/31	EUR	50,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.1950%	EURIBOR 3M	0.34900	0.0200%	0.00
2016-11	24/3/36	EUR	40,000,000	Nationwide Building Society	EURIBOR 3M	0.3400%	0.0100%	GBP 3M LIBOR	0.65000	0.9759%	(24,302.78)
2016-11	24/3/36	EUR	40,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.3900%	EURIBOR 3M	0.34000	0.0100%	0.00
2016-12	23/3/21	EUR	80,000,000	Nationwide Building Society	EURIBOR 3M	0.2400%	-0.0900%	GBP 3M LIBOR	0.70000	1.0259%	(49,610.99)
2016-12	23/3/21	EUR	80,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	0.1850%	EURIBOR 3M	0.24000	-0.0900%	0.00
2016-14	23/4/41	EUR	60,000,000	Nationwide Building Society	EURIBOR 3M	0.4013%	0.0693%	GBP 3M LIBOR	0.63000	0.9559%	(26,621.50)
2016-14	23/4/41	EUR	60,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.4200%	EURIBOR 3M	0.40130	0.0693%	(8,355.85)
2016-15	7/5/41	EUR	25,000,000	Nationwide Building Society	EURIBOR 3M	0.4300%	0.1010%	GBP 3M LIBOR	0.63000	0.9650%	(11,422.12)
2016-15	7/5/41	EUR	25,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.5725%	EURIBOR 3M	0.43000	0.1010%	(5,075.41)
2017-01	23/2/24	EUR	1,000,000,000	National Australia Bank Limited	EURIBOR 3M	0.2324%	-0.0966%	GBP 3M LIBOR	0.68755	1.0134%	(660,967.38)
2017-01	23/2/24	EUR	1,000,000,000	National Australia Bank Limited	FIXED (EUR)	0.0000%	0.5000%	EURIBOR 3M	0.23240	-0.0966%	0.00
2017-02	29/6/32	EUR	1,000,000,000	Nationwide Building Society	EURIBOR 3M	0.3752%	0.0462%	GBP 3M LIBOR	0.85250	1.1875%	(889,601.80)

Swaps^

Related Covered Bond	Maturity	Notional currency	Notional	Counterparty	Receive reference rate	Receive margin	Receive rate	Pay reference rate	Pay margin	Pay rate	Payments ^ (made)/received (£)
2017-02	29/6/32	EUR	1,000,000,000	ING Bank N.V.	EURIBOR 3M	0.3747%	0.0457%	GBP 3M LIBOR	0.83000	1.1650%	(872,746.18)
2017-02	29/6/32	EUR	1,000,000,000	Nationwide Building Society	FIXED (EUR)	0.0000%	1.3750%	EURIBOR 3M	0.37517	0.0462%	0.00
2017-02	29/6/32	EUR	1,000,000,000	ING Bank N.V.	FIXED (EUR)	0.0000%	1.3750%	EURIBOR 3M	0.37470	0.0457%	0.00
CBSWAPBMR	7/5/41	GBP	6,398,014,543	Nationwide Building Society	GBP 3M LIBOR	1.6000%	1.8765%	Mortgage Basis	2.04241	2.2924%	(2,187,126.57)
CBSWAPFXD	7/5/41	GBP	10,100,079,649	Nationwide Building Society	GBP 3M LIBOR	1.3000%	1.5765%	Mortgage Basis	2.42508	2.6751%	(9,119,790.83)
CBSWAPSMR	7/5/41	GBP	1,279,462,801	Nationwide Building Society	GBP 3M LIBOR	3.0000%	3.2765%	Mortgage Basis	3.53960	3.7896%	(539,582.76)
CBSWAPTRAC	7/5/41	GBP	0	Nationwide Building Society	GBP 3M LIBOR	1.5000%	1.7765%	Mortgage Basis	1.45742	1.7074%	0.00

^Payments made during the previous Payment Period

Collateral Received

Counterparty	Counterparty Rating (S&P, Moody's, Fitch)		Required Rating (Initial Rating Event: S&P, Moody's, Fitch)		Breached (Y/N)	Breach Remedy (if applicable)	Cash Collateral	Collateral Posting (£) Equivalent
	Short-term	Long-term	Short-term	Long-term				
BNP Paribas	A-1/P-1/F1	A/Aa3/A+	A-1+/P-1/F1	- /A2/A+	Y	Collateral Posting	Y	301,112,190
HSBC Bank PLC	A-1+/P-1/F1+	AA-/Aa3/AA-	A-1+/P-1/F1	- /A2/A+	N		Y	444,190,132
ING Bank N.V.	A-1/P-1/F1	A/Aa3/A+	- / - / -	- / - / -	N		N	0
National Australia Bank Limited	A-1+/P-1/F1+	AA-/Aa3/AA-	A-1/ - /F1	A/A3/A	N		Y	296,742,872
Wells Fargo NA	A-1+/P-1/F1+	AA-/Aa1/AA-	A-1/P-1/F1	- /A1/A+	N		Y	269,806,691
								1,311,851,885

Data reported as "to date" throughout this report refers to the period since 31/05/ 2011.

Arrears	Nationwide identifies a loan as being in arrears where an amount equal to or greater than a full month's contractual payment is past its due date. Arrears includes fees and insurance premiums that are included in the arrears balance on which interest is charged. Months in Arrears is a simple multiplier of Arrears balance /normal instalment. If the Months in Arrears is less than one, zero is reported. Nationwide recognise that arrears are typically caused by temporary changes in customer circumstances, and therefore offer a range of forbearance and account management options to customers. Options include temporary conversion to interest only, term extension and arrears capitalisation. All account management/forbearance options are low in materiality. Properties in possession are repurchased from the Covered Bond programme.
Arrears - weighted average	Accounts not in arrears are excluded from the weighted average table on page 3.
Arrears - capitalisation	Nationwide recognise that arrears are typically caused by temporary changes in customer circumstances, and therefore offer a range of forbearance and account management options to customers. Options include temporary conversion to interest only, term extension and arrears capitalisation.
Constant Payment Rates	The total CPR reported on a monthly/3 month average and annualised basis being the aggregated value of Natural and Technical CPR .
Constant Payment Rates (CPR) - Natural	Natural CPRs reported reflect the aggregate of scheduled and unscheduled repayments of principal.
Constant Payment Rates (CPR) - Technical	Technical CPRs reported reflect loans repurchased from the trust
Geographical Distribution	Mapped to Nationwide's internally derived geographic regions which may differ to the Nomenclature of Units for Territorial Statistics (NUTS) regions used in other reporting.
Indexed	Indexation is applied quarterly on a regional basis to property valuations each January, April, July, October.
Loan to Value ratios at origination	LTV at origination excludes any fees added at the time of origination .
Mortgage Account	A mortgage account consists of one or more underlying loans all secured with equal priority by a first charge on the same property and thereby forming a single mortgage account .
Mortgage Collections	The aggregate amount of scheduled and unscheduled principal and interest collected during the reporting period.
Principal and Revenue Receipts	The covered bonds issued are a liability of Nationwide Building Society. The Principal and Revenue Receipts and Ledgers information shows the resources available to support the guarantee to bondholders in the event that Nationwide Building Society is unable to meet its obligations to them.
Product groups	Product groups are reported at an individual loan level (please refer to the definition of ' Mortgage Account' above).
Repayment Terms	Repayment terms are reported at an individual loan level (please refer to the definition of ' Mortgage Account' above).
Repurchases	Repurchases include all loans in possession. Repurchases to date includes all loans repurchased from and including 31 May 2011.
Standard Variable Rates	Nationwide operates two Standard Variable Mortgage Rates . The Base Mortgage Rate is capped at the Bank of England Base Rate plus 200 basis points. The Standard Mortgage Rate is not subject to a cap.
Substitutions	Prior to 31 December 2012 substitutions included further advances granted in the reporting period on mortgage accounts that were already within the Pool.
True Balance	Aggregated Outstanding Balances reported refer to the total outstanding balance (" True Balance") under each mortgage loan. True Balance is the aggregate of: (a) the original principal amount advanced and any further amount advanced, (b) the amount of any re-draw made under any flexible loan, (c) any interest, fees or charges which has been capitalised and (d) any other amount (including accrued interest and arrears of interest) which is due or accrued (whether or not due) and which has not been paid and has not been capitalised.

Covered Bond Label

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The Covered Bond Label is a quality Label which responds to a market-wide request for improved standards and increased transparency in the European covered bond market.

The Label:

•Establishes a clear perimeter for the asset class and highlights the core standards and quality of covered bonds;
•Increases transparency;
•Improves access to information for investors, regulators and other market participants;
•Has the additional objective of improving liquidity in covered bonds;
•Positions the covered bond asset class with respect to the upcoming regulatory challenges (CRD IV, Solvency II, redesign of ECB repo rules, etc.).

The Label is based on the Covered Bond Label Convention, which defines the core characteristics required for a covered bond programme to qualify for the Label. This definition of the required characteristics is complemented by a transparency tool developed at national level based on the "Guidelines for National Transparency Templates".

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