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Administration

Name of issuer	Abbey National Treasury Services plc
Name of RCB programme	Abbey National Treasury Services plc €35bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Marta González Deprit, Medium Term Funding, mtf@santander.co.uk
Date of form submission	23 May 2016
Start Date of reporting period	01 April 2016 (Calculation Period Start Date 01 April 2016 inclusive)
End Date of reporting report ⁽¹⁾	01 May 2016 (Calculation Period Start Date 01 May 2016 exclusive)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/SantanderUK

Counterparties, Ratings

LLP receive rate/margin LLP pay rate/margin⁽⁴⁾ Collateral posting amount(s) (GBP)

	Counterparty/ies	Fitch	Fitch		Moody's		S&P	
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	
Covered bonds		-	AAA	-	Aaa	na	AAA	
Issuer ⁽²⁾	Abbey National Treasury Services plc	na	A/F1	na	A1 / P-1	na	A / A-1	
Seller(s)	Santander UK plc	na	A/F1	na	A1 / P-1	na	A / A-1	
Account bank	Santander UK plc	<a <f1<="" td=""><td>A/F1</td><td>-/<p-1< td=""><td>A1 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<></td>	A/F1	-/ <p-1< td=""><td>A1 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	A1 / P-1	- / <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1	
Stand-by account bank	None	na	na	na	na	na	na	
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A/F1</td><td><baa3 -<="" td=""><td>A1 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A/F1	<baa3 -<="" td=""><td>A1 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	A1 / P-1	<bbb- -<="" td=""><td>A / A-1</td></bbb->	A / A-1	
Stand-by servicer(s)	None	na	na	na	na	na	na	
Swap provider(s) on cover pool	Abbey National Treasury Services plc	<a <f1<sup="">(2)	A/F1	<a2 <p-1<sup="">(2)</a2>	A1 / P-1	<a <a-1<sup="">(5)	A / A-1	
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na	
Swap notional amount(s) (GBP) ⁽³⁾	£ 23,824,026,073							
Swap notional maturity/ies	na							

Currency swap provider for Series 3 (EUR)	Barcl	ays Bank PLC
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies	1	2-Apr-21
LLP receive rate/margin		4.250%
LLP pay rate/margin	Libo	r +0.0487%
Collateral posting amount(s) (EUR)	€	206,242,204
Fitch Current Rating		A/F1
Moody's Current Rating		A2 / P-1
S&P Current Rating		A- / A-2

Currency swap provider for Series 3 (EUR) Royal Bank of Sc		
Swap notional amount(s) (EUR) €		
Swap notional maturity/ies	12-Apr-21	
LLP receive rate/margin	4.250%	
LLP pay rate/margin	Libor +0.0487%	
Collateral posting amount(s) (EUR)	€ 201,4	10,470
Fitch Current Rating	BBB+ / F2	
Moody's Current Rating	A3 / P-2	
S&P Current Rating BBB+ / A		

Currency swap provider for Series 3 (EUR)	BNP Paribas
Swap notional amount(s) (EUR)	€ 500,000,0
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.250%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 160,411,9
Fitch Current Rating	A+ / F1
Moody's Current Rating	A1 / P-1
S&P Current Rating	A+ / A-1

Currency swap provider for Series 59 (EUR)	National Australia Bank
Swap notional amount(s) (EUR)	€ 500,000,00
Swap notional maturity/ies	18-Sep-19
LLP receive rate/margin	0.375%
LLP pay rate/margin	Libor +0.4275%
Collateral posting amount(s) (EUR)	€
Fitch Current Rating	AA- / F1+
Moody's Current Rating	Aa2 / P-1
S&P Current Rating	AA- / A- 1+

Currency swap provider for Series 60 (EUR)	National Australia Bank		
Swap notional amount(s) (EUR)	€ 500,00	00,000	
Swap notional maturity/ies	18-Sep-24		
LLP receive rate/margin	1.25%		
LLP pay rate/margin	Libor +0.5450%		
Collateral posting amount(s) (EUR)	€	-	
Fitch Current Rating	AA- / F1+		
Moody's Current Rating	Aa2 / P-1		
S&P Current Rating	AA- / A- 1+		

Currency swap provider for Series 61 (EUR)	Natixis
Swap notional amount(s) (EUR)	€ 1,000,000,00
Swap notional maturity/ies	21-Apr-22
LLP receive rate/margin	0.25%
LLP pay rate/margin	Libor +0.5215%
Collateral posting amount(s) (EUR)	€ 78,440,00
Fitch Current Rating	A / F1
Moody's Current Rating	A2 / P-1
S&P Current Rating	A / A-1

⁽¹⁾ On 23rd June 2015 the Master Definitions and Construction Agreement definitions of 'Calculation Date' and 'Calculation Period' were amended.

⁽⁴⁾ LLP receive/pay margins are an average across all interest rate swaps (9) For triggers relating to the swap providers on the cover pool the rating trigger disclosed is the next trigger point - there may be subsequent triggers and these are detailed in the relevant swap agreement. For triggers relating to the covered bond swaps, see table "Programme Triggers"



Accounts, Ledgers

Accounts, Leagers	Value as at 03-05-16		Value as at 01-04-16	L
		orting period	for the reporting period	Target Value
Revenue receipts (please disclose all parts of waterfall)	101 010 107	g p		
Revenue Receipts (on the Loans)	£	66.862.829	£ 67.241.280	na
Other net income (including interest on bank accounts)	£	1,640,333	£ 1,642,221	na
Excess amount released from Reserve Fund	£	1,760,068	£ -	na
Premia received from outgoing Swap Provider	£		£ -	na
Amounts receivable under interest rate swap	£		£ -	na
Available Revenue Receipts	£	70,263,229	£ 68,883,501	na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	2,550,136	£ 2,458,491	na
Amounts due under interest rate swap	£	20,440,724	£ 18,773,949	na
Amounts due under cover bond swaps	£	25,649,418	£ 25,872,940	na
Amounts due under Intercompany Loan	£	2,989,363	£ 2,898,508	na
Amounts added to Reserve Fund	£		£ 6,738,329	na
Deferred Consideration	£	18,633,589	£ 12,141,284	na
Members' profit	£		£ -	na
Total distributed	£	70,263,229	£ 68,883,501	na
Principal receipts (please disclose all parts of waterfall)				
Principal Receipts (on the Loans)	£	795,132,594	£ 687,947,863	na
Any other amount standing to credit Principal Ledger	£	2,687,947,863	£ 2,000,000,000	na
Cash Capital Contribution from Members	£		£ -	na
Termination payment received from a Swap Provider	£		£ -	na
Amounts released from Pre-Maturity Liquidity Ledger	£		£ -	na
Available Principal Receipts	£	3,483,080,457	£ 2,687,947,863	na
Credit to Pre-Maturity Liquidity Ledger	£		£ -	na
Purchase of New Loans	£		£ -	na
Deposit in GIC to satisfy ACT test	£		£ -	na
Repayment of Term Advance	£		£ -	na
Capital Distribution	£		£ -	na
Total distributed	£		£ -	na
Reserve ledger ⁽⁶⁾	£	157,401,210	£ 159,161,277	£ 157,401,210
Payments ledger ⁽⁶⁾	£	54,624,757	£ 34,063,926	£ 54,624,757
Principal ledger ⁽⁶⁾	£	3,483,080,457	£ 2,687,947,863	na
Revenue ledger ⁽⁶⁾	£		£ -	na
Pre-maturity liquidity ledger		na	na	na

Asset Coverage Test

⁽⁶⁾ Balance reported as at the Calculation Date post Revenue and Principal waterfalls.

The Payment Ledger includes funds to meet covered bond swaps, term advances and loan purchases during the next Calculation Period

aggregate outstanding principal balance of the loans in the cover pool

A(b) is calculated as the lovel of (i) the Current Detailed on the both, and (i) the indexed variation to loan interpretable of the Current Detailed Coars with LTV-57%.

A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with LTV-57%. 0.25 for defaulted loans, 0.4 for defaulted loans with LTV-57%, 0.25 for defaulted loans with LTV-57%.

ower of (a) & (b), v	where:		
(a) =	£	23,042,993,031.33	the Aggregate Adjusted Outstanding Principal Balance, and
(b) =	£	20,801,597,287.07	
			the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percenta
(a)	Aggraga	to Adjusted Outstanding D	Principal Balance shall be equal to:
(4)			Balance, which is the lower of:
	£		(1) Outstanding Principal Balance of each Loan; and
	£		(2) The Indexed Valuation of each Loan multiplied by M
	-	where M =	(-,
		0.75	for non-arrears loans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus		
	(ii) the aggre	egate sum of the following	deemed reductions to the Aggregate Adjusted Outstanding Principal Balance:
	£		(1) Deemed reductions for breach of representation and warranty
	£		(2) Deemed reduction for other breach by Seller / Servicer
	£	23,042,993,031.33	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggrega	te Arrears Adjusted Outsta	anding Principal Balance shall be equal to:
			I Balance, which is the lower of:
	£		(1) Outstanding Principal Balance of each Loan; and
	£	23,299,280,115,45	(2) The Indexed Valuation of each Loan multiplied by N
		where N =	,,
		1.00	for non-arrears loans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus		
	(ii) the aggre	egate sum of the following	deemed reductions to the Aggregate Adjusted Outstanding Principal Balance:
	£		(1) Deemed reductions for breach of representation and warranty
	£		(2) Deemed reduction for other breach by Seller / Servicer
	£		Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage

⁽⁷⁾ The Supplemental Liquidity Reserve is calculated the greater of 5% multiplied by the Adjusted Aggregate Loan Amount without taking into account factor "U" and 5% multiplied by the sterling equivalent of the outstanding covered bonds.

⁽ii) This discount is set to zero while ever the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and A/F1 by Fitch and thereafter equals 100% of cleared credit balances with respect to Flexible Plus offset accounts

⁽⁹⁾ This discount is set to zero for so long as the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and A/F1 by Fitch and thereafter equals 0.85% of the

⁽¹⁰⁾ A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans,



Programme-Level Characteristics - as at 30-04-16

Programme currency	Euro
Programme size	EUR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at swap FX rate)	£ 18,965,823,866
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 18,361,293,317
Cover pool balance (GBP)	£ 23,347,470,012
GIC account balance (GBP) ⁽¹¹⁾	£ 3,695,106,423
Any additional collateral (please specify)	£ -
Any additional collateral (GBP)	£ -
Aggregate balance of off-set mortgages (GBP)	£ 4,473,886,501
Aggregate deposits attaching to the cover pool (GBP)	£ 1,286,731,204
Aggregate deposits attaching specifically to the off-set mortgages	£ 472,876,438
Nominal level of overcollateralisation (GBP) ⁽¹²⁾	£ 7,864,726,603
Nominal level of overcollateralisation (%) ⁽¹²⁾	41.47%
Number of loans in cover pool	211,232
Average loan balance (GBP)	£ 110,530
Weighted average non-indexed LTV (%) (13)	60.37%
Weighted average indexed LTV (%) (13)	49.31%
Weighted average seasoning (months) (13)	71.67
Weighted average remaining term (months) (13)	199.86
Weighted average interest rate (%) (13)	3.28%
Standard Variable Rate(s) (%)	4.74%
Constant Pre-Payment Rate (%, current month) (14)	2.92%
Constant Pre-Payment Rate (%, quarterly average) (14)	2.88%
Principal Payment Rate (%, current month) (14)	3.29%
Principal Payment Rate (%, quarterly average) (14)	3.10%
Constant Default Rate (%, current month)	na
Constant Default Rate (%, quarterly average)(15)	na
Fitch Discontinuity Cap (%)(16)	4 (moderate risk)
Moody's Timely Payment Indicator ⁽¹⁷⁾	Probable
Moody's Collateral Score (%)(17)	5.00%

(11) Balance reported as at the Calculation Date post Revenue and Principal waterfalls

(17) Source: Moody's performance report dated March 2015

(19) Data is presented on an account level basis

Mortgage collections

Mortgage collections (scheduled - interest)	£	66,590,157
Mortgage collections (scheduled - principal)	£	89,694,891
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	705 437 703

Loan Redemptions & Replenishments Since Previous Reporting Date

Loan Redemptions & Replenishments Since Frevious Reporting L				
	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,766	1.3%	£ 394,292,847	1.7%
Loans bought back by seller(s) ⁽¹⁸⁾	2,988	1.4%	£ 400,839,747	1.7%
of which are non-performing loans	109	0.1%	£ 11,893,834	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%
of which have had a further advance or product switch	2,879	1.4%	£ 388,945,913	1.7%
Loans sold into the cover pool	0	0.0%	6	0.0%

Stratification tables are all as of 30-04-2016(19)

Product Rate Type and Reversionary Profiles					Weighted average					
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	Remaining teaser period (months)	Current margin ⁽²⁰⁾	Reversionary margin	Initial rate	
Fixed at origination, reverting to SVR	73,745	34.91%	9,563,663,849	40.96%	3.20%	23.3	3.20%	0.00%	3.64%	
Fixed at origination, reverting to Libor	0	0.00%	0	0.00%	0.00%	0.0	0.00%	0.00%	0.00%	
Fixed at origination, reverting to tracker	1	0.00%	9,006	0.00%	4.25%	4.0	4.25%	3.74%	4.25%	
Fixed for life	576	0.27%	22,015,057	0.09%	3.93%	0.0	3.93%	3.93%	3.93%	
Tracker at origination, reverting to SVR	2,313	1.10%	416,166,116	1.78%	2.00%	9.7	1.50%	0.00%	2.73%	
Tracker at origination, reverting to Libor	0	0.00%	0	0.00%	0.00%	0.0	0.00%	0.00%	0.00%	
Tracker for life	49,522	23.44%	5,679,162,655	24.32%	1.55%	0.0	1.05%	1.05%	4.57%	
SVR, including discount to SVR	85,075	40.28%	7,666,453,328	32.84%	4.74%	0.1	0.24%	0.22%	5.05%	
Libor	0	0.00%	0	0.00%	0.00%		0.00%	0.00%	0.00%	
Total	211,232	100.00%	23,347,470,012	100.00%	3.28%		1.67%			

The nominal level of over collateralisation test includes the principal ledger held within GIC account as at the calculation date

⁽¹⁴⁾ As of the Feb 2014 the calculation for CPR quarterly average (%) and PPR quarterly average (%) has been amended to the average of the three most recent monthly CPR / PPR. This change aligns reporting between all Santander UK secured funding structures

^{***} As of the Feb 2019 the Cattlement for A Country to Country (F) = 1... **

(16) The Constant Default Rate is not applicable to revolving programmes

(16) Source: Fitch press release "Fitch Affirms Abbey's Covered Bonds at 'AAA', Outlook Stable, Following Programme Update' dated November 2013

⁽¹⁸⁾ Loans bought back by seller : The amount reported is as at the date the loan was bought back

⁽²⁰⁾ Margins are reported based on the index rate, therefore fixed are reported at the fixed rate, trackers are reported over BBR (0.5%) and variable over SVR (4.74%)



Stratifications

Arrears breakdown ⁽²¹⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	205,230	97.16%	22,739,999,518	97.40%
0-1 month in arrears	4,641	2.20%	463,654,640	1.99%
1-2 months in arrears	1,010	0.48%	104,653,531	0.45%
2-3 months in arrears	341	0.16%	37,732,520	0.16%
3-6 months in arrears	10	0.00%	1,429,803	0.01%
6-12 months in arrears	0	0.00%	0	0.00%
12+ months in arrears	0	0.00%	0	0.00%
Total	211,232	100.00%	23,347,470,012	100.00%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	101,251	47.93%	£ 6,722,824,589	28.79%
50-55%	13,280	6.29%	£ 1,682,189,158	7.21%
55-60%	13,746	6.51%	£ 1,843,130,668	7.89%
60-65%	15,030	7.12%	£ 2,135,353,713	9.15%
65-70%	15,112	7.15%	£ 2,377,609,744	10.18%
70-75%	15,567	7.37%	£ 2,576,958,181	11.04%
75-80%	14,543	6.88%	£ 2,329,789,829	9.98%
80-85%	11,580	5.48%	£ 1,865,133,821	7.99%
85-90%	7,797	3.69%	£ 1,250,237,151	5.35%
90-95%	2,063	0.98%		1.57%
95-100%	756	0.36%	£ 110,811,613	0.47%
100-105%	120	0.06%	£ 19,152,661	0.08%
105-110%	77	0.04%	£ 14,580,638	0.06%
110-125%	135	0.06%	£ 23,159,187	0.10%
125%+	150	0.07%	£ 27,652,869	0.12%
Unknown	25	0.01%	£ 1,312,416	0.01%
Total	211,232	100.00%	£ 23,347,470,012	100.00%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	135,375	64.09%	£ 11,097,877,291	47.53%
50-55%	17,235	8.16%	£ 2,599,698,002	11.13%
55-60%	18,149	8.59%	£ 2,880,530,410	12.34%
60-65%	15,342	7.26%	£ 2,458,744,400	10.53%
65-70%	10,837	5.13%	£ 1,772,431,981	7.59%
70-75%	7,530	3.56%		5.74%
75-80%	4,645	2.20%	£ 837,640,859	3.59%
80-85%	1,909	0.90%	£ 326,654,419	1.40%
85-90%	180	0.09%	£ 29,905,251	0.13%
90-95%	14	0.01%	£ 2,017,753	0.01%
95-100%	6	0.00%	£ 932,437	0.00%
100-105%	2	0.00%	£ 412,016	0.00%
105-110%	3	0.00%	£ 527,071	0.00%
110-125%	1	0.00%	£ 148,633	0.00%
125%+	0	0.00%	£ -	0.00%
Unknown	4	0.00%		
Total	211,232	100.00%	£ 23,347,470,012	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	5,994	2.84%	£ 11,800,367	0.05%
5,000-10,000	5,060	2.40%	£ 38,007,642	0.16%
10,000-25,000	16,615	7.87%	£ 294,596,094	1.26%
25,000-50,000	30,232	14.31%	£ 1,141,995,708	4.89%
50,000-75,000	31,712	15.01%	£ 1,977,239,552	8.47%
75,000-100,000	29,348	13.89%	£ 2,561,666,068	10.97%
100,000-150,000	42,575	20.16%	£ 5,226,325,559	22.38%
150,000-200,000	22,817	10.80%	£ 3,922,803,526	16.80%
200,000-250,000	11,428	5.41%		10.86%
250,000-300,000	6,009	2.84%	£ 1,635,101,429	7.00%
300,000-350,000	3,369	1.59%	£ 1,084,944,152	4.65%
350,000-400,000	1,973			3.15%
400,000-450,000	1,320	0.62%	£ 558,751,641	2.39%
450,000-500,000	926	0.44%	£ 438,717,637	1.88%
500,000-600,000	921	0.44%	£ 498,776,364	2.14%
600,000-700,000	437	0.21%	£ 280,558,073	1.20%
700,000-800,000	249	0.12%	£ 185,640,803	0.80%
800,000-900,000	154	0.07%	£ 130,377,000	0.56%
900,000-1,000,000	93	0.04%	£ 88,575,744	0.38%
1,000,000 +	0	0.00%	£ -	0.00%
Total	211,232	100.00%	£ 23,347,470,012	100.00%

(21) The Arrears breakdown table excludes accounts in possession.



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7,415	3.51%	£ 773,682,930	3.31%
East Midlands	12,465	5.90%	£ 1,126,782,338	4.83%
London	28,420	13.45%	£ 4,818,982,756	20.64%
North	8,258	3.91%		2.67%
North West	22,022	10.43%	£ 1,822,671,050	7.81%
Northern Ireland	13,236	6.27%	£ 974,147,810	4.17%
South East	50,008	23.67%	£ 6,895,346,099	29.53%
South West	17,536	8.30%	£ 1,964,860,334	8.42%
Scotland	15,867	7.51%	£ 1,255,259,877	5.38%
Wales	9,372	4.44%	£ 744,531,689	3.19%
West Midlands	12,958	6.13%	£ 1,213,844,334	5.20%
Yorkshire and Humberside	13,675	6.47%	£ 1,133,621,492	4.86%
Grand Total	211,232	100.0%	£ 23,347,470,012	100.0%
				*

Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	127,330	60.28%	£ 11,897,471,495	50.96%
Part-and-part	13,214	6.26%	£ 1,921,532,748	8.23%
Interest-only	36,729	17.39%	£ 5,054,830,483	21.65%
Offset	33,959	16.08%	£ 4,473,635,287	19.16%
Total	211,232	100.0%	£ 23,347,470,012	100.0%

Seasoning ⁽²²⁾	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	6,593	3.12%	£ 1,154,847,355	4.95%
12-24 months	20,343	9.63%	£ 3,221,338,915	13.80%
24-36 months	25,020	11.84%	£ 3,297,574,271	14.12%
36-48 months	13,498	6.39%	£ 1,483,567,354	6.35%
48-60 months	10,220	4.84%	£ 1,105,050,887	4.73%
60-72 months	11,497	5.44%	£ 1,216,013,974	5.21%
72-84 months	15,963	7.56%	£ 1,566,935,777	6.71%
84-96 months	24,239	11.48%	£ 2,977,069,636	12.75%
96-108 months	21,551	10.20%	£ 2,708,834,918	11.60%
108-120 months	13,259	6.28%	£ 1,377,623,048	5.90%
120-150 months	29,845	14.13%	£ 2,221,009,204	9.51%
150-180 months	17,217	8.15%	£ 923,327,905	3.95%
180+ months	1,987	0.94%	£ 94,276,768	0.40%
Total	211,232	100.00%	£ 23,347,470,012	100.00%

Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	74,322	35.19%	£ 9,585,687,912	41.06%
SVR	84,731	40.11%	£ 7,654,828,224	32.79%
Tracker	51,835	24.54%	£ 6,095,328,772	26.11%
Discount SVR or Unknown	344	0.16%	£ 11,625,104	0.05%
Total	211,232	100.00%	£ 23,347,470,012	100.00%

Loan purpose type	Number	% of total number		Amount (GBP)	% of total amount
Owner-occupied	210,790	99.79%	£	23,297,942,543	99.79%
Buy-to-let	0	0.00%	£		0.00%
Second home	442	0.21%		49,527,469	0.21%
Total	211,232	100.00%	£	23,347,470,012	100.00%

Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	134,822	63.83%	£ 15,045,173,545	64.44%
Fast-track	76,410	36.17%	£ 8,302,296,467	35.56%
Self-certified	0	0.00%	£ -	0.00%
Total	211,232	100.00%	£ 23,347,470,012	100.00%

⁽²²⁾ Seasoning is the age of the loan at the report date in months based on the main mortgage completion date. Main mortgage completion date means the date the borrower first took out a loan on the secured property. The initial loan may have been repaid and replaced by subsequent lending under the same mortgage.



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	13,025	6.17%	£ 682,632,640	2.92%
30-60 months	15,374	7.28%	£ 883,729,628	3.79%
60-120 months	39,751	18.82%	£ 3,132,064,328	13.42%
120-180 months	51,241	24.26%	£ 5,445,112,809	
180-240 months	42,320	20.03%	£ 5,621,383,423	24.08%
240-300 months	26,375	12.49%	£ 4,078,994,072	17.47%
300-360 months	15,214	7.20%	£ 2,234,883,915	9.57%
360+ months	7,932	3.76%	£ 1,268,669,197	5.43%
Total	211,232	100.00%	£ 23,347,470,012	100.00%

Employment status ⁽²³⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	121,301	57.43%	£ 13,794,885,862	59.09%
Self-employed	33,198	15.72%	£ 4,854,640,192	20.79%
Unemployed	43	0.02%	£ 2,035,585	0.01%
Retired	4,289	2.03%	£ 259,987,020	1.11%
Guarantor	0	0.00%	£ -	0.00%
Other ⁽²⁴⁾	52,401	24.81%	£ 4,435,921,353	19.00%
Total	211,232	100.00%	£ 23,347,470,012	100.00%

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

Series	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 11	Series 11 Tap 1	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19
Issue date	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000
Amount outstanding	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000
FX swap rate (rate:£1)	1.429	1.162	1.197	1.201	1.083	1.190	1.174	1.200	1.252	1.160	1.160
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Hard
Scheduled final maturity date	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	05-Oct-17	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30
Legal final maturity date	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30
ISIN	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0546057570	XS0546057570	XS0546057570	na	na
Stock exchange listing	London	London	London	London	London	London	London	London	London	na	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 18 Nov	Annually - 18 Nov
Coupon (rate if fixed, margin and reference rate if floating)	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	3.625%	3.625%	4.125%	4.250%
Margin payable under extended maturity period (%)	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +0.65%	1M Euribor +0.65%	1M Euribor +1.40%	1M Euribor +1.40%	1M Euribor +1.40%	na	na
Swap counterparty/ies	Barclays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,049,415,000	215,125,000	208,875,000	499,536,000	1,616,125,000	509,351,006	1,064,375,000	416,500,000	255,510,400	86,220,000	107,775,000
Swap notional maturity	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30
LLP receive rate/margin	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	3.625%	3.625%	4.125%	4.250%
LLP pay rate/margin	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	3M GBP Libor +0.7425%	3M GBP Libor +1.72%	3M GBP Libor +1.7253%	3M GBP Libor +2.15%	3M GBP Libor +1.7836%	3M GBP Libor +1.51%	3M GBP Libor +1.56%
Collateral posting amount(s) (EUR)	568,064,661	-	-	-	-	-	-	-	-		-

Series	Series 20	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23	Series 24	Series 25	Series 27	Series 27 Tap 1
Issue date	07-Dec-10	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	28-Feb-11	14-Apr-11	24-May-11	08-Sep-11	24-May-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	NOK	EUR	EUR	EUR	EUR	EUR	GBP	GBP	EUR	EUR	EUR
Amount at issuance	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000	1,000,000,000	312,500,000
Amount outstanding	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000	1,000,000,000	312,500,000
FX swap rate (rate:£1)	9.563	1.183	1.196	1.121	1.198	1.252	na	na	1.141	1.133	1.252
Maturity type (hard/soft-bullet/pass-through)	Soft	Hard	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Soft	Soft
Scheduled final maturity date	07-Dec-20	15-Jan-24	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	02-Mar-26	14-Apr-21	24-May-21	08-Sep-16	08-Sep-16
Legal final maturity date	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17
ISIN	XS0563569325	na	XS0582479522	XS0582479522	XS0582479522	XS0582479522	XS0596191360	XS0616897616	na	XS0674635288	XS0674635288
Stock exchange listing	London	na	London	London	London	London	London	London	na	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 7 Dec	Annually - 15 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 2 Mar	Annually - 14 Apr	Annually - 24 May	Annually - 8 Sep	Annually - 8 Sep
Coupon (rate if fixed, margin and reference rate if floating)	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	3.625%	3.625%
Margin payable under extended maturity period (%)	1M Libor +1.3%	na	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M GBL Libor +1.58%	1M GBL Libor +1.27%	na	1M Euribor +1.50%	1M Euribor +1.50%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	167,311,513	84,500,000	627,000,000	312,130,000	250,386,000	93,886,025	1,000,000,000	1,250,000,000	87,680,000	882,500,000	249,687,500
Swap notional maturity	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17
LLP receive rate/margin	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	3.625%	3.625%
LLP pay rate/margin	3M GBP Libor +1.47%	3M GBP Libor +1.68750%	3M GBP Libor +1.985%	3M GBP Libor +1.6325%	3M GBP Libor +1.7906%	3M GBP Libor +1.8075%	3M GBP Libor +1.7175%	3M GBP Libor +1.469%	3M GBP Libor +1.435%	3M GBP Libor +1.9925%	3M GBP Libor +1.6979%
Collateral posting amount(s) (EUR)	-	-	-	-	-	-	-		-	-	

⁽²³⁾ Employment status is as at completion date.
(24) This category includes historical accounts where data was not retained on the system.



Series	Series 28	Series 29	Series 30	Series 31	Series 32	Series 37	Series 41	Series 42	Series 43	Series 44	Series 45
Issue date	05-Dec-11	09-Dec-11	05-Jan-12	04-Jan-12	15-Feb-12	16-Feb-12	21-Mar-12	23-Mar-12	05-Apr-12	12-Apr-12	13-Apr-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	EUR	EUR	GBP	EUR	GBP	GBP	EUR	EUR
Amount at issuance	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000
Amount outstanding	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000
FX swap rate (rate:£1)	1.166	1.161	1.182	1.195	1.203	na	1.197	na	na	1.205	1.201
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard	Hard	Hard	Soft	Hard	Soft	Soft	Hard	Hard
Scheduled final maturity date	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-29	12-Mar-27	23-Mar-27	05-Apr-17	12-Apr-22	13-Apr-23
Legal final maturity date	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27	23-Mar-28	05-Apr-18	12-Apr-22	13-Apr-23
ISIN	na	na	na	na	na	XS0746621704	na	XS0761325009	XS0769914218	na	na
Stock exchange listing	na	na	na	na	na	London	na	London	London	na	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly	Quarterly	Annual	Annual
Coupon payment date	Annually - 21 Dec	Annually - 09 Dec	Annually - 05 Jan	Annually - 04 Jan	Annually - 06 Feb	Annually - 16 Feb	Annually - 12 Mar	23 Mar, Jun, Sep, Dec	05 Apr, Jul, Oct, Jan	Annually - 12 Apr	Annually - 13 Apr
Coupon (rate if fixed, margin and reference rate if floating)	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	4.000%	3M GBP Libor + 1.95%	3M GBP Libor + 1.70%	3.290%	3.420%
Margin payable under extended maturity period (%)	na	na	na na	na	na	1M GBP Libor +2.45%	na	1M GBP Libor + 2.00%	1M GBP Libor + 1.80%	3.230% na	na
	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS		na na	ANTS	ANTS
Swap counterparty/ies Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	na GBP	GBP	GBP	GBP
	45,436,900	86.100.000	25.380.000		73.172.000		39.254.400				
Swap notional amount				25,095,000		750,000,000		na	na	105,397,300	62,437,500
Swap notional maturity	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27	na	na	12-Apr-22	13-Apr-23
LLP receive rate/margin	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	4.000%	na	na	3.290%	3.420%
LLP pay rate/margin	3M GBP Libor +1.90%	3M GBP Libor +1.80%	3M GBP Libor +1.78%	3M GBP Libor +1.8125%	3M GBP Libor +2.00%	3M GBP Libor +2.4567%	3M GBP Libor +1.745%	na	na	3M GBP Libor +1.44%	3M GBP Libor +1.45%
Collateral posting amount(s) (EUR)	•	•	-	•	-	-	-	na	na		•
Series	Series 46	Series 47	Series 48	Series 49	Series 50	Series 51	Series 52	Series 53	Series 54	Series 55	Series 56
Issue date	16-Apr-12	18-Apr-12	15-May-12	08-Jun-12	08-Jun-12	20-Jun-12	26-Jun-13	19-Jul-13	21-Aug-13	27-Aug-13	26-Nov-13
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	GBP	EUR	EUR	EUR	EUR
		50.000.000		35.000.000		76.000.000				50.000.000	
Amount at issuance	108,000,000		45,000,000		40,000,000		200,000,000	100,000,000	50,000,000		1,000,000,000
Amount outstanding	108,000,000	50,000,000	45,000,000	35,000,000	40,000,000	76,000,000	200,000,000	100,000,000	50,000,000	50,000,000	1,000,000,000
FX swap rate (rate:£1)	1.201	1.200	1.245	1.247	1.247	1.236	na	1.158	1.160	1.168	1.191
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard	Hard	Hard	Hard	Soft	Hard	Soft	Soft	Soft
Scheduled final maturity date	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	26-Jun-18	18-Jul-25	21-Aug-25	27-Aug-25	26-Nov-20
Legal final maturity date	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	26-Jun-19	18-Jul-25	21-Aug-26	27-Aug-26	26-Nov-21
ISIN	na	na	na	na	na	na	XS0947575840	na	XS0962577168	XS0963398796	XS0997328066
Stock exchange listing	na	na	na	na	na	na	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 16 Apr	Annually - 18 Apr	Annually - 15 May	Annually - 8 Jun	Annually - 8 Jun	Annually - 20 Jun	26 Sep, Dec, Mar, Jun	Annually - 18 July	Annually - 21 August	Annually - 27 August	Annually - 26 November
Coupon (rate if fixed, margin and reference rate if floating)	3.750%	3.750%	3.500%	3.340%	3.363%	2.950%	3M GBP Libor + 0.3%	2.333%	2.5000%	1.5200%	1.625%
Margin payable under extended maturity period (%)	na	na	na	na	na	na	1M GBP Libor + 0.6%	na	na	na	na
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	89,910,000		36.148.500	00.070.000	32,080,000			86,350,000	43,085,000		839.600.000
Swap notional maturity		41.670.000		28.070.000		61.476.400				42.795.000	
				28,070,000 08-Jun-28			na na			42,795,000 27-Aug-25	
LLP receive rate/margin	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	na	18-Jul-25	21-Aug-25	27-Aug-25	26-Nov-20
LLP receive rate/margin	16-Apr-30 3.750%	18-Apr-28 3.750%	15-May-27 3.500%	08-Jun-28 3.340%	08-Jun-29 3.363%	20-Jun-24 2.950%	na na	18-Jul-25 2.333%	21-Aug-25 2.5000%	27-Aug-25 1.5200%	26-Nov-20 1.625%
LLP pay rate/margin	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	na na na	18-Jul-25	21-Aug-25	27-Aug-25	26-Nov-20
LLP pay rate/margin Collateral posting amount(s) (EUR)	16-Apr-30 3.750%	18-Apr-28 3.750%	15-May-27 3.500%	08-Jun-28 3.340%	08-Jun-29 3.363%	20-Jun-24 2.950%	na na na na	18-Jul-25 2.333%	21-Aug-25 2.5000%	27-Aug-25 1.5200%	26-Nov-20 1.625%
LLP pay rate/margin	16-Apr-30 3.750%	18-Apr-28 3.750%	15-May-27 3.500%	08-Jun-28 3.340%	08-Jun-29 3.363% 3M GBP Libor +1.55%	20-Jun-24 2.950%	na na na	18-Jul-25 2.333%	21-Aug-25 2.5000%	27-Aug-25 1.5200%	26-Nov-20 1.625%
LLP pay rate/margin Collateral posting amount(s) (EUR)	16-Apr-30 3.750% 3M GBP Libor +1.38%	18-Apr-28 3.750% 3M GBP Libor +1.35%	15-May-27 3.500% 3M GBP Libor +1.48%	08-Jun-28 3.340% 3M GBP Libor +1.55% - Series 59	08-Jun-29 3.363% 3M GBP Libor +1.55%	20-Jun-24 2.950% 3M GBP Libor +1.49%	na na na na	18-Jul-25 2.333% 3M GBP Libor +0.44% -	21-Aug-25 2.5000% 3M GBP Libor +0.46% -	27-Aug-25 1.5200% 3M GBP Libor +0.44% -	26-Nov-20 1.625% 3M GBP Libor +0.4995%
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date	16-Apr-30 3.750% 3M GBP Libor +1.38% - Series 57	18-Apr-28 3.750% 3M GBP Libor +1.35% • Series 58	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1	08-Jun-28 3.340% 3M GBP Libor +1.55% -	08-Jun-29 3.363% 3M GBP Libor +1.55%	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60	na na na na Series 61	18-Jul-25 2.333% 3M GBP Libor +0.44% - Series 62	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1	27-Aug-25 1.5200% 3M GBP Libor +0.44% - Series 62 Tap 2	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS)	16-Apr-30 3.750% 3M GBP Libor +1.38% - - Series 57 02-Dec-13	18-Apr-28 3.750% 3M GBP Libor +1.35% - Series 58 20-Jan-14	15-May-27 3.500% 3M GBP Libor +1.48% - Series 58 Tap 1 28-Oct-14	08-Jun-28 3.340% 3M GBP Libor +1.55% - - Series 59 18-Sep-1	08-Jun-29 3.363% 3M GBP Libor +1.55% - - 0 4 4AA / -	20-Jun-24 2.950% 3M GBP Libor +1.49% 	na na na na Series 61 21-Apr-15	18-Jul-25 2.333% 3M GBP Libor +0.44% - Series 62 29-May-15	21-Aug-25 2.5000% 3M GBP Libor +0.46%	27-Aug-25 1.5200% 3M GBP Libor +0.44% - Series 62 Tap 2 18-Dec-15	26-Nov-20 1.625% 3M GBP Libor +0.4995% - Series 63 09-Feb-16
ILP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	16-Apr-30 3.750% 3M GBP Libor +1.38% - - Series 57 02-Dec-13 Aaa / AAA / AAA / -	18-Apr-28 3.750% 3M GBP Libor +1.35% 	15-May-27 3.500% 3M GBP Libor +1.48% - Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / -	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-1- Aaa / AAA / AA Aaa / AAA / AAA	08-Jun-29 3.363% 3M GBP Libor +1.55% - - 0 4 4AA / -	20-Jun-24 2.950% 3M GBP Libor +1.49% - - Series 60 18-Sep-14 Aaa / AAA / AAA / -	na na na na Series 61 21-Apr-15 Aaa / AAA / AAA / -	18-Jul-25 2.333% 3M GBP Libor +0.44% - Series 62 29-May-15 Aaa / AAA / AAA / -	21-Aug-25 2.5000% 3M GBP Libor +0.46% - Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / -	27-Aug-25 1.5200% 3M GBP Libor +0.44% - Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / -	26-Nov-20 1.625% 3M GBP Libor +0.4995% - Series 63 09-Feb-16 Aaa / AAA / AAA / -
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	16-Apr-30 3.750% 3M GBP Libor +1.38% Series 57 02-Deb-13 Aaa / AAA / AAA / EUR	18-Apr-28 3.750% 3M GBP Libor +1.35% 	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / AAA / AAA / AAA / GBP	08-Jun-28 3.340% 3M GBP Lbor +1.55% Series 59 18-Sep-14 Aaa / AAA / AV Aaa / AAA / AV	08-Jun-29 3.363% 3M GBP Libor +1.55% 3M GBP Libor +1.55%	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na na na na Series 61 21-Apr-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	18-Jul-25 2.333% 3M GBP Libor +0.44% Series 62 29-May-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	21-Aug-25 2.5000% 3M GBP Llbor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - Aa / AAA / AAA / -
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	16-Apr.30 3.750% 3M GBP Libor +1.38% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80,000,000	18-Apr-28 3.750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - GBP 750,000,000	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / GBP 250,000,000	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-14 Aaa / AAA / A/ EUR 1,000,000,0	08-Jun-29 3.363% 3M GBP Libor +1.55% - - - - - - - - - - - - - - - - - -	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000	na n	18-Jul-25 2.333% 3M GBP Libor +0.44% Series 62 29-May-15 Aaa / AAA / AAA / - GBP 500,000,000	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - GBP 100,000,000	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 50.000,000	26-Nov-20 1.625% 3M GBP Libor +0.4995% • Series 63 09-Feb-16 Aaa / AAA / AAA / - EUR 1,000,000,000
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/IDBRS) Current rating (Moody's/S&P/Fitch/IDBRS) Denomination Amount at issuance Amount outstanding	16-Apr-30 3.750% 3M GBP Libor+1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80,000,000 80,000,000	18-Apr.28 3.750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / A GBP 750.000,000 750,000,000	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 250,000,000 250,000,000	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-1- Aaa / AAA / A/ Aaa / AAA / A/ EUR 1,000,000,0 1,000,000,0	08-Jun-29 3.363% 3M GBP Libor +1.55% - - - - - - - - - - - - - - - - - -	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000	na na na na Series 61 21-Apr-15 Aaa / AAA / AAA / - Aa / AAA / AAA / - EUR 1.000,000,000 1.000,000,000	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Aaa / AAA / AAA / Aa / ABA / GAA / GBP 500,000,000 500,000,000	21-Aug-25 2 5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 100,000,000 100,000,000	27-Aug-25 1.5200% 3M GBP Libor+0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / Aa/ AAA / AAA / GBP 50,000,000	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaar / AAA / AAA / - Aar / AAA / AAA / - EUR 1,000,000,000 1,000,000,000
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moodys/S&P/Fitch/DBRS) Current rating (Moodys/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1)	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80.000,000 80.000,000 1.198	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - GBP 250,000,000 250,000,000	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-14 Aaa / AAA / A/ EUR 1.000.000. 1.000.000.	08-Jun-29 3.363% 3M GBP Libor +1.55% - - - - - - - - - - - - - - - - - -	20-Jun-24 2 950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / -AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000	na n	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Ana / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na	21-Aug-25 2. 5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Ana / AAA / AAA / - Ana / AAA / AAA / - GBP 100,000,000 100,000,000	27-Aug-25 15200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000	26-Nov-20 1.625% 3M GBP Libor +0.4995% 3M GBP Libor +0.4995% 99-Feb-16 Asa / AAA / -AAA / - EUR 1.000,000,000 1.000,000,000 1.313
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moodys/S&P/Fitch/DBRS) Current rating (Moodys/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through)	16-Apr-30 3.750% 3M GBP Libor+1.38% Series 57 02-Dec-13 Aaa / AAA / AAA /- EUR 80,000,000 80,000,000 1.198 Soft	18-Apr-28 3.750% 3.750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750.000,000 750.000,000 na Soft	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AA/ -AA/ - Aaa / AA/ -AA/ - GBP 250,000,000 250,000,000 na Soft	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-1- Aaa / AAA / A/ EUR 1,000,000,0 1,000,000,0 1,257 Soft	08-Jun-29 3.363% 3M GBP Libor +1.55% 4 AA / - AAA / -	20-Jun-24 2.950% 3M GBP Libor+1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 500,000,000 500,000,000 1.257 Soft	na na na na na series 61 21-Apr.15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,386 Soft	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 500,000,000 na Soft	21-Aug-25 2 5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AA/ /AA/ - Aaa / AA/ /AAA/ - GBP 100,000,000 100,000,000 na Soft	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / GBP 50,000,000 50,000,000 na Soft	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - Aar / AAA / AAA / - EUR 1,000,000,000 1,313 Soft
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:E1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 1.198 Soft 20-Jun-18	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Ana / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-1- Aaa / AAA / A/ EUR 1.000.000.0 1.257 Soft 18-Sep-1- 88-Sep-1- 88-Sep-1-	08-Jun-29 3.363% 3M GBP Libor +1.55%	20-Jun-24 2 950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / -AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24	na n	18-Jul-25 2.333% 3M GBP Libor +0.44% Series 62 29-May-15 Ana / AAA / AAA / - ABB / BB	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Ana / AAA / AAA / - Ana / AAA / AAA / - GBP 100,000,000 100,000,000 na Soft 29-May-18	27-Aug-25 15200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa/ AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,313 Soft
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moodys/S&P/Fitch/DBRS) Current rating (Moodys/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through)	16-Apr-30 3,750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / EUR 80,000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-19	18-Apr-28 3,750% 3M GBP Libor +1,35% Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-17	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-17	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 58 18-Sep-1: Aaa / AAA / A/ EUR 1,000,000,0 1,257 Soft 18-Sep-1: 18-Sep-1:	08-Jun-29 3 363% 3M GBP Lbor +1.55% 0 4 4AA / - AA / -	20-Jun-24 2.950% 3M GBP Libor+1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-24	na na na na na series 61 21-Apr.15 Aaa / AAA / AAA / EUR 1.000,000.000 1.000,000.000 1.386 Soft 21-Apr.22 21-Apr.22	18-Jul-25 2.333% 3M GBP Libor +0.44% Series 62 29-May-15 Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 500,000,000 500,000,000 na Soft 29-May-18 29-May-18	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Noy-15 Aaa / AAA / AAA / GBP 100,000,000 100,000,000 na Soft 29-May-18 29-May-18	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50.000,000 50.000,000 na Soft 29-May-18 29-May-18	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / EUR 1.000,000,000 1.000,000,000 1.313 Soft 09-Aug-21 09-Aug-21
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dsc-13 Asa / AAA / AAA / - EUR 80.000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-19 XS0999345811	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000 750,000,000 aa Soft 20-Jan-17 20-Jan-18 XS1017654150	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174	08-Jun-28 3,340% 3M GBP Libor +1.55% Series 55 18-Sep-1 Aaa / AAA / A ELR 1,000,000,0 1,257 Soft 18-Sep-1 18-Sep-1 18-Sep-1 18-Sep-1 18-Sep-1 18-Sep-2 XS111565	08-Jun-29 3 363% 3M GBP Lbor +1.55% 0 4 4AA / - AA / -	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS111159685	na n	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 29-May-18 29-May-19 X51238066622 X51238066622	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 100,000,000 100,000,000 na Soft 29-May-18 29-May-19 XS1238066622	27-Aug-25 1,5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - AaB / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft 29-May-19 29-May-19 X1238066622	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Asa/ AAA /-AAA /- BLR 1,000,000,000 1,000,000,000 1,313 Soft 09-Aug-21 09-Aug-22 X51360443979
ILP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange listing	16-Apr-30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Asa / AAA / AAA / EUR 80.000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-19 XS0999345811 London	18-Apr.28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-18 XS1017654150 London	15-May-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-17 XS1128587174 London	08-Jun-28 3:340% 3M GBP Libor +1.55% Series 58 18-Sep-1- Aaa / AAA / /A EUR 1,000,000,0 1,000,000,0 1,257 Soft 18-Sep-15 18-Sep-15 18-Sep-15 2XS11115592 Londoo	08-Jun-29 3 363% 3M GBP Lbor +1.55% 0 4 4AA / - AA / -	20-Jun-24 2.950% 3M GBP Libor+1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559685 London	na na na na na na na series 61 21-Apr-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 000 1,000,000 000 1,386 Soft 21-Apr-22 21-Apr-23 X51220923996 London	18-Jul-25 2.333% 3M GBP Libor +0.44% Series 62 29-May-15 Aaa / AAA / AAA / ABA / AB	21-Aug-25 2. 5000% 3M GBP Lbor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 100.000.000 100.000.000 na Soft 29-May-18 29-May-18 XS1238066622 London	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft 29-May-18 29-May-18 X51238066622 London	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000,000 1.313 Soft 09-Aug-21 09-Aug-22 XS1360443979 London
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: £1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Asa / AAA / AAA / - EUR 80.000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-18 XS0999345811 London Quarterly	18-Apr.28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / Aa / AAA / AAA / GBP 750,000,000 750,000,000 aa Soft 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly	08-Jun-28 3,340% 3M GBP Libor +1.55% Series 55 18-Sept-1 Asa / AAA / AA Asa / AAA / AA Asa / AAA / AA 1,000,000,0 1,257 Soft 18-Sept-1 18-Sept-1 18-Sept-2 XS111555 London Annual	08-Jun-29 3.363% 3M GBP Libor +1.55% 4 4A/- 4A/- 900	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 X3111159685 London Annual	na na na na na na na series 61 21-Apr-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1,386 Soft 21-Apr-22 21-Apr-23 X51220923996 London Annual	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 29-May-19 29-May-19 X1239066622 London Quarterly	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa/ AAA/ AAA/ - Aaa/ AAA/ AAA/ - Aaa/ AAA/ AAA/ - GBP 100,000,000 100,000,000 na Soft 29-May-18 29-May-19 XS1239066622 London Quarterly	27-Aug-25 1,5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA /- GBP 50,000,000 50,000,000 na Soft 29-May-19 29-May-19 X1238066622 London Quarterly	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000 1.313 Soft 09-Aug-21 09-Aug-22 XS1360443979 London Annual
ILP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Asa / AAA / AAA / - EUR 80,000,000 80,000,000 11,198 Soft 20-Jun-18 20-Jun-19 XS0999345811 London Quarterly 20 Dec, Mar, Jun, Sep	18-Apr.28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-17 20-Jan-18 X\$1017654150 London Quarterly 20 Apr. Jul, Oct, Jan	15-May-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr. Jul, Oct, Jan	08-Jun-28 3:340% 3M GBP Libor +1.55% Series 58 18-Sep-1- Aaa / AAA / A/ EUR 1,000,000,0 1,000,000,0 1,005,000,000,0 1,055,000,000,000,000,000,000,000,000,00	08-Jun-29 3.363% 3M GBP Libor +1.55% 4 4A/- 4A/- 900	20-Jun-24 2 950% 3M GBP Libor+1.49% Series 60 18-Sep-14 Aaa /AAA /AAA /- EUR 500,000,000 500,000,000 1.257 Soft Soft 18-Sep-24 18-Sep-25 XS1111559685 London Annual Annual As September	na series 61 21-Apr-15 Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,1386 Soft 21-Apr-22 21-Apr-23 XS1220923996 London Anually -21 April	18-Jul-25 2.333% 3M GBP Libor +0.44% Series 62 29-May-15 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 500,000,000 500,000,000 na Soft 29-May-18 29-May-19 X\$1238066622 London Quarterly 29 May, Qu, Nov, Feb	21-Aug-25 2. 5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / GBP 100,000,000 100,000,000 100,000,000 100,000,0	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft 29-May-18 29-May-19 XS1238066622 London Quarterly 29 May, Qu, Nov, Feb	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / EUR 1.000.000.000 1.000.000 000 1.3131 Soft 09-Aug-21 09-Aug-22 XS1360443979 London Annual Annualy -9 August
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: £1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment date Coupon payment date Coupon faxe if fixed, margin and reference rate if floating)	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA /- EUR 80.000,000 80.000,000 1.198 Soft 20-Jun-18 20-Jun-19 XS0999345811 London Quarterly 20 Dec, Mar, Jun, Sep	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750.000,000 750.000,000 na Soft 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.30%	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct.14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 an Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr. Jul, Oct, Jan 3M GBP Libor + 0.30%	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 55 18-Sep-1 Ana / AnA / A Ana / AnA / A EUR 1.000.000.0 1.257 Soft 18-Sep-1 18-Sep-2 XS111559 London Anaual Anually 18-Sep 0.0375%	08-Jun-29 3.363% 3.363% 3M GBP Libor +1.55% 4 4 AA /- AA /- 000 000 000 000 000 000 000 000 000 0	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559685 London Annual Annual Annual Annual L50%	na n	18-Jul-25 2.333% 3M GBP L bor + 0.44% Series 62 29-May-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 29-May-18 29-May-18 29-May-19 X1238066622 London Querterly 29 May, Aug, Nov, Feb 3M GBP L bor + 0.220%	21-Aug-25 2.500% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA /- BB 100,000,000 100,000,000 na Soft 29-May-18 29-May-19 XS1238006622 London 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220%	27-Aug-25 1,5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / A	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000 1.313 Soft 09-Aug-21 09-Aug-22 XS1360443979 London Annually -9 August 0.250%
ILP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Usin Stock exchange listing Coupon payment fatequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 11.198 Soft 20-Jun-18 20-Jun-18 20-Jun-19 XS0999345811 London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2%	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750.000,000 750.000,000 na Soft 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.30%	15-May-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XX1128587174 London Quarterly 20 Apr. Jul. Oct. Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.30%	08-Jun-28 3:340% 3M GBP Libor +1.55% Series 59 18-Sep-1- Ana / AAA / AA EUR 1,000,000,0 1,000,000,0 1,257 Soft 18-Sep-1- 18-S	08-Jun-29 3.363% 3M GBP Libor +1.55% 44AA/- 4AA/- 000 000 00 00 00 00 00 00 00 00 00 00	20-Jun-24 2 950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 X51111559685 London Annual Annualy 18 September 1.250% 1M EURIBOR + 0.14%	na n	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Ana / AAA / AAA / - ABB / AAA / AAA / - ABB / ABB / ABB / - S00,000,000 500,000,000 na Soft 29-May-19 29-May-19 X12339066/22 Lordon Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% 3M GBP Libor + 0.220%	21-Aug-25 2. 5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa/ AAA/ -AAA/ - Aaa/ AAA/ AAA/ - GBP 100,000,000 100,000,000 na Soft 29-May-19 29-May-19 XS123806622 London Quarterfy 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% 3M GBP Libor + 0.220%	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft 29-May-19 29-May-19 X51238066922 London Quarterly 29 May, May, Nov, Feb 3M GBP Libor + 0.220%	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,3131 Soft 99-Aug-21 09-Aug-22 XS1360443979 London Annuall Annually -9 August 0,250% 1M EURIBOR + 0.23%
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment date Coupon fave if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies	16-Apr.30 3.759% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aas / AAA / AAA /- EUR 80.000,000 80.000,000 1.198 Soft 20-Jun-18 20-Jun-18 20-Jun-19 XS0999345811 London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2%	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750.000,000 750.000,000 na Soft 20-Jan-17 20-Jan-18 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35%	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct.14 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 250,000,000 250,000,000 an Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr. Jul, Oct. Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% 1M GBP Libor + 0.35%	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 55 18-Sep-1 Ana / AnA / A Ana / AnA / A Ana / AnA / A EUR 1.000.000.0 1.257 Soft 18-Sep-1 18-Sep-2 X5111559 London Anaual Anually -18-Sep 0.375% 1M EURIBOR + ANTS	08-Jun-29 3.363% 3.363% 3M GBP Libor +1.55% 4 4 AA /- AA /- 000 000 000 000 000 000 000 000 000 0	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559685 London Annual Annualy -18 September 1.250% 1M EURIBOR + 0.14%	na n	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Aaa / AAA / AAA /- AaB / AAA / AAA /- GBP 500,000,000 500,000,000 na Soft 29-May-18 29-May-19 X51238066622 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA /- Aab / AAA / AAA /- GBP 100,000,000 100,000,000 100,000,000 100,000,0	27-Aug-25 1,5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa /	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000 1.313 Soft 09-Aug-21 09-Aug-22 XS136043979 London Annually -9 August 0.250% 1M EURIBOR + 0.23% EURIBOR + 0.23%
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bulle/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-18 20-Jun-19 XS099345811 London Quarterity 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% ANTS GBP	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.35% IM GBP Libor +0.35% IM GBP Libor +0.35% IA GBP	15-May-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 X31128587174 London Quarterly 20 Apr. Jul. Oct. Jan 3M GBP Libor + 0.35% IM GBP Libor + 0.35% na GBP	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-14 Ana / AAA / AA EUR 1,000,000 1,000,000 1,257 Soft 18-Sep-24 XS1111559 London Annualy 18-Sep 0,375% 1M EURIBOR + ANTS GBP	08-Jun-29 3.363% 3.363% 3M GBP Libor +1.55% 4 4AA / - 4AA / - 400 00 00 01 01 02 03339 01 01 02 02 038 08 08 08 08 08 08 08 08 08 08 08 08 08	20-Jun-24 2 950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559685 London Annual Annualy -18 September 1.250% 1M EURIBOR + 0.14% NAB GBP	na n	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Ana / AAA / AAA / - ABB P 500,000,000 500,000,000 na Soft 29-May-19 29-May-19 29-May-19 X12339066/22 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Ana / AAA / AAA / - Ana / AAA / AAA / - Ana / AAA / AAA / - GBP 100,000,000 100,000,000 na Soft 29-May-19 29-May-19 X1238066622 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft 29-May-19 X51238066822 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000,000 1.000,000,000 1.313 Soft 09-Aug-22 XS1360443979 London Annual Annualy -9 August 0.250% 1M EURIBOR + 0.23% ANTS GBP
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:E) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment date Coupon faxe if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aas / AAA / AAA /- EUR 80.000,000 80.000,000 1.198 Soft 20-Jun-18 20-Jun-18 20-Jun-18 20-Jun-18 20-Jun-18 20-Jun-18 XS099345811 London Quarterfy 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aas / AAA / AAA / - AaB / AAA / AAA / - GBP 750,000,000 750,000,000 as Soft 20-Jan-17 20-Jan-18 XS0177564150 London Austrip 20-Jan-18 XS0177654150 London MGBP Libor + 0.30% 1M GBP Libor + 0.35% 1A GBP na	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 29-Oct.14 Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr. Jul, Oct. Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-1 Ana / ANA / A Ana / ANA / A E E E E 1,000,000,0 1,000,000,0 1,257 Soft 18-Sep-11 18-Sep-15 18-Sep-15 And And A And And A And A And A And A B B B B B B B B B B B B B B B B B B B	08-Jun-29 3.363% 3M GBP Libor +1.55% 4 4 AA /- AA /- AA /- 00 00 00 00 00 00 00 00 00 00 00 00 0	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 12.57 Soft 18-Sep-25 X51111559685 London Annually -18 September 1.250% 1M EURIBOR + 0.14% NAB GBP 397,772,474	na n	18-Jul-25 2.333% 3M GBP L bor + 0.44% Series 62 29-May-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 29-May-18 29-May-18 29-May-18 29-May-19 29-May-19 301,000,000 And Soft 29-May-19 301,000,000 And Soft 29-May-19 301,000,000 And Soft And And GBP And	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / A	27-Aug-25 1,5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa /	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000 1.313 Soft 09-Aug-21 09-Aug-22 XS136043979 London Annually -9 August 0.250% 1M EURIBOR + 0.23% EURIBOR + 0.23% GBP 761,800,000
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bulle/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-18 20-Jun-19 XS099345811 London Quarterity 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% ANTS GBP	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.35% IM GBP Libor +0.35% IM GBP Libor +0.35% IA GBP	15-May-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 X31128587174 London Quarterly 20 Apr. Jul. Oct. Jan 3M GBP Libor + 0.35% IM GBP Libor + 0.35% na GBP	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-14 Ana / AAA / AA EUR 1,000,000 1,000,000 1,257 Soft 18-Sep-24 XS1111559 London Annualy 18-Sep 0,375% 1M EURIBOR + ANTS GBP	08-Jun-29 3.363% 3.363% 3M GBP Libor +1.55% 4 4AA / - 4AA / - 400 00 00 01 01 02 03339 01 01 02 02 038 08 08 08 08 08 08 08 08 08 08 08 08 08	20-Jun-24 2 950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559685 London Annual Annualy -18 September 1.250% 1M EURIBOR + 0.14% NAB GBP	na n	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Ana / AAA / AAA / - ABB P 500,000,000 500,000,000 na Soft 29-May-19 29-May-19 29-May-19 X12339066/22 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Ana / AAA / AAA / - Ana / AAA / AAA / - Ana / AAA / AAA / - GBP 100,000,000 100,000,000 na Soft 29-May-19 29-May-19 X1238066622 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft 29-May-19 X51238066822 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000,000 1.000,000,000 1.313 Soft 09-Aug-22 XS1360443979 London Annual Annualy -9 August 0.250% 1M EURIBOR + 0.23% ANTS GBP
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:E) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment date Coupon faxe if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Ass / AAA / AAA / - EUR 80,000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-18 20-Jun-18 20-Jun-18 20-Jun-18 XS099345811 London Quarterfy 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% 1M EURIBOR + 0.2% 1M EURIBOR + 0.2% 3M EURIBOR + 0.2% 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% 3M EURIBOR + 0.2% 3M EURIBOR + 0.2%	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aas / AAA / AAA / - AaB / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-18 XS0177564150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% 1M GBP Libor + 0.35% 1ABB GBP na	15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 29-Oct.14 Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr. Jul, Oct. Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na	08-Jun-28 3:340% 3M GBP Libor +1.55% Series 59 18-Sep-14 Ana / AnA / A EE 1,000,000.0 1,000,000.0 1,257 Soft 18-Sep-19 18-Sep-19 0,375% 1M EURIBOR + ANTS GBP 397,772,474 18-Sep-19 0,375%	08-Jun-29 3.363% 3M GBP Libor +1.55% 1 4 4 AA /- AA /- AA /- 00 00 00 00 00 00 00 00 00 00 00 00 0	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559985 London Annually -18 September 1.250% 1M EURIBOR + 0.14% MBGBP 397,772,474 18-Sep-24 11-Sep-24	na n	18-Jul-25 2.333% 3M GBP L bor + 0.44% Series 62 29-May-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 29-May-18 29-May-18 29-May-18 29-May-19 29-May-19 301,000,000 And Soft 29-May-19 301,000,000 And Soft 29-May-19 301,000,000 And Soft And And GBP And	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / A	27-Aug-25 1,5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa /	26-Nov-20 1.6,25% 3M GBP Libor +0.4995% Series 63 98-Feb-16 Aaa, IAAA, IAAA, - Aai, IAAA, IAAA, - EUR 1.000,000,000 1.000,000,000 1.313 Soft 09-Aug-21 09-Aug-22 XS1380/43879 London Annually - 9 August 0.250% 1M EURIBOR + 0.23% ANTS GBP 761,800,000 09-Aug-21 0.250%
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moodys/S&P/Fitch/DBRS) Current rating (Moodys/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:E1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon tate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/les Swap notional denomination Swap notional denomination Swap notional amount	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - EUR 80.000,000 80.000,000 11:198 Soft 20-Jun-18 20-Jun-18 20-Jun-19 XS099345911 London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18	18-Apr-28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP 750,000,000 750,000,000 as Soft 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% IM GBP Libor +	15-May-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Ana / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London Cuarterly 20 Apr., Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP	08-Jun-28 3.340% 3M GBP Libor +1.55% Series 59 18-Sep-14 Ana / AAA / AA Ana / AAA / AA EUR 1.000,000,0 1.257 Soft 18-Sep-12 38-Sep-13 48-Sep-13 Annually -1 8 Sep 0.375% ANTS GBP 397,772,474 18-Sep-19	08-Jun-29 3.363% 3.363% 3M GBP Libor +1.55% 4 4A/- 4A/- 900 900 91 91 92 93339 94 95 96 97 97 97 97 97 97 97 97 97 97 97 97 97	20-Jun-24 2 950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 X3111159685 London Annual Annualy -18 September 1.250% 1M EURBOR + 0.14% NAB GBP 397,772,474 18-Sep-24	na n	18-Jul-25 2.333% 3M GBP Lbor +0.44% Series 62 29-May-15 Ana / AAA / AAA / - AAa / AAA / AAA / - AAba / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 29-May-19 29-May-19 X1233066622 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Lbor + 0.220% na na GBP na na	21-Aug-25 2. 5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Ana / AAA / AAA / - Ana / AAA / AAA / - GBP 100,000,000 100,000,000 100,000,000 100,000,0	27-Aug-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Asa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 na Soft 29-May-18 29-May-19 X31239066622 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP na	26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 63 09-Feb-16 Asa / AAA / AAA / - EUR 1.000,000,000 1.000,000,000 1.3131 Soft 09-Aug-21 09-Aug-22 X1360/43979 London Annually - 9 August 0.250% 1M EURBOR + 0.23% ANTS GBP 761,800,000 09-Aug-21
LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at a issuance Amount outstanding FX swap rate (ratie:1) Maturity type (hardsch-bullet/pass-through) Scheduled Inal maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment date Coupon face if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LlP receive rateriamargin	16-Apr.30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Ass / AAA / AAA / - EUR 80,000,000 80,000,000 1.198 Soft 20-Jun-18 20-Jun-18 20-Jun-18 20-Jun-18 20-Jun-18 XS099345811 London Quarterfy 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% 1M EURIBOR + 0.2% 1M EURIBOR + 0.2% 3M EURIBOR + 0.2% 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% 3M EURIBOR + 0.2% 3M EURIBOR + 0.2%	18-Apr.28 3,750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-18 XS1017654150 London Quarterly 20 Apr. Jul. Oct. Jan 3M GBP Libor + 0.35% na GBP na na na	15-May-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 250,000,000 250,000,000 250,000,000 an Soft 20-Jan-17 20-Jan-17 20-Jan-18 X\$1128587174 London Quarterly 20 Apr. Jul, Oct, Jan 3M GBP Libor + 0.35% na GBP na na	08-Jun-28 3:340% 3M GBP Libor +1.55% Series 59 18-Sep-14 Ana / AnA / A EE 1,000,000.0 1,000,000.0 1,257 Soft 18-Sep-19 18-Sep-19 0,375% 1M EURIBOR + ANTS GBP 397,772,474 18-Sep-19 0,375%	08-Jun-29 3.363% 3M GBP Libor +1.55% 1 4 4 AA /- AA /- AA /- 00 00 00 00 00 00 00 00 00 00 00 00 0	20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559985 London Annually -18 September 1.250% 1M EURIBOR + 0.14% MBGBP 397,772,474 18-Sep-24 11-Sep-24	na n	18-Jul-25 2.333% 3M GBP L bor +0.44%	21-Aug-25 2.5000% 3M GBP Libor +0.46% Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - GBP 100.000,000 100.000,000 na 29-May-18 29-May-19 X31238066622 London Quantony, Feb 3M GBP Libor + 0.220% na na GBP na na na	27-Aug-25 1,5200% 3M GBP Libor +0.44% Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAAA /	26-Nov-20 1.6,25% 3M GBP Libor +0.4995% Series 63 98-Feb-16 Aaa, IAAA, IAAA, - Aai, IAAA, IAAA, - EUR 1.000,000,000 1.000,000,000 1.313 Soft 09-Aug-21 09-Aug-22 XS1380/43879 London Annually - 9 August 0.250% 1M EURIBOR + 0.23% ANTS GBP 761,800,000 09-Aug-21 0.250%



Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch; short- term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	ST: <a-1+ <f1<br="" <p-1="">LT: -/-/<a< td=""><td>Yes (S&P)</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.</td></a<></a-1+>	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	ST: <a-1 <f1<br="" <p-1="">LT: -/-/<a< td=""><td>No</td><td>Termination of the Bank Account Agreement, unless the Account Bank, within 30 London Business Days, closes the LLP Accounts with it and opens replacement accounts with a financial institution having the required ratings or obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that rating agency confirmations are obtained). Note that the Cash Management Agreement still refers to an S&P trigger on the bank accounts of A1-1 if the amounts on deposit in the GIC Account exceed 20% of the sterling equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand-by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).</td></a<></a-1>	No	Termination of the Bank Account Agreement, unless the Account Bank, within 30 London Business Days, closes the LLP Accounts with it and opens replacement accounts with a financial institution having the required ratings or obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that rating agency confirmations are obtained). Note that the Cash Management Agreement still refers to an S&P trigger on the bank accounts of A1-1 if the amounts on deposit in the GIC Account exceed 20% of the sterling equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand-by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).
Collections account rating trigger - direct debit transfer to another bank	Loss of required rating by the Seller/Servicer re: collection accounts	ST: <a-2 <f2<br="" <p-2="">LT: <-/-/<bbb+< td=""><td>No</td><td>All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.</td></bbb+<></a-2>	No	All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.
Pre-Maturity Liquidity Test failure (applies to Hard Bullet Covered Bonds only and triggered only if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months)	Pre-Maturity Test will be breached if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p-1="">LT: -/<a2 -<="" td=""><td>No</td><td>A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after taking into account the Required Redemption Amount for all other Series of Hard Bullet Covered Bonds which mature before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is no longer failed or the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.</td></a2></a-1>	No	A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after taking into account the Required Redemption Amount for all other Series of Hard Bullet Covered Bonds which mature before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is no longer failed or the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.
	Supplemental Liquidity Event occurs if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p-1="">LT: - / <a2 -<="" td=""><td>No</td><td>The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.</td></a2></a-1>	No	The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ &="" <f1<="" <p-1="" td=""><td>No</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separately from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.</td></a-1+>	No	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separately from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.
Modification to the sizing of the Flexible Plus Loans factor in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.</td></bbb+></a-2>	No	Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.
Modification to the sizing of the depositor set-off risk percentage in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "W" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.</td></bbb+></a-2>	No	Factor "W" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.



Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch; short- term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Interest Rate Swap provider (ANTS) rating triggers	Loss of required rating by the Interest Rate Swap Provider	ST: -/-/ <f1 LT: <a <a3="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P and Fitch but this is the only trigger for Moody's. A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.</td></f1 	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P and Fitch but this is the only trigger for Moody's. A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Covered Bond Swap provider (ANTS) rating triggers	Loss of required rating by ANTS as Covered Bond Swap Provider	ST: <a-1 <f1<br="" <p-1="">LT: -/<a2 <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers hown are on the left the first level of triggers for Moody's and Fitch but this is the only trigger for S&P. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above.</td></a2></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers hown are on the left the first level of triggers for Moody's and Fitch but this is the only trigger for S&P. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above.
Covered Bond Swap Provider rating triggers - Barclays, BNP Paribas and RBS, Series 3 Note: For Fitch and S&P, the event is triggered only if coupled with the downgrade or placing on credit watch negative of the then current rating of the relevant Series of Covered Bonds.	Loss of required rating by the relevant Covered Bond Swap provider	ST: <a-1+ <f1<br="" <p-1="">LT: -/<a1 <a+<="" td=""><td>Yes</td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&P downgrades, note that the event is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of BBB- (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and for S&P for loss of BBB- (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT) and the SBB</td></a1></a-1+>	Yes	Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&P downgrades, note that the event is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of BBB- (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and for S&P for loss of BBB- (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of the SBB- (LT) and the SBB
Covered Bond Swap provider rating triggers – National Australia Bank, Series 59 and 60	Loss of required rating by National Australia Bank in respect of Series 59 or Series 60	ST: <a-1 -="" <f1<br="">LT: <a <a3="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex or (a) transfer to an appropriately rated replacement third party, which needs to have a flip clause opinion for the purposes of the Fitch criteria if it is incorporated in a different jurisdiction, (b) procure an appropriately rated or-obligor or guarantor, which also needs to have a flip clause opinion if incorporated in a different jurisdiction; or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P, Moody's and Fitch. A subsequent trigger exists for S&P for loss of A2 (ST) / BBB+ (LT), Moody's for loss of Baa1 (LT) and Fitch for loss of F3 (ST) / BBB- (LT) /. Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.</td></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex or (a) transfer to an appropriately rated replacement third party, which needs to have a flip clause opinion for the purposes of the Fitch criteria if it is incorporated in a different jurisdiction, (b) procure an appropriately rated or-obligor or guarantor, which also needs to have a flip clause opinion if incorporated in a different jurisdiction; or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P, Moody's and Fitch. A subsequent trigger exists for S&P for loss of A2 (ST) / BBB+ (LT), Moody's for loss of Baa1 (LT) and Fitch for loss of F3 (ST) / BBB- (LT) /. Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Covered Bond Swap provider rating triggers – Natixis, Series 61	Loss of required rating by Natixis in respect of Series 61	ST: <a-1 -="" <f1<br="">LT: <a <a3="" <a3(cr)="" <a<="" or="" td=""><td>No</td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating friggers shown on the left are the first level of triggers for S&P, Moody's and Fitch. A subsequent trigger exists for Moody's for loss of Baa1 or Baa1(cr) (LT) and Fitch for loss of F3 (ST) / BBB-(LT). Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 3" currently applies.</td></a-1>	No	Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating friggers shown on the left are the first level of triggers for S&P, Moody's and Fitch. A subsequent trigger exists for Moody's for loss of Baa1 or Baa1(cr) (LT) and Fitch for loss of F3 (ST) / BBB-(LT). Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 3" currently applies.
Assignment of legal title to the Loans trigger	Loss of required rating by the Seller	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.</td></bbb->	No	Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.
Cash Manager calculation verification trigger ⁽²⁵⁾	Loss of required rating by the Cash Manager or the Issuer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).</td></bbb->	No	Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).
Servicer replacement trigger	Loss of required rating by the Servicer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.</td></bbb->	No	The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.

The table above is a summary only. Investors are advised to consult the underlying Transaction Documents to understand the precise legal terms and conditions associated with the roles listed above and the rating triggers applicable to such roles.

⁽²⁵⁾ Santander UK is the cash manager for the Covered Bond Programme



Non-	Rating	Trigger

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Event	Description of Trigger	Consequence if Trigger Breached
Issuer Event of Default	Any of the conditions, events or acts provided in Condition 9.1 of the Prospectus -	Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer are held by the LLP as
	Abbey Events of default	security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment schedule.
Interest Rate Shortfall test	The amount of income that the LLP expects to receive in the next LLP Payment Period	
	is insufficient to cover the would be amounts due under the Intercompany Loan and to	
	the Covered Bond Swap Provider(s) and other senior expenses ranking in priority	
	thereto.	
Asset Coverage Test		Breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage breach notice and if not rectified by the 3rd calculation date after the
	Amount Outstanding of Covered Bonds	issuance of the breach notice an Issuer Event of Default will occur.
LLP Event of Default	Any of the conditions, events or acts provided in Condition 9.2 of the Prospectus-LLP	Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
	Events of default.	
Yield Shortfall Test	Following an Abbey Event of Default, the Loans must yield LIBOR plus 0.15%.	Standard variable rate and other discretionary rates and/or margins will be increased.
Amortisation Test	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount will be in an	LLP Event of Default will occur.
	amount at least equal to the Sterling Equivalent of the aggregate Principal Amount	
	Outstanding of the Covered Bonds.	

Glossary:

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Arrears	For the purposes of the Asset Coverage Test, arrears are calculated in accordance with standard market practice in the UK. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, the servicer calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower on any due date up to that date of determination (less the aggregate amount of all authorised underpayments made by vature borrower up to such date of determination) and the sum of all payments actually made by that borrower up to that date of determination. If the result arrived at by dividing that difference (if any) by the amount of the required current monthly payment equals or exceeded 3 the account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be classified as being 2 to 43 months in a reares, and so on. An account is deemed to be in arrears, and so on. An account is treated as being default if it is 3 or more months in a marears. For the purposes of Investor Reporting, if unpaid at the end of the reporting period, the due amounts which were due on the latest due date are included in the aggregate
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) the Initial Advance; (ii) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised Expenses; (iv) Capitalised Interest; and (v) capitalised Interest; and (v) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, (v) all expenses, charges, fees, premium or payments or paym
Default	Default is defined as a property having been taken into possession.