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This report is for information purposes only and is not interested as an offer of intermittent interprets the purchase or sain extension. Relating a formation of the relation and intermittent are an offer of intermittent interprets the purchase or sain extension. Relating a formation of the relation and intermittent are an offer of intermittent interprets the purchase or sain extension.

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	Harpreet Singh Chadha, Medium Term Funding, mtf@santander.co.uk
	28 February 2014
Start Date of reporting period	01 February 2014 (Calculation Period start date 07 February 2014)
End Date of reporting period	28 February 2014 (Calculation Period end date 06 March 2014)
Web links - prospectus, transaction documents, loan-level data	tens/bosportal could/Santander/LK

Counterparties, Ratings

	Counterpartylies	unterpartylies Fitch		Mood	iys	S&P	
	· ·	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds			AAA	-	Aaa	na	AAA
Issuer ⁽¹⁾	Abbey National Treasury Services ptc	na	A/F1	na	A2 / P-1	na	A / A-1
Seller(s)	Abbey National Treasury Services ptc	na	A/F1	na	A2 / P-1	na	A / A-1
Account bank	Santander UK plc	<a <f1<="" td=""><td>A/F1</td><td>-/<p-1< td=""><td>A2 / P-1</td><td>-/<a-1< td=""><td>A / A-1</td></a-1<></td></p-1<></td>	A/F1	-/ <p-1< td=""><td>A2 / P-1</td><td>-/<a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	A2 / P-1	-/ <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A/F1</td><td><baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A/F1	<baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	A2 / 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 ptc	<a <f1<sup="">(3)	A/F1	<a2 <p-1<sup="">(3)</a2>	A2 / P-1	<a <a-1<sup="">(3)	A / A-1
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na

Currency swap provider for Series 1 (EUR)	Bardays Bank	PLC
Swap notional amount(s) (EUR)	€ 666,6	66,667
Swap notional maturity/ies	08-Jun-15	
LLP receive rate/margin	3.375%	
LLP pay rate/margin	Libor +0.094	5%
Collateral posting amount(s) (EUR)	€	
Fitch Current Rating	A / F1	
Moody's Current Rating	A2- / P-1	
S&P Current Rating	A / A-1	

Currency swap provider for Series 1 (EUR)		itibank N.A.
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin ⁽²⁾		3.375%
LLP pay rate/margin ⁽²⁾	Lif	or +0.0945%
Collateral posting amount(s) (EUR)	€	181,270,079
Fitch Current Rating		A/F1
Moody's Current Rating		A2 / P-1
S&P Current Rating		A / A-1

Currency swap provider for Series 1 (EUR)	Deur	sche Bank AG
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin		3.375%
LLP pay rate/margin	Lib	or +0.0945%
Collateral posting amount(s) (EUR)	€	158,103,165
Fitch Current Rating		A+/F1+
Moody's Current Rating		A2 / P-1
S&P Current Pating		A / A-1

Currency swap provider for Series 3 (EUR)	Bardays Bank PLC		
Swap notional amount(s) (EUR)	€ 500,000,000		
Swap notional maturity/ies	12-Apr-21		
LLP receive rate/margin	4.25%		
LLP pay rate/margin	Libor +0.0487%		
Collateral posting amount(s) (EUR)	€ 223,123,185		
Fitch Current Rating	A/F1		
Moody's Current Rating	A2- / P-1		
S&P Current Rating	A/A-1		
Currency swap provider for Series 3 (EUR)	Royal Bank of Scotland plc		
Swap notional amount(s) (EUR)	€ 500,000,000		
Swap notional maturity/ies	12-Apr-21		
LLP receive rate/margin	4.25%		
LLP pay rate/margin	Libor +0.0487%		
Collateral posting amount(s) (EUR)	€ 236,055,00		
Fitch Current Rating	A/F1		
Moody's Current Rating	A3 / P-2		
S&P Current Rating	A- / A-2		
Currency swap provider for Series 3 (EUR)	BNP Paribas		
Swap notional amount(s) (EUR)	€ 500,000,00		
Swap notional maturity/ies	12-Apr-21		
LLP receive rate/margin	4.25%		
LLP pay rate/margin	Libor +0.0487%		
Collateral posting amount(s) (EUR)	€ 189,028,55		
Fitch Current Rating	A+ / F1		
Moody's Current Rating	A2 / P-1		
S&P Current Rating	A+ / A-1		



Accounts, Ledgers

	Val	ue as at 06-03-2014	Valu	e as at 06-02-2014	Targeted Value
	for t	he reporting period	for t	he reporting period	raigeled value
Revenue receipts (please disclose all parts of waterfall)					
Revenue Receipts (on the Loans)	£	70,510,333	£	74,438,562	na
Other net income (including interest on bank accounts)	£	776,249	£	889,595	na
Excess amount released from Reserve Fund	£	8,706,798	£		na
Premia received from outgoing Swap Provider	£		£		na
Available Revenue Receipts	£	79,993,381	£	75,328,157	na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	3	1,984,263	£	2,304,560	na
Amounts due under interest rate swap	£	33,650,943	æ	34,214,716	na
Amounts due under cover bond swaps	£	22,211,307	£	23,446,734	na
Amounts due under Intercompany Loan	£	7,448,461	£	7,575,403	na
Amounts added to Reserve Fund			£	1,900,743	na
Deferred Consideration	£	14,698,407	£	5,886,001	na
Members' profit	£		£		na
Total distributed	£	79,993,381	£	75,328,157	na
Principal receipts (please disclose all parts of waterfall)	£		£		na
Principal Receipts (on the Loans)	£	683,495,577	æ	726,207,465	na
Any other amount standing to credit Principal Ledger	£	3,336,449,292	£	3,336,449,292	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	£	4,019,944,869	£	4,062,656,757	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	£		æ		na
Capital Distribution	£	683,495,577	£	726,207,465	na
Total distributed	£	683,495,577	£	726,207,465	na
Reserve ledger	£	160,962,123	£	169,668,921	£ 160,962,123
Revenue ledger	£		£	-	na
Principal ledger	£	3,336,449,292	£	3,336,449,292	na
Pre-maturity liquidity ledger		na		na	na

Socot Coverage Ter

Value as a 06-03-2014 Description	Asset Coverage Test		
E 3.55,597.947 Principal ledger, reserve listigate and payments listigate held within GEC			
E = Cash Captar Contributions had on Capital Ledger D	A	£ 19,196,112,873	Adjusted Current Balance
E Substitution assets	В	£ 3,550,597,947	Principal ledger, reserve ledger and payments ledger held within GIC account
E	C	£ -	Cash Capital Contributions held on Capital Ledger
U	D	£ -	
V £ - Set-off Recoble Plus (offset) ⁽ⁱ⁾ W £ - Set-off Deposition X £ \$10.76 ± 1.20 For retriew capacity Y £ \$10.76 ± 1.20 For retriew capacity Z £ * Poential negative carry Z £ * Poential negative carry Method used for calculating component A ⁽ⁱⁱ⁾ A (b) Asset petcentage for makes (iii) 8 20% Maximum asset percentage from Moxify (iii) 8 20% Maximum asset percentage from Moxify (iv) 8 20%	E	£ -	Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledge
V	U	£ 1,153,770,135	Supplemental Liquidity Reserve ⁽⁵⁾
X	V	£ -	Set-off Flexible Plus (offset) ⁽⁶⁾
Y	w		
Z	x	£ 310,761,120	For redraw capacity
Total £ 21,281,983,505 Method used for calculating component 'A' ⁽⁵⁾ A/b) Asset percentage (%) 88,29% Maximum asset percentage from Fish (%) 89,29% Maximum asset percentage from Mox/s (%) 89,29% Maximum asset percentage from Mox/s (%) 89,29%	Y	£ 216,060	Reward loans
Method used for calculating component A ^{rds} A(b) Asset percentage 1.5 88 29% Mountum asset percentage 1 om Mooly x (b) 91 00% Maximum asset percentage 1 om Mooly x (b) 80 29%	Z	£ -	Potential negative carry
Asset percentage (%) 89.28% Masimum asset percentage from Fitch (%) 91.00% Masimum asset percentage from Moody's (%) 89.28%	Total	£ 21,281,963,505	
Maximum asset percentage from Fitch (%) 91.00% Maximum asset percentage from Moody's (%) 89.28%	Method used for calculating component 'A'(8)	A(b)	
Maximum asset percentage from Moody's (%) 89.28%			
	Maximum asset percentage from Fitch (%)	91.00%	
Maximum asset percentage from S&P (%) 91.00%	Maximum asset percentage from Moody's (%)	89.28%	
	Maximum asset percentage from S&P (%)	91.00%	
Credit support as derived from ACT (GBP) £ 1,139,736,985	Credit support as derived from ACT (GBP)	£ 1,139,736,985	
Credit support as derived from ACT (%) 5.66%	Credit support as derived from ACT (%)	5.66%	

	e Calculation		
wer of (a) & (b).	where:		
(a) =	£	20.709.639.538.00	the Aggregate Adjusted Outstanding Principal Balance, and
(b) =	£	19,196,112,872.82	the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the $\it A$ Percentage.
(a)	Aggreg	ate Adjusted Outstandin	g Principal Balance shall be equal to:
	(i) the Adj	usted Outstanding Princ	ipal Balance, which is the lower of:
	£	21,635,250,241.00	(1) Outstanding Principal Balance of each Loan; and
	£	20,709,639,538.00	(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 ago	regate sum of the follow	ing 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
	£	20,709,639,538.00	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggreg	ate Arrears Adjusted Or	utstanding Principal Balance shall be equal to:
			ipal Balance, which is the lower of:
	£		(1) Outstanding Principal Balance of each Loan; and
	£	21,501,022,483.00 where N =	(2) The Indexed Valuation of each Loan multiplied by 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 ago	regate sum of the follow	ing 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
	£	19,196,112,872.82	Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Assi Percentage



Programme-Level Characteristics - as at 08-03-2014

Programme currency		Euro
Programme size		EUR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at swap FX rate)	£	20,142,226,520
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at current spot rate)	£	20,213,444,712
Cover pool balance (GBP)	£	21,625,181,106
GIC account balance (GBP)	£	3,550,597,947
Any additional collateral (please specify)		
Any additional collateral (GBP)		
Aggregate balance of off-set mortgages (GBP)	£	4,099,077,988
Aggregate deposits attaching to the cover pool (GBP)	£	858,505,852
Aggregate deposits attaching specifically to the off-set	£	357,190,828
Nominal level of overcollateralisation (GBP) (18)	£	4,819,403,878
Nominal level of overcollateralisation (%) (18)		23.93%
Number of loans in cover pool		204,207
Average loan balance (GBP)	£	105,898
Weighted average non-indexed LTV (%)		62.74%
Weighted average indexed LTV (%)		60.67%
Weighted average seasoning (months)		67.87
Weighted average remaining term (months)		200.91
Weighted average interest rate (%)		3.80%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		3.19%
Constant Pre-Payment Rate (%, quarterly average) (13)		3.23%
Principal Payment Rate (%, current month)		2.59%
Principal Payment Rate (%, quarterly average) (19)		2.61%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average) ⁽⁹⁾		na
Fitch Discontinuity Cap (%)(10)		4 (moderate risk)
Moody's Timely Payment Indicator (11)		Probable
Moody's Collateral Score (%) ⁽¹¹⁾		6.70%

Mortgage collections (scheduled - interest)	£ 70,510,333	ш
Mortgage collections (scheduled - principal)	£ 127,625,379	1
Mortgage collections (unscheduled - interest)	na	1
Mortgage collections (unscheduled - principal)	£ 555.870.199	1

Stratification tables are all as of 28-02-2014

Loan Redemptions & Replenishments Since Previous	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,494	1.2%	£ 184,619,193	0.9%
Loans bought back by seller(s)	3,235	1.6%	£ 371,251,006	1.79
of which are non-performing loans	152	0.1%	£ 20,409,113	0.19
of which have breached R&Ws	1	0.0%	£ 1,229,603	0.0%
Loans sold into the cover pool	6.739	3.3%	£ 863,752,395	4.09

Product Rate Type and Reversionary Profiles			Weighted average						
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin ⁽¹²⁾	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	118,726	58.4%	£ 13,116,337,715	60.2%	4.46%	-8.6	1.69%	1.77%	4.989
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.009
Fixed at origination, reverting to tracker	1,236	0.6%	£ 116,039,688	0.5%	1.25%	-82.2	0.75%	0.75%	6.219
Fixed for life	519	0.3%	£ 17,018,183	0.1%	5.34%	45.2	5.22%	5.22%	5.469
Tracker at origination, reverting to SVR	29,447	14.5%	£ 3,245,021,372	14.9%	4.60%	-25.9	0.32%	0.45%	4.749
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.009
Tracker for life	43,814	21.5%	£ 4,890,493,410	22.4%	1.49%	156.7	0.99%	0.99%	5.119
SVR, including discount to SVR	9,650	4.7%	£ 411,243,539	1.9%	4.70%	3.2	-0.04%	0.32%	6.469
Libor	0	0.0%		0.0%	0.00%	0.0	0.00%	0.00%	0.009
Total	203,392	100.00%	£ 21,796,153,908	100.00%	3.80%		1.30%		



Arrears breakdown ⁽¹⁴⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	194,084	95.4%	£ 20,761,863,233	95.3%
0<=1 month in arrears	7,023	3.5%	£ 759,707,650	3.5%
-1<=2 months in arrears	1,635	0.8%	£ 193,643,484	0.9%
>2<=3 months in arrears	637	0.3%	£ 79,695,923	0.4%
-3<=6 months in arrears	12	0.0%	£ 1,243,606	0.0%
-6<=12 months in arrears	0	0.0%	0	0.0%
>12 months in arrears	1	0.0%		0.0%
Fotal	203,392	100.00%	£ 21,796,153,908	100.00%
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
D<=50%	87.607	43.1%		24.3%
>50<=55%	11.890	5.9%		6.3%
×55<=60%	13.108	6.4%		7.3%
>60<=65%	14,494			8.5%
>65<=70%	17.053	8.4%		11.0%
>70<=75%	16.649	8.2%		11.8%
>75<=80%	16.970	8.3%		12.1%
>80<=85%	13.200	6.5%		9.3%
>85<=90%	8.568	4.2%	£ 1.379,705,052	6.3%
>90<=95%	2.726	1.3%	£ 493,141,202	2.3%
>95<=100%	842			0.6%
>100<=105%	81	0.0%	£ 12,029,775	0.1%
>105<=110%	56	0.0%	£ 8,351,344	0.0%
>110<=125%	82	0.0%	£ 12,843,095	0.1%
>125%	66	0.0%	£ 10,057,805	0.1%
Total	203,392	100.00%	£ 21,796,153,908	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
Deuts0%	97.408	47.9%		28.7%
>50<=55%	12.340	6.1%		6.99
>55<=60%	13.667	6.7%		8.1%
>60<=65%	15.862	7.8%		10.0%
>65<=70%	16.520	8.1%		11.59
>70<=75%	14.444	7.1%		9.7%
>75<=80%	13.931	6.9%		9.89
>80<=85%	8.416	4.1%		6.2%
×85<=90%	5.155	2.5%	£ 928.426.463	4.3%
>90<=95%	3,546	1.7%		3.1%

Total	203,392	100.00%	£	21,796,153,908	100.00%
Current outstanding balance of loan	Number	% of total number		Amount (GBP)	% of total amount
0 <= 5000	4,293	2.1%	£	10,641,670	0.1%
>5,000<=10,000	4,526	2.2%	£	33,839,064	0.2%
>10,000<=25,000	15,705	7.7%	£	275,407,090	1.3%
>25,000<=50,000	28,848	14.2%	£	1,082,334,760	5.0%
>50,000<=75,000	31,215	15.4%	£	1,946,247,372	8.9%
>75,000<=100,000	29,170	14.3%	£	2,544,322,034	11.7%
>100,000<=150,000	44,073	21.7%	£	5,402,915,761	24.8%
>150,000<=200,000	23,152	11.4%	£	3,970,524,181	18.2%
>200,000<=250,000	10,412	5.1%	£	2,304,297,987	10.6%
>250,000<=300,000	5,092	2.5%	£	1,382,064,253	6.3%
>300,000<=350,000	2,694	1.3%	£	864,559,266	4.0%
>350,000<=400,000	1,481	0.7%	£	550,932,129	2.5%
>400,000<=450,000	914	0.5%	£	386,130,805	1.8%
>450,000<=500,000	639	0.3%	£	302,533,192	1.4%
>500,000<=600,000	628	0.3%	£	337,191,706	1.6%
>600,000<=700,000	265	0.1%	£	169,960,144	0.8%
>700,000<=800,000	137	0.1%	£	102,301,682	0.5%
>800,000<=900,000	94	0.1%	£	78,780,734	0.4%
>900,000<=1,000,000	47	0.0%	£	44,159,306	0.2%
>1,000,000	7	0.0%	£	7,010,772	0.0%
Total	203 302	100.00%	6	21 796 153 908	100.00%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7,718	3.8%	£ 775,437,040	3.6%
East Midlands	9,424	4.6%	£ 858,198,396	3.9%
London	13,083	6.4%	£ 2,206,245,974	10.1%
North	7,702	3.8%	£ 576,133,019	2.6%
North West	22,827	11.2%	£ 1,898,588,754	8.7%
Northern Ireland	13,814	6.8%	£ 1,086,422,464	5.0%
Outer Metro	21,151	10.4%	£ 3,054,277,352	14.0%
South East	41,120	20.2%	£ 5,303,239,956	24.3%
South West	16,676	8.2%	£ 1,857,170,710	8.5%
Scotland	14,990	7.4%	£ 1,209,610,550	5.6%
Wales	8,757	4.3%	£ 704,280,261	3.2%
West Midlands	12,633	6.2%	£ 1,163,584,519	5.3%
Yorkshire	13,497	6.6%	£ 1,102,964,913	5.1%
Total	203,392	100.00%	£ 21,796,153,908	100.00%
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	112,764	55.4%	£ 9,513,086,881	43.7%
Part-and-part	15,618	7.7%	£ 1,847,973,232	
Interest-only	45.589	22.4%	£ 6.322.749.946	
Offset	29.421	14.5%	£ 4,112,343,849	18.9%
Total	203.392	100.0%	£ 21,796,153,908	
	*			
Seasoning ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	8.297	4.1%	£ 1,237,580,880	
>12<=24 months	8.440	4.2%	£ 1,051,429,638	
>24<=36 months	11.334	5.6%	£ 1,320,190,686	
>36<=48 months	17,985	8.8%	£ 2.046.346.444	9.4%
>48<=60 months	25.614	12.6%	£ 2,719,819,600	
>60<=72 months	38.166	18.8%	£ 5,173,980,458	
>72<=84 months	21,290	10.5%	£ 5,173,980,458	
>72<=64 months >84<=96 months	14.558	7.2%	£ 2,729,729,947 £ 1,574,576,043	
>96<=108 months	16,908	8.3%	£ 1,418,409,104	
>108<=120 months	13,258	6.5%	£ 925.121.516	
>108<=120 months >120<=150 months	24.456	12.0%	£ 1,438,619,375	
>120<=150 months >150<=180 months	24,456	12.0%	£ 1,438,619,375 £ 136,848,607	0.6%
>150<=180 months >180 months	2,533	0.3%	£ 130,646,607	
> 180 months Total	203.392	100.00%	£ 21,796,153,908	
Ioa	203,392	100.00%	£ 21,790,103,900	100.00%
Interest payment type Fixed	Number 49.319	% of total number 24.3%	Amount (GBP) £ 5.477.978.966	% of total amount 25.1%
Fixed SVR				
	105,230	51.7%		50.2%
Tracker	48,067	23.6%	£ 5,352,743,875	24.6%
Discount SVR or Unknown	776	0.4%	£ 33,665,496	0.2%
Total	203,392	100.00%	£ 21,796,153,908	100.00%
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	202,880	99.8%	£ 21,737,319,250	99.7%
Buy-to-let	0	0.0%	0	0.0%
Second home	512	0.3%	£ 58,834,658	0.3%
Total	203,392	100.00%	21,796,153,908	100.00%
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	118,629	58.3%	£ 11,965,507,136	54.9%
Fast-track	84,763	41.7%	£ 9,830,646,772	45.1%
Self-certified	0	0.0%	0	0.0%
Total	203,392	100.00%	£ 21,796,153,908	100.00%



Remaining term of Ioan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	10,296	5.1%	£ 429,615,992	2.0%
>30<=60 months	14,638	7.2%	£ 947,497,480	4.4%
>60<=120 months	34,230	16.8%	£ 2,672,335,523	12.3%
>120<=180 months	45,565	22.4%	£ 4,756,103,307	21.8%
>180<=240 months	50,322	24.7%	£ 6,593,778,275	30.3%
>240<=300 months	26,522	13.0%	£ 3,587,716,437	16.5%
>300<=360 months	14,160	7.0%	£ 1,834,273,961	8.4%
>360 months	7,659	3.8%		4.5%
Total	203,392	100.00%	£ 21,796,153,908	100.00%

Employment status ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	120,469	59.2%	£ 13,471,348,001	61.8%
Self-employed	34,070	16.8%	£ 4,968,328,312	22.8%
Unemployed	55	0.0%	£ 2,455,548	0.0%
Retired	4,393	2.2%	£ 271,636,650	1.3%
Guarantor	0	0.0%	0	0.0%
Other ⁽¹⁸⁾	44,405	21.8%		14.1%
Total	203,392	100.0%	£ 21.796.153.908	100.0%

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

Series	Series 1	Series 1 Tap 1	Series 1 Tap 2	Series 1 Tap 3	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 11	Series 11 Tap 1	Series 13
ssue date	08-Jun-05	26-Apr-10	23-Jun-10	17-Jun-11	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	30-Jun-10
Original rating (Moody's/S&P/Fitch/DBRS)	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Asa / AAA / AAA /
Current rating (Moody's/S&P/Fitch/DBRS)	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	750,000,000
Amount outstanding	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	750,000,000
FX swap rate (rate:£1)	1.453	1.149	1.202	1.127	1.429	1.162	1.197	1.201	1.083	1.190	1.199
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	08-Jun-15	08-Jun-15	08-Jun-15	08-Jun-15	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	30-Jun-14
Legal final maturity date	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	30-Jun-15
ISIN	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0520785394
Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 30 Jun
Coupon (rate if fixed, margin and reference rate if floating)	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.125%
Margin payable under extended maturity period (%)	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +0.65%	1M Euribor +0.65%	1M Euribor +1.35%
Swap counterpartylies	Barclays / DB / Citi	ANTS	ANTS	ANTS	Bardays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1.376.000.000	217.625.000	499.080.000	465.937.500	1.049.415.000	215.125.000	208.875.000	499.536.000	1.616.125.000	509.351.006	625.725.000
Swap notional maturity	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	30-Jun-15
LLP receive rate/margin	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.125%
LLP pay rate/margin		3M GBP Libor +1.071359			3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%			3M GBP Libor +1.742
Collateral posting amount		-	-	-	-			-	-		
Series	Series 13 Tap 1	Series 13 Tap 2	Series 13 Tap 3	Series 16 Tranche 1	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19	Series 20	Series 21
Issue date	14-Jan-11	04-Apr-11	01-Sep-11	26-Aug-10	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-10	14-Jan-11
Original rating (Moody's/S&P/Fitch/DBRS)	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Asa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -
Denomination	EUR	EUR	EUR	GBP	EUR	EUR	EUR	EUR	EUR	NOK	EUR
Amount at issuance	350,000,000	275.000.000	150.000.000	150,000,000	1.250.000.000	500,000,000	320.000.000	100.000.000	125.000.000	1.600.000.000	100.000.000
Amount outstanding	350,000,000	275.000,000	150,000,000	150,000,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000	1,600,000,000	100,000,000
FX swap rate (rate:£1)	1.187	1.136	1.137	na	1,174	1.200	1.252	1,160	1.160	9,563	1.183
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Hard	Soft	Hard
Scheduled final maturity date	30-Jun-14	30-Jun-14	30-Jun-14	26-Aug-14	05-Oct-17	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30	07-Dec-20	15-Jan-24
Legal final maturity date	30-Jun-15	30-Jun-15	30-Jun-15	26-Aug-15	05-Oct-17	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-20	15-Jan-24
ISIN	XS0520785394	XS0520785394	XS0520785394	XS0537747841	XS0546057570	XS0546057570	XS0546057570	na na	na na	XS0563569325	na na
Stock exchange listing	London	London	London	London	London	London	London	na na	na na	London	na na
Coupon payment frequency	Annual	Annual	Annual	Quarterly	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 30 Jun	Annually - 30 Jun	Annually - 30 Jun	26 Feb. May. Aug. Nov	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 18 Nov	Annually - 18 Nov	Annually - 7 Dec	Annually - 15 Jan
Coupon (rate if fixed, margin and reference rate if floating)	3.125%	3.125%	3.125%	3M GBP Libor + 1.50%	3.625%	3.625%	3.625%	4.125%	4.250%	5.425%	4.625%
Margin payable under extended maturity period (%)	3.125% 1M Euribor +1.35%	3.125% 1M Euribor +1.35%	3.125% 1M Euribor +1.35%	1M GBP Libor + 1.50%	3.625% 1M Euribor +1.40%	3.025% 1M Euribor +1.40%	3.625% 1M Euribor +1.40%	4.125% na	4.250% na	5.425% 1M Libor +1.3%	4.020% na
Swap counterpartyles	ANTS	ANTS	ANTS	na na	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GRP	GRP	GBP	GRP	GRP	GRP	GRP	GRP	GRP
Swap notional denomination Swap notional amount	294,770,000	242.102.850	131.879.726	na na	1.064.375.000	416.500.000	255.510.400	86.220.000	107.775.000	167.311.513	84.500.000
		242,102,850 30-Jun-15					255,510,400 05-Oct-18	86,220,000 18-Nov-25	107,775,000 18-Nov-30	167,311,513 07-Dec-21	84,500,000 15-Jan-24
	30-Jun-15		30-Jun-15	na	05-Oct-18	05-Oct-18					
Swap notional maturity LLP receive rate/margin	3.125%	3.125%	3.125%	na	3.625%	3.625%	3.625%	4.125%	4.250%	5.425%	4.625%
	3.125%	3.125%						4.125%			4.625%



Series 2 Series 2 Series 2 Series 2 Series 2 Series 2 Series 3 Series 2 Series 2 Series 3 Series 4 Series 5 Series 4 Series 5 Series 4 Series 5 Ser	Series 31 04-Jan-12 Ass / AAA / AAA / - Ass / AAA / AAA / - Be / AAA / AAA / AAA / - Be / AAA / AAA / AAA / - Be / AAA / AAA / AAA / - Be / AAA / AAA / AAA / AAA / - Be / AAA / AAAA / AAA / AAAA /	Series 22 Tag 2 27 Mart 12 27 Mart 12 28 Mart 12 28 Mart 12 28 Mart 12 28 Mart 12 300,000,000 300,000,000 1198 300,000,000 1198 300,000,000 1198 300,000,000 1198 300,000,000 1198 300,000,000 1198 300,000,000 1198 300,000,000 1198 300,000,000 300,000,000 1198 300,000,000 300,000,000 1198 300,000,000 300,000,000 300,000,000 300,000,0	Series 37 16-Feb-12 Ass/AAA/AAA/- Ass/AAA/AAA/- GRP 750,000,000 ns Soft 16-Feb-29 16-Feb-30 XS0746621704 London	Series 38 16-Feb-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 na Soft 16-Feb-15 16-Feb-16 X50746622009 Landon	Series 24 14 Age 11 Ans (2AAA) (AAA) - Ans (AAA) (AAA) - Ans (AAA) (AAA) - Ans (AAA) (AAA) - 12 (AAA) (AAA) - 12 (AAA) (AAA) - 12 (AAA) (AAA) - 13 (AAA) (AAA) - 14 Age 21 14 Age 21 14 Age 21 14 Age 22 15 (AAA) (AAA) - 14 Age 22 15 (AAA) (AAA) - 15 (AAA) (AAA) - 16 (AAA) - 17 (AAA) (AAA) - 18 (A	Series 25 26/May-11 Anay ZAAA (AAA) - 100,000,000 100,000,000 11,000,000,000 100,000,0	Series 27 08:59e-11 Ass / AAA / AAA / 1.000.000.00 1:000.000.00 1:000.000.00 1:000.000.00 1:000.000.00 1:000.000.00 1:000.00000 1:000.00000 1:000.000000 1:000.0000000000	Series 27 Tay 1 26May-12 26May-12 26May-12 26May-12 26May-12 26May-12 26May-12 312,500,000	Series 28 05-Des-12 Assi / AAA / AAA / - Sagono ooo 1:166 2:106:26 2:106:26 2:106:26 2:106:26 3:307 3:308 ANTSI AN	Series 29 09-Dec-11 Assy FAM / AMA / FAM /
Section	Assa (AAA) (AAA) - AAA -	ABS / AAA / AAA / - BUR - BUR - SOURCE	Assar Anni Anni Anni Anni Anni Anni Anni Ann	Assi AAA AAAA - AAAAA - AAAAAA	ABI ANA (ANA) - BAR (ANA) - GEP	Agai AAA AAA AAA - Aaa AAA AAAA - BUR	Amir (AAA) (AAA) - AAA (AAA) - AAA (AAA) - AAA (AAA) - AAA (AAA) - BUR -	Ama (AAA) (AAA) - BUR Ama (AAA) (AAA) - EUR Ama (AAA) (AAA) - EUR 312 500,000 1 250,000 1 312 500	Ass (AAA (AAA) - BAR (AAA) - B	Amil AMA (AMA) - Amil Amil Amil Amil Amil Amil Amil Amil
Current rating (Moody/s/SAPFRat/DBRS) Asia / AMA / AM	Assi / AAA / AAAA / AAA / AAAA / AAA / AAAA / AAAA / AAAA / AAAA / AAA / AAAA / AA	ABJ / AAA / AAA / - EUR 300,000,000 300,000,000 300,000,000 300,000,0	Assi AAA / AAA / . EUR 117.500,000 117.500,000 117.500,000 Soft Substitution of Substitution	Assi AAA (AAA) - GEP 1 000,000,000 1 100,000,000 1 100,000,0	ABI JAAA JAAA JAAA JAAA JAAA JAAA JAAA J	Agai / AAA / AAA / AAA / EUR /	Assi / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,0	Assi / AAA / AAA / - EUR 312,500,000 312,500,000 312,500,000 98,500-17 98,500-17 98,500-18 AND SERVICE STANDARD SERVICE AND SERVICE SERVICE SE	Ass / AAA /	Assi AMA (AMA): EUR 100.000,000 100,100,100 100,100,100 100,100,
Denomination Amount of issuance 75,000,000 Amount obstanding 76,000,000 Amount obstanding 76,000,000 Amount obstanding 76,000,000 Some desired from maturity Some desired from maturity Some desired from maturity date 24-Jan-18 24-	EUR	EUR 2000,000 200,000 200,000 200,000 200 20	EUR 117,500,000 117,500,000 117,500,000 117,500,000 117,500,000 124,3an-19 24,3an-19 24,3an-19 24,3an-19 24,3an-19 24,3an-19 24,3an-19 4,375% 1ME Luthor of 1,57% ANTS 24,3an-19 24,3an-19 34,000,000 15,000,000 170,000,000 170,000,000 180,000 180,0	GSP 1,000,000,000 1,000,000,000 1,000,000,0	GBP 125000000 1250000000 1250000000 1250000000 1250000000 1250000000 1250000000 12500000000 125000000000 125000000000 1250000000000	EUR 100,000,000 100,000,000 100,000,000 100,000,0	EUR 1,000,000,000 1,000,000,000 1,000,000,0	EUR 312,500,000 312,500,000 312,500,000 312,500,000 312,500,000 30,500,0	EUR 53,000,000 153	EUR 100,000,000 100,000,000 100,000,000 100,000,0
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Amount outstanding Fig. 200,000 Fig. 1, 198 Maruri type (hardschick buildigses through) Soft of the control of	350,000,000 1,121 Soft Soft Soft Soft Soft Soft Soft Soft	300,000,000 1198 501 1198 501 1198 501 1198 501 1198 1199 124 Jahr 19 124 Jahr 19 124 Jahr 19 124 Jahr 19 125 Jahr	117,500,000 1,252 Self 18 Self	1,000,000,000 100 100 100 100 100	1250,000,000 na	100,000,000 11,141 Hard 24-May-21 25-May-10,000 24-May-21 25-May-10,000 24-May-21 25-May-10,000 24-May-21 25-May-10,000 24-May-21 25-May-10,000 25-May-21 25-M	1,000,000,000 1,133 Soft 06:Sep-16 106:Sep-16 106:Sep-16 106:Sep-16 106:Sep-17 106:Sep-1	312.500,000 1.252 Soft	\$3,000,000 1,166 Hard 21-Dec-26 21-Dec-26 21-Dec-26 21-Dec-26 10 10 10 10 10 10 10 10 10 10 10 10 10	100,000,000 11,101 Hand 11,101 Hand 11,101 Hand 11,101 Hand 10,102
Fix maps rate (ase £1) 1.198 Manuary type Predictive Builderpass through) 50h 1.198 Schedulfed froit muturity date 24-bury 1.198 Schedulfed froit muturity date 34-bury 1.198 Stock exchange listing (ase 5.198 Stock exchange listing Lordon 1.198 Stock exchange listing Lordon 1.198 Stock exchange listing Lordon 1.198 Cuppor payment froit and reference case if floating) Maryar puppide under extended muturity period (%) Swap contrapting the under extended muturity period (%) Swap contrapting the under extended muturity period (%) Swap contrapting the same of the same o	1.121 Soft 24-Jan-18 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 London Annual Annually- 24-Jan 4.43795 GRP 312.130.000 312.130.000 312.130.000 300.000,000 300.000 300.0000 30	1.198 Soft 34-Jan-18 Soft 34-Jan-18 34-Jan-18 34-Jan-18 35-Jan-18	1.262 Soft 1 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 Arnusii Arnusii Arnusii Arnusii Al-18 4.375 34 4.375 34 4.375 34 4.375 34 4.375 34 4.375 34 4.375 34 4.375 34 4.375 35 4.375 36 50 36 50 37 15-Feb-12 38 56 76 38	ns Software	18 500 1 14 App-21 1 15 App-21 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1.141 Hadro 1 24-May-21 25-May-22 24-May-22 24-May-22 25-May-22 25-May-23 25	1,133 Soft	1.362 Soh 1-6	1.166 Hard 22-Dec-26 21-Dec-26 21-Dec-26 10-20 1	1.161 Hard 00-Dec-26 06-Dec-26 16-Dec-26 16-De
Maurity type (hardwark-utilerpose-frough) Self Scheduled first in study date Local Yari markin date 2.4-Jun-13	24-Jan-18 24-Jan-19 X0098479622 London London American American Annually - 24-Jan Annually - 24-Jan-19 Annually - 24-Jan An	24-Jan-19 24-Jan-19 24-Jan-19 250562479522 24-Jan-19 250562479522 24-Jan-19	24-Jan-18 24-Jan-19 24-Jan-19 24-Jan-19 X5056479522 Annual	Soft	Soft 14-Apr-22 1	26-May-21 24-May-21 24-May-21 26-May-21 26-May-21 26-May-21 26-May-24 26-May-24 26-May-21 26-May	08-Sep-16 08-Sep-17 X5067465208 08-Sep-17 X5067465208 Arnual Arnu	08-Sep-16 08-Sep-17 XS007-08-S208 08-Sep-17 XS007-08-S208 Annual	21-Dec-26 21-Dec-26 As Arrual Arrually-21 Dec 4 550% ASS ASS ASS ASS ASS ASS ASS ASS ASS AS	09 Dec-26 19 Dec-26 10 Dec-26
Scheduled final maskety date 34-Jan-18 34-Jan-18 34-Jan-18 34-Jan-18 35-Jan-18 35-	24-Jan-19 X00582479522 London London A37054 4,37054 M Euribor 15076 A610 A17054	24-Jan-19 X50982479522 Lordon Lordon Annual	24-Jan-18 24-Jan-19 24-Jan-19 24-Jan-19 X5056479522 Annual	02-Mer 27 X5096191390 London March 27 X5096191390 Annually 2-March 5750% MGBL Loor 159% MGBL Loo	14 Apr 22 150 Hospital London Monally 14 Apr 5129A 15129A MI SBI, Libor 117% ANTS 1220 MOSS 14 Apr 22 ANTS 1220 MOSS 14 Apr 22 MI SBI, Libor 117% ANTS 1220 MOSS 14 Apr 22 14 Apr 22 14 Apr 24 Apr 25 Apr	26Msy-21 Annual Arenal	06:59e-17 X50074852588 Annually 6 Sep Annually 6 Sep Annually 6 Sep Anti Europe 1509 Anti E	08-Sep-16 08-Sep-17 XS007-08-S208 08-Sep-17 XS007-08-S208 Annual	21-Dec-26 n9 n9 n9 n9 n9 n9 n9 Armsully - 21 Dec 45.030%, n9 ANTS ANTS ANTS ANTS ANTS ANTS ANTS ANTS	09-Dec-26 Annual Arrusally - 09-Dec Ansually -
SSI ASSOC exchange listing London Programme Componing Street Programme Componing Compon	X9998491902	X5058479622 Arrival	X50562479622 2 London Annual A	X50596191360 L0rdson Arrusal Arrusal Arrusal M GBL Lbor +1.59% ANTS GBP 1000,000 34 GBP Lbor +1.7175% 36 GBP Lbor +1.7175% 36 GBP Lbor +1.7175% 36 GBP Lbor +1.7175% 37 GBP Lbor +1.7175% 38 GBP Lbor +1.7175% 39 GBP Lbor +1.7175% 30 GBP Lbor +1.7175% 30 GBP Lbor +1.7175% 30 GBP Lbor +1.7175% 31 GBP Lbor	XS0169718 Acordon Acor	19 19 19 19 19 19 19 19 19 19 19 19 19 1	X5074952788 X50749527455278 Arroad ME Lebor + 1,50% ARTS 882,500,000 08.58p-17 SM GBP Liber + 1,902% ARROAD A	X507495298 Lordon Annually - Sup Annually - Sup M Earthor + 50% ANTS GBP 249.687.000 60-58-11 3M GBP Libor + 5075, M Table - 16775, M Table - 167	ns ns nn ns nn ns ns ns ns ns ns ns ns n	09-Dec-26 Annual Arrusally - 09-Dec Ansually -
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Coopen payment frequency Coopen payment freque	Annual An	Annual An	Armusi J. Armusi A. Armusi J. Armusi	Annually - Mar	Annaly - 14 Apr Annaly - 14 Apr 15 (6) Libra - 127% M (6) Libra - 140% Series 41 Series 41	Arrusil - Arrusi	Annual - Sep	Annualy - Sep Annualy - Sep MEurbor + 150% MEurbor + 150% Annualy - Sep	Annual An	Annual An
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Seep notional maturity	24-Jan-19 4.375% 58 3M GBP Libor +1.6325% 58 3M GBP Libor +1.6325% 69 34 04-Jan-12 Asia / AAA / AAA / - Asia / AAA / AAA / AAA / - Asia / AAA / AAA / AAA / - Asia / AAA /	24-Jan-19 4.375% 5 3M GBP Libor +1.7905% 5 3M GBP Libor +1.7905% 5 8eries 32 15-Feb-12 Asa FAAA JAAA/- Asa FAAA JAAA/- 88,000,000 88,000,000 Hard Hard 06-Feb-32 06-Feb-32 106-Feb-32 Annual	24-Jan-19 4.375% 3M GBP Lbor +1.8075% Series 37 16-Feb-12 Asa / AAA / AAA/ Asa / AAA / AAA/ Asa / AAA / AAA/ **T50,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London	02-Msr-27 5,7509; 3M GBP Libor +1,715% Series 38 16-Feb-12 Asal /AMA /AMA /- Asal /AMA /AMA /- GBP 750,000,000 750,000,000 16 Soft 16-Feb-15 16-Feb-16 X50749622009 Lndon	14-Apr-22 5.1259; 3M GBP Lbor +1-489% Series 41 21-Mar-12 Ass / AAA / AAA / - Ass / AAA / AAA / - Ass / AAA / AAA / - 47.000.000 47.000.000 47.000.000 11.197 Hard 12-Mar-27 12-Mar-27 12-Mar-27	24-May-21 4 633% 3M GBP Libor +1.435% Series 42 25-Mar-12 Ass / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 X3076/32509	09-Sep-17 3 825% 3M GBP Libor +1.9925% Series 43 05-Ap-12 Ass; /AAA / AAA /- Ass; /AAA / AAA /- GBP 75.000,000 750,000,000 5oft 05-Ap-17 05-Ap-17 05-Ap-18 XS0769914218	09-Sep-17 3 825% 3M GBP Libor +1.6975% Series 44 12-Ap-12 Ass / AAA / AAA / - EUR 127,000,000 127,000,000 12.005 Hard 12-Ap-22 12-Ap-22 12-Ap-22	21-Dec-28 4.530% 3M GBP Libor +1.90% Series 45 13-Apr-12 Assi / AAA / AAA / - EUR 75.000.000 75.000.000 1.201 Hard 13-Apr-23 13-Apr-23	09-Dec-26 4.600% 3M GBP Libor +1.80%
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Series Series 30 Bous des G. G. Sahari 21 Congrat lating (Moody's SAPFilan OBRS) Asia (AAV /AAV) Asia (AAV /AAV) Congrat lating (Moody's SAPFilan OBRS) Asia (AAV /AAV) Asia (AAV /AAV /AAV /AAV /AAV /AAV /AAV /AAV	04-Jan-12 Ass / AAA / AAA / - Ass / AAA / AAA / - EUR 30,000,000 30,000,000 11,195 Hard 04-Jan-27 ns ns	15-Feb-12 Aas / AAA / AAA / AAA / Ass / AAA / AAA / AAA / Ba 8,000,000 88,000,000 1,203 Hard 06-Feb-32 06-Feb-32 na Annual	16-Feb-12 Asa / AAA / -AAA / - Asa / AAA / AAA / - GBP 750,000,000 750,000,000 ns Soft 16-Feb-29 16-Feb-30 XS0746621704 London	16-Feb-12 Ass / AAA / AAAA / AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	21-Mar-12 Asa / AAA / AAA /- Asa / AAA / AAA /- EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27	23-Mar-12 Asa / AnA / AnA / - Asa / AnA / AnA / - GBP 75,000,000 75,000,000 ra Soft 23-Mar-27 23-Mar-28 XS0761325009	05-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 750,000,000 ns Soft 05-Apr-17 05-Apr-18 XS0789914218	12-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22 12-Apr-22 na	13-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 75,000,000 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na	16-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108,000,000 108,000,000 11,201 Hard 16-Apr-30 16-Apr-30
Issue date OG-Jan-12 Organiz plants (Modor) 4/SBPFBith/DBRS) Ass (AAA/AAA) Ass (AAA/AAA) Ass (AAA/AAA) Ass (AAA/AAA) Ass (AAA/AAA) Ass (AAA/AAA) Associated issues SOO(SOO) Amount of assues SOO(SOO) Amount of assues SOO(SOO) Amount of assues Soo(Soo) Hadre (Soo) Soo(Soo) Hadre (Soo) Soo(Soo) Hadre (Soo) Soo(Soo) Soo(Soo) Amount of assues Gospers (Soo(Soo) Amount of assues Cooper payment frequency Amount of assues Cooper payment frequency Amount of assues Cooper payment frequency Amount of assues Amount of assues Amount of assues Amount of assues Cooper payment frequency Amount of assues Amount of a	04-Jan-12 Ass / AAA / AAA / - Ass / AAA / AAA / - EUR 30,000,000 30,000,000 11,195 Hard 04-Jan-27 ns ns	15-Feb-12 Aas / AAA / AAA / AAA / Ass / AAA / AAA / AAA / Ba 8,000,000 88,000,000 1,203 Hard 06-Feb-32 06-Feb-32 na Annual	16-Feb-12 Asa / AAA / -AAA / - Asa / AAA / AAA / - GBP 750,000,000 750,000,000 ns Soft 16-Feb-29 16-Feb-30 XS0746621704 London	16-Feb-12 Ass / AAA / AAAA / AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	21-Mar-12 Asa / AAA / AAA /- Asa / AAA / AAA /- EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27	23-Mar-12 Asa / AnA / AnA / - Asa / AnA / AnA / - GBP 75,000,000 75,000,000 ra Soft 23-Mar-27 23-Mar-28 XS0761325009	05-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 750,000,000 ns Soft 05-Apr-17 05-Apr-18 XS0789914218	12-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22 12-Apr-22 na	13-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 75,000,000 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na	16-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30
Issue date OG-Jan-12 Orginal starts (Rodon'y-SAPFEINT-OBRS) Asa / ANA / ANA Asa / Ana Ana Asa / Ana Ana Asa / Ana Ana Ana Ana Ana Ana Ana Ana	04-Jan-12 Ass / AAA / AAA / - Ass / AAA / AAA / - EUR 30,000,000 30,000,000 11,195 Hard 04-Jan-27 ns ns	15-Feb-12 Aas / AAA / AAA / AAA / Ass / AAA / AAA / AAA / Ba 8,000,000 88,000,000 1,203 Hard 06-Feb-32 06-Feb-32 na Annual	16-Feb-12 Asa / AAA / -AAA / - Asa / AAA / AAA / - GBP 750,000,000 750,000,000 ns Soft 16-Feb-29 16-Feb-30 XS0746621704 London	16-Feb-12 Ass / AAA / AAAA / AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	21-Mar-12 Asa / AAA / AAA /- Asa / AAA / AAA /- EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27	23-Mar-12 Asa / AnA / AnA / - Asa / AnA / AnA / - GBP 75,000,000 75,000,000 ra Soft 23-Mar-27 23-Mar-28 XS0761325009	05-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 750,000,000 ns Soft 05-Apr-17 05-Apr-18 XS0789914218	12-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22 12-Apr-22 na	13-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 75,000,000 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na	16-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30
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Denomination EUR Amount all issuance 30,000,000 Amount all issuance 30,000 Amount all issuance 30,0	EUR 30,000,000 30,000,000 1,195 Hard 04-Jan-27 04-Jan-27 na na	EUR 88,000,000 88,000,000 1,203 Hard 06-Feb-32 06-Feb-32 na na Annual	GBP 750,000,000 750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London	GBP 750,000,000 750,000,000 na Soft 16-Feb-15 16-Feb-16 XS0746822009 London	EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na	GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009	GBP 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218	EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22 12-Apr-22 na	EUR 75,000,000 75,000,000 1.201 Hard 13-Apr-23 13-Apr-23 na	EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30
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Amount outstanding Amount Amount outstanding Amount outstanding Amount outstanding Amount	30,000,000 1.195 Hard 04-Jan-27 04-Jan-27 na na	88,000,000 1,203 Hard 06-Feb-32 06-Feb-32 na na Annual	750,000,000 na Soft 16-Feb-29 16-Feb-30 XS0746621704 London	750,000,000 na Soft 16-Feb-15 16-Feb-16 XS0746622009 London	47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na	75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009	750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218	127,000,000 1,205 Hard 12-Apr-22 12-Apr-22 na	75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na	108,000,000 1.201 Hard 16-Apr-30 16-Apr-30
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Legal from metartic quies Sin and programment of the Sin and S	04-Jan-27 na na	06-Feb-32 na na Annual	16-Feb-30 XS0746621704 London	16-Feb-16 XS0746622009 London	12-Mar-27 na	23-Mar-28 XS0761325009	05-Apr-18 XS0769914218	12-Apr-22 na	13-Apr-23 na	16-Apr-30
Stock extrange listing in a Coupon payment frequency Annual Coupon payment date Coupon payment date Coupon payment date Coupon Install Filed. Install, and Install, and Annual An	na na	na Annual	London	London					na	na
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Coopon premet date Coopon (rase File Bude, margo and reference rase I floating) Alargo populse under extended maturity period (%) Ara populse under extended maturity period (%) And Save contrept price of the Coopon (and the Coopon (an							London	na	na	na
Coopon (rate of fixed, margin and reference rate if floating) All/PS All Margin populse used extended maurilly period (%) Sauc Counterparty/rise ANTI Sauc Counterparty/rise ANTI Sauc Counterparty/rise ANTI Sauc Rodrian (Rate of Sauce Rodrian (Rate of Rate o	Annual		Annual	Quarterly	Annual	Quarterly	Quarterly	Annual	Annual	Annual
Maryon possible under extended maturity period (%) Resp contrale parties Seap notional denomination GBP Seap notional denomination Seap rotional maturity Seap rotional maturity Seap rotional maturity Seap rotional maturity College of the seap rotional maturity College of the seap rotional maturity Seap rotional maturity College of the seap rotional maturity Series S	Annually - 04 Jan	Annually - 06 Feb	Annually - 16 Feb	16 Feb, May, Aug, Nov	Annually - 12 Mar	23 Mar, Jun, Sep, Dec	05 Apr, Jul, Oct, Jan	Annually - 12 Apr	Annually - 13 Apr	Annually - 16 Apr
Saxp counterpartyles ANTS Saxp notional demonstration GBP Saxp notional sensors 25,300,000 Saxp notional sensors 25,300,000 Saxp notional sensors 05-lan-27 LIP receive rateshmatryn 43,40%, 12 Collaseral poetry amount 30,000 (1997) Collaseral poetry amount 30,000 (1997) Series 5,100 (1997) Insurance 15,40 (1997) Corporal sellow (1997) 3,500 (1997) Current miner (Modry 6,50 (1997) April (1997) Decommission EUR EUR EUR	4.340% na	4.370% na	5.250% 1M GBP Libor +2.45%	3M GBP Libor + 1.60% 1M GBP Libor + 1.65%	4.000% na	3M GBP Libor + 1.95% 1M GBP Libor + 2.00%	3M GBP Libor + 1.70% 1M GBP Libor + 1.80%	3.290% na	3.420% na	3.750% na
Susp notional denomination GBP Same notional small research 2,5,90,000 Same notional small research 45,90,000 Same notional small research 43,00 Laboration 43,00 Authority 43,00 Collater at posting amount 56,00 Series Series 47 Based State 1,00 1,00 Colleger sing (Modo's/SSPFRenOBRS) Ass/AWA/AWA/AWA/AWA/AWA/AWA/AWA/AWA/AWA/	ANTS	ANTS	ANTS	na na	ANTS	na na	na na	ANTS	ANTS	ANTS
Sasp, notional amount 25,380,000 Sasp, notional maturity 05-Jan-27 LIP receive retainingrin 4,340% LIP per yrahmargin 35,68P Liber +17 Collaver a posting amount 56,70P Liber +17 Sertine 58,70P Liber +17 Sertine 47 15,70P -12 Collaver a familiary of the collaboration	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
LP receive readmargin	25,095,000	73,172,000	750,000,000	na	39,254,400	na	na	105,397,300	62,437,500	89,910,000
LP pay rainbrargh 3M GBP Libor +1789	04-Jan-27	06-Feb-32	16-Feb-30	na	12-Mar-27	na	na	12-Apr-22	13-Apr-23	16-Apr-30
Collected posting amount Series Series 47 State of the Collection of the Collecti	4.340%	4.370%	5.250%	na	4.000%	na	na	3.290%	3.420%	3.750%
Series Series 47	3M GBP Libor +1.8125	% 3M GBP Libor +2.00%	3M GBP Libor +2.4567%	na	3M GBP Libor +1.745%	na	na	3M GBP Libor +1.44%	3M GBP Libor +1.45%	3M GBP Libor +1.38%
Issue date				na	•	na	na			
Issue date	Series 48	Series 49	Series 50	Series 51	Series 52	Series 53	Series 54	Series 55	Series 56	Series 57
Original rating (Moody's/S&P/Fitch/DBRS) Asa / AAA / AAA / - Current rating (Moody's/S&P/Fitch/DBRS) Asa / AAA / AAA / - Denomination EUR EUR	24-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	02-Dec-13
Denomination EUR	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-
	Asa / 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/-
Amount at issuance 50,000,000	EUR	EUR	EUR	EUR	GBP	EUR	EUR	EUR	EUR	EUR
	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	80,000,000
Amount outstanding 50,000,000 FX swap rate (rate:£1) 1.200	45,000,000 1.245	35,000,000 1.247	40,000,000 1.247	76,000,000 1.236	200,000,000	100,000,000	50,000,000 1.160	50,000,000 1.168	1,000,000,000	80,000,000 1.198
I-X swap rate (rate:£1) 1.200 Maturity type (hard/soft-bullet/pass-through) Hard	1.245 Hard	1.247 Hard	1.24/ Hard	1.236 Hard	1.000 Soft	1.158 Hard	1.160 Soft	1.168 Soft	1.191 Soft	1.198 Soft
Scheduled final maturity date 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	20-Jun-18
Legal final maturity date 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	20-Jun-19
ISIN na	na	na	na	na	XS0947575840	na	XS0962577168	XS0963398796	XS0997328066	XS0999345811
Stock exchange listing na	na	na	na	na	London	London	London	London	London	London
Coupon payment frequency Annual	Annual	Annual	Annual	Annual	Quarterly	Annual	Annual	Annual	Annual	Quarterly
Coupon payment date Annually - 18 Apr		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	20 Dec, Mar, Jun, Sep
Coupon (rate if fixed, margin and reference rate if floating) 3.750%	Annually - 15 May	3.340%	3.3625%	2.9500%	3M GBP Libor + 0.3%	2.330%	2.500%	1.520%	1.625%	3M EURIBOR + 0.2%
Margin payable under extended maturity period (%) na Swap counterpartylies ANTS	3.500%	na ANTS	na ANTS	na ANTS	1M GBP Libor + 0.6% ANTS	na ANTS	na ANTS	na ANTS	na ANTS	1M EURIBOR + 0.2% ANTS
Swap notional denomination GBP	3.500% na		GRP	GRP	GRP	GBP	GRD	GRP	GRP	GRP
Swap notional denomination GBP Swap notional amount 41 670 000	3.500% na ANTS			61 476 400	na GBP	86 350 000	43 085 000	42 795 000	839 600 000	66.760.000
Swap notional amount 41,670,000 Swap notional maturity 18-Apr-28	3.500% na ANTS GBP	GBP	32.080.000			18-Jul-25	43,085,000 21-Aug-25	42,795,000 27-Aug-25	26-Nov-20	20-Jun-18
LLP receive rate/margin 3.750%	3.500% na ANTS GBP 36,148,500	GBP 28,070,000	32,080,000 08-Jun-29	20-Jun-24	na					
LLP pay rate/margin 3M GBP Libor +1.35	3.500% na ANTS GBP	GBP	32,080,000 08-Jun-29 3.3625%	20-Jun-24 2.9500%	na na	2.333%	2.500%	1.520%	1.625%	3M EURIBOR + 0.2%
Collateral posting amount -	3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	GBP 28,070,000 08-Jun-28 3.340%	08-Jun-29 3.3625%			2.333% 3M GBP Libor +0.44%				3M GBP Libor +0.345%

Series	Series 58
Issue date	20-Jan-14
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-
Denomination	GBP
Amount at issuance	750,000,000
Amount outstanding	750,000,000
FX swap rate (rate:£1)	na
Maturity type (hard/soft-bullet/pass-through)	Soft
Scheduled final maturity date	20-Jan-17
Legal final maturity date	20-Jan-18
ISIN	XS1017654150
Stock exchange listing	London
Coupon payment frequency	Quarterly
Coupon payment date	20 Apr, Jul, Oct, Jan
Coupon (rate if fixed, margin and reference rate if floating)	3M GBP Libor + 0.305
Margin payable under extended maturity period (%)	1M GBP Libor + 0.355
Swap counterparty/ies	na
Swap notional denomination	GBP
Swap notional amount	na
Swap notional maturity	na
LLP receive rate/margin	na
LLP pay rate/margin	na
Collateral posting amount	na



Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	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	Less of required rating by the Account Bank	ST: <pre><a-1 -="" <a<="" <f1="" <p-1="" lt:="" pre=""></a-1></pre>	No	Termination of the Bank Account Agreement, uries as the Account Bank does not, within 30 London Business Days, close the LLP Accounts and Open recollement accounts that Infancial ristalistics having the required sitings or obtain a quarantee of its obligations under the Bank Account Agreement from a financial institution having the required instings (provided also but a training agency confirmations are obtained). Note that the Cash Management Agreement still refers to an SSP trigger on the bank accounts of Art-1 filtre amounts on deposit in the GLR Account leaves of the Cash Management and training account of the Cash Account and the Cash Management and training equivalent of the Covered Bonds then cubistrating, 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).
another bank	Loss of required rating by the Seller/Servicer re: collection accounts	ST: <a-2 <f2<br="" <p-2="">LT: <bbb+ -="" <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 Frain 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 (Sartander UK or the Liquidation Member) may make a cash capital contribution to the LIP or the LIP shall offer to all Loans in the Portfolia, such that the amount credited to the Pre-Marium! Upudity Liquidy Legible is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after shalling into account the Required Redemption Amount for all offer Series of Hard Bullet Covered Bonds with installure before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Marium! Test is an Inolipse Hald or the amount credited to the Pre-Marium! Liquidity Legiple is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.</td></a2></a-1>	No	A Member (Sartander UK or the Liquidation Member) may make a cash capital contribution to the LIP or the LIP shall offer to all Loans in the Portfolia, such that the amount credited to the Pre-Marium! Upudity Liquidy Legible is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after shalling into account the Required Redemption Amount for all offer Series of Hard Bullet Covered Bonds with installure before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Marium! Test is an Inolipse Hald or the amount credited to the Pre-Marium! Liquidity Legiple is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.
Supplemental Liquidity Event	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>Yes (S&P)</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Tritle Deeds (unless they relate to dematerialised loans) are located separetely from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.</td></a-1+>	Yes (S&P)	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Tritle Deeds (unless they relate to dematerialised loans) are located separetely 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 this 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 this to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.
rinterest 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 collater in accordance with the Christi Support Annex, and use reasonable efforts to (a) transfer for an appropriately reader epiclatement third party, (b) prouse a guarantee from an appropriately medited party, or (c) take such other action as would maintain or resture the ratings of the relevant Covered Boods. The rating friggers shown on the left are the first level of triggers for SSP and First but this is the only trigger for Moody's. A subsequent trigger exists for SSP for loss of BBB+ (LT) and for Fisich for loss of F3 (ST) / BBB- (LT). Remedial actions include posting if continuing to post collateral and taking any of the actions cudined at (a) to (c) above. For the purposes of the SSP rating citieria, "Replacement Option 1" currently applies.</td></f1 	No	Requirement to post collater in accordance with the Christi Support Annex, and use reasonable efforts to (a) transfer for an appropriately reader epiclatement third party, (b) prouse a guarantee from an appropriately medited party, or (c) take such other action as would maintain or resture the ratings of the relevant Covered Boods. The rating friggers shown on the left are the first level of triggers for SSP and First but this is the only trigger for Moody's. A subsequent trigger exists for SSP for loss of BBB+ (LT) and for Fisich for loss of F3 (ST) / BBB- (LT). Remedial actions include posting if continuing to post collateral and taking any of the actions cudined at (a) to (c) above. For the purposes of the SSP rating citieria, "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: <a <a2="" <a<="" td=""><td>No</td><td>Requirement to post collater in accordance with the Chell Support Annex, and use reasonable efforts to (a) transfer for an approprisely reader epicienter their party, (b) prouse a quanter for an approprisely reader third party, or (c) take such other action as would maintain or restore the ratings of the retevant Covered Books. The rating righgers shown are on the left the first level of triggers for Moody's and Fish that this is the only trigger for S&P. Authority of the SAP. Authority of the S</td></a-1>	No	Requirement to post collater in accordance with the Chell Support Annex, and use reasonable efforts to (a) transfer for an approprisely reader epicienter their party, (b) prouse a quanter for an approprisely reader third party, or (c) take such other action as would maintain or restore the ratings of the retevant Covered Books. The rating righgers shown are on the left the first level of triggers for Moody's and Fish that this is the only trigger for S&P. Authority of the SAP. Authority of the S
only Note: For Flich, the event is stiggered only if coupled with the advantaged or placing on credit watch regalive of the then conversed making of the Series 1 of Covered Bonds.	Loss of required rating by Barclays Bank plc in respect of Series 1	ST: <a.h.1 cf1<br="" cp-1="">LT: <a.h.2a.h. a="" ca.h.<=""></a.h.2a.h.></a.h.1>	No	Facultiment to past colleter in accordance with the Chall Support Annex and (a) transfer to an appropriate reader elegiscenter filled by parts of past and past of past and past of past and past of past and colleter action as would maintain or restore the ratings of the relevant Covered Boods. For a Pitch downgrade, note that the event is registered and action meets to be taken only "Selfers of of the Covered Bond Swap been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating largest shown on the tilt are the first level of triggers for all rating agencies. A subsequent trigger exists for Moddy's for local of P.2 (ST) ASI, IT) and for SAP for local of A. (LT). A First Subsequent Rating Cover for Pisch exist for local of P.2 (ST) / BBD+ (LT) and a Second Subsequent Rating Cover for Pisch exist for local of A. (LT) and Second Subsequent Rating Cover for Pisch exist for local of P.2 (ST) / BBD+ (LT) and a Second Subsequent Rating Cover for Pisch exist for local of A. (LT) and Second Subsequent Rating Cover for Pisch exist for local of A. (LT) and Second Subsequent Rating Cover for Pisch exist for local of A. (LT) and Second Subsequent Rating Cover for Pisch exist for local of A. (LT) and Second Subsequent Rating Cover for Pisch exist for local of A. (LT) and Second Subsequent Rating Cover for Pisch exist for local of A. (LT) and Second Subsequent Rating Cover for Pisch exist for Pisch exist for Pisch exist for Second Subsequent Rating Cover for Pisch exist for
Covered Bond Swap Provider rating singgers - Bandays Series 3, IMPP Patibles, Clinian V, boutsche Bank and RBI Noter. For Rint and S.B.P. the event is ringgered only if coupled with the downgrade or planting on critical winth readows of bank in paging or the them. Let the company of the previous provides of the coupled with the downgrade or planting on critical winth readows of the them. Let the couple of the previous Series of Covered Bonds.	Loss of required rating by the relevant Covered Bond Swap provider	ST: cA-1+/cP-1/cF1 LT: -/cA1/cA+	Yes	Requirement to day post collateral in accordance with the Credit Support Anews or (b) transfer to an appropriately raised in place of the propriate and the
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.
		PDDG-1 KB883 / KBBB-		
Cash Manager calculation verification trigger	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).

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



Non-Pating Triggers

Event	Description of Trigger	Consequence if Trigger Breached
		Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer are held by the LLP as security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment
	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.	Standard variable rate and other discretionary rates and/or margins will be increased.
		Breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage breach notice and if not rectified by the 3rd calculation date after the issuance of the breach notice an Issuer Event of Default will occur.
	Any of the conditions, events or acts provided in Condition 9.2 of the Prospectus—LLP Events of default.	Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
	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.
	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount will be in an amount at least equal to the Sterling Equivalent of the aggregate Principal Amount Outstanding of the Covered Bonds.	LLP Event of Default will occur.

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 ackulates as of the date of determination between the sum of all amonthly payments that were due and payable by a borrower on any due date up to that date of determination face the aggregates monthly abovered up to but added of determination face the aggregates monthly abovered up to but added of determination face that provides the aggregate of the provides of the amount of all ambinder under of all authorised underly deviated from the sum of all payments actually made by that borrower up to but after the order of all authorised underly deviated from the sum of all payments actually made by that borrower up to but and borrower up to has that the order of the required current monthly payments that have been missed. A borrower that has missed payments that the aggregate of visities of the payments that have been missed. A borrower that has missed payments that the aggregate or up to a company to the payments that have been missed. A borrower that has missed payments that the aggregate or will be added to the payments that have been missed. A borrower that has missed payments that the aggregate or will be added to the payments that have been missed. A borrower that has missed payments that the aggregate or will be added to the payments that have been missed. A borrower that has missed payments that the aggregate or will be added to the payments that have been missed. A borrower that has missed payments that the aggregate or will be added to the payment that the aggregate or will be added to the payment that the payment th
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) Further Advances anotor Florible Loan Drawings; (ii) Capitalised Superace; (iv) Capitalised
Default	Default is defined as a property having been taken into possession.

Footnotes:

- 19 There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- The 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"
- (D) The interest rate swap notional is the sum of all interest rate swap notionals as at the start of the Calculation Period. Note that under an Amendment Agreement dated 24 December 2012, the interest rate swaps may be consolidated into one "cover pool swap" at a future date, at the LLP's election.
- (4) LIP receive/pay margins are an average across all interest rate swaps
 (5) The Supplemental Liquidity Reserve is calculated as 5% multiplied by the sterling equivalent of the outstanding covered bonds multiplied by the minimum level of over-collateralisation required (i.e. approximately a factor of 1.15)
- (a) This discount is set to zero white 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
- (7) This discount is set to zero white ever the issuer is rated at least BBB+(A-2 by S&P, A2 by Moody's and A/F1 by Fitch and thereafter equals 0.85% of the aggregate outstanding principal balance of the loans in the cover pool
- (II) A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with ILTV<-75%, 0.25 for defaulted loans with ILTV>75%.
- A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with iLTV-75%, 0.25 for defaulted loans with iLTV-75%.
- (10) Source: Fitch press release "Fitch Affirms Abbey's Covered Bonds at 'AAA'; Outlook Stable, Following Programme Update" dated November 2013
- (11) Source: Moody's performance report dated September 2013
- (12) 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%).

- 199 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.
- (6) Employment status is as at completion date.

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