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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
Date of form submission	31 January 2014
Start Date of reporting period	01 January 2014 (Calculation Period start date 07 January 2014)
End Date of reporting period	31 January 2014 (Calculation Period end date 06 February 2014)
Web links - prospectus, transaction documents, loan-level data	https://bosportal.co.uk/SantanderUK

Counterparties, Ratings

	Counterpartylies		itch	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

Barda	ys Bank PLC	
€	€ 666,666,667	
0	8-Jun-15	
	3.375%	
Libo	Libor +0.0945%	
€	-	
	A/F1	
,	\2- / P-1	
	A / A-1	
	€ 0 Libo	

Currency swap provider for Series 1 (EUR)	C	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⁾	Lit	Libor +0.0945%		
Collateral posting amount(s) (EUR)	€	€ 182,250,079		
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)	Deu	tsche 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	Lit	Libor +0.0945%	
Collateral posting amount(s) (EUR)	€	161,303,165	
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)	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)	€ 219,270,607		
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)	€ 157,776,20		
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)	€ 184,547,04		
Fitch Current Rating	A+ / F1		
Moody's Current Rating	A2 / P-1		
S&P Current Rating	A+ / A-1		



Accounts, Ledgers

	Value as	at 06-02-2014	Value as at	06-01-2014	Targeted Value
	for the n	eporting period	for the repo	rting period	raigeled value
Revenue receipts (please disclose all parts of waterfall)					
Revenue Receipts (on the Loans)	£	74,438,562	£	69,795,127	na
Other net income (including interest on bank accounts)	£	889,595	£	820,295	na
Excess amount released from Reserve Fund	£		£		na
Premia received from outgoing Swap Provider	£		£		na
Available Revenue Receipts	£	75,328,157	£	70,615,422	na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	2,304,560	£	2,152,159	na
Amounts due under interest rate swap	£	34,214,716	£	28,477,903	na
Amounts due under cover bond swaps	£	23,446,734	£	23,311,560	na
Amounts due under Intercompany Loan	£	7,575,403	£	7,215,685	na
Amounts added to Reserve Fund	£	1,900,743	£	856,060	na
Deferred Consideration	£	5,886,001	£	10,033,321	na
Members' profit	£		£		na
Total distributed	£	75,328,157	£	72,046,688	na
Principal receipts (please disclose all parts of waterfall)	£		£		na
Principal Receipts (on the Loans)	£	726,207,465	£	671,168,659	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	£	4,062,656,757	£ 4	,007,617,950	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	£	726,207,465		671,168,659	na
Total distributed	£	726,207,465	£	671,168,659	na
Reserve ledger	£	169,668,921	£	167,768,178	£ 169,668,921
Revenue ledger	£		£	-	na
Principal ledger	£	3,336,449,292	£ 3	336,449,292	na
Pre-maturity liquidity ledger		na		na	na

Acces Coverage To

Asset Coverage Test		
	Value as at 06-02-2014	Description
A		Adjusted Current Balance
В	£ 3,564,525,731	Principal ledger, reserve ledger and payments ledger held within GIC account
C	£ -	Cash Capital Contributions held on Capital Ledger
D	£ -	Substitution assets
E	£ -	Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledge
U	£ 1,155,002,222	Supplemental Liquidity Reserve ⁽⁵⁾
V	£ -	Set-off Flexible Plus (offset) ⁽⁶⁾
W	£ -	Set-off Depositor ⁽⁷⁾
X	£ 304,866,658	For redraw capacity
Y	£ 218,141	Reward loans
Z	£ -	Potential negative carry
Total	£ 21,122,784,831	
Method used for calculating component 'A'(1)	A(b)	
Asset percentage (%)	89.28%	
Maximum asset percentage from Fitch (%)	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)	£ 980,558,312	
Credit support as derived from ACT (%)	4.87%	

Louis Duidi	ce Calculation		
er of (a) & (b)	where:		
(a) =		20 483 509 544 00	the Aggregate Adjusted Outstanding Principal Balance, and
(b) =	£	19.018.346.121.16	the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the As
			Percentage.
(a)	Angred	nto Adusted Outstandin	o Principal Balance shall be equal to:
(14)			ipal Balance, which is the lower of:
	(i) the real		(1) Outstanding Principal Balance of each Loan; and
	ž.		(2) The Indexed Valuation of each Loan multiplied by M
	-	where M =	(a) The housed valuation of each countriosphilo by in
		0.75	for non-arrears hans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.40	for 90 days-plus arrears loans with indexed LTV >75%
	minus	0.25	Tot do days-plus arrears loans with moexed ETV 375%
		recents rum of the follow	ing deemed reductions to the Aggregate Adjusted Outstanding Principal Balance:
	f (ii) the tage	region sum or the rollow	(1) Deemed reductions for breach of representation and warranty
	ž.		(2) Deemed reduction for other breach by Seller / Servicer
	~		(a) Desirate reaction of the breaking detail / defined
	£	20,483,509,544.00	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggreg	ate Arrears Adjusted Or	utstanding Principal Balance shall be equal to:
	(i) the Adj	usted Outstanding Princ	pal Balance, which is the lower of:
	£	21,461,240,525.00	(1) Outstanding Principal Balance of each Loan; and
	£	21,301,910,978.00	(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 5 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
	£	19,018,346,121.16	Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset
			Percentage



Programme-Level Characteristics - as at 08-02-2014

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)	£ 20,273,211,272
Cover pool balance (GBP)	£ 21,446,603,465
GIC account balance (GBP)	£ 3,564,525,731
Any additional collateral (please specify)	
Any additional collateral (GBP)	
Aggregate balance of off-set mortgages (GBP)	£ 4,061,030,644
Aggregate deposits attaching to the cover pool (GBP)	£ 838,544,959
Aggregate deposits attaching specifically to the off-set	£ 344,862,757
Nominal level of overcollateralisation (GBP) (18)	£ 4,640,826,237
Nominal level of overcollateralisation (%) (18)	23.049
Number of loans in cover pool	203,19
Average loan balance (GBP)	£ 105,546
Weighted average non-indexed LTV (%)	62.839
Weighted average indexed LTV (%)	62.669
Weighted average seasoning (months)	68.0
Weighted average remaining term (months)	200.2
Weighted average interest rate (%)	3.839
Standard Variable Rate(s) (%)	4.749
Constant Pre-Payment Rate (%, current month)	3.439
Constant Pre-Payment Rate (%, quarterly average)	10.129
Principal Payment Rate (%, current month)	2.809
Principal Payment Rate (%, quarterly average)	8.349
Constant Default Rate (%, current month)	n
Constant Default Rate (%, quarterly average) ⁽⁹⁾	n
Fitch Discontinuity Cap (%)(10)	4 (moderate risk
Moody's Timely Payment Indicator ⁽¹¹⁾	Probable
Moody's Collateral Score (%)(11)	6.709

Mortgage collections

Mortgage collections (scheduled - interest)	£ 74,438,562
Mortgage collections (scheduled - principal)	£ 134,681,582
Mortgage collections (unscheduled - interest)	na
Mortgage collections (unscheduled - principal)	£ 591.525.883

Stratification tables are all as of 31-01-2013

oan Redemptions & Replenishments Since Previous Reporting Date

Number	% of total number		Amount (GBP)	% of total amount
2,405	1.2%	£	213,053,301	1.0%
2,953	1.5%	£	378,472,582	1.8%
223	0.1%	£	25,411,250	0.1%
0	0.0%	£		0.0%
7,979	3.9%	£	1,025,333,818	4.8%
	2,953 223 0	2,405 1.2% 2,953 1.5% 223 0.1% 0 0.0%	2,405 1.2% £ 2,953 1.5% £ 223 0.1% £ 0 0.0% £	2,405 1.2% £ 213,053,301 2,953 1.5% £ 378,472,582 223 0.1% £ 25,411,250 0 0.0% £

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	117,175	57.9%	£ 12,891,533,313	59.6%	4.51%	-9.3	1.65%	1.69%	5.049
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	1,243	0.6%	£ 117,516,207	0.5%	1.25%	-81.1	0.75%	0.75%	6.209
Fixed for life	537	0.3%	£ 18,835,361	0.1%	5.28%	39.0	4.75%	4.75%	5.499
Tracker at origination, reverting to SVR	30,103	14.9%	£ 3,339,202,705	15.4%	4.60%	-24.9	0.32%	0.45%	4.739
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.0%	0.0	0.00%	0.00%	0.09
Tracker for life	43,470				1.49%	155.6	0.99%	0.99%	5.159
SVR, including discount to SVR	9,808	4.9%	£ 418,456,323	1.9%	4.70%	4.3	-0.04%	0.32%	6.469
Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.009
Total	202,336	100.00%	£ 21,627,935,364	100.00%	3.83%		1.26%		
						•			



Stratifications ⁽¹³⁾				
Arrears breakdown ⁽¹⁴⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	192,989	95.4%	£ 20,578,120,154	95.2%
0<=1 month in arrears	7,120	3.5%	£ 776,002,171	3.6%
>1<=2 months in arrears	1,566	0.8%	£ 191,224,603	0.9%
>2<=3 months in arrears	658	0.3%	£ 82,492,638	0.4%
>3<=6 months in arrears	2	0.0%	£ 40,260	0.0%
>6<=12 months in arrears	1	0.0%	£ 55,539	0.0%
>12 months in arrears	0	0.0%	0	0.0%
Total	202,336	100.00%	£ 21,627,935,364	100.00%
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	86,829	42.9%	£ 5,199,745,419	24.0%
>50<=55%	11,761	5.8%	£ 1,353,616,761	6.3%
>55<=60%	12,995	6.4%	£ 1,578,970,032	7.3%
>60<=65%	14,411	7.1%	£ 1,833,850,237	8.5%
>65<=70%	17,059	8.4%	£ 2,382,676,111	11.0%
>70<=75%	16,571	8.2%	£ 2,542,652,575	11.8%
>75<=80%	17,151	8.5%	£ 2,675,509,455	12.4%
>80<=85%	13,193	6.5%	£ 2,026,951,479	9.4%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	93,192	46.1%	£ 5,764,609,116	26.7%
>50<=55%	11,337	5.6%	£ 1,341,579,749	6.2%
>55<=60%	12,748	6.3%	£ 1,618,323,149	7.5%
>60<=65%	14,656	7.2%	£ 1,948,357,530	
>65<=70%	15,125	7.5%	£ 2,209,855,251	10.2%
>70<=75%	15,267	7.6%	£ 2,276,094,760	10.5%
>75<=80%	14,922	7.4%	£ 2,254,919,547	10.4%
>80<=85%	10,110	5.0%	£ 1,546,686,141	7.2%
>85<=90%	7,289	3.6%	£ 1,265,912,982	5.9%
>90<=95%	4,018	2.0%	£ 719,599,303	3.3%
>95<=100%	1,938	1.0%	£ 363,648,523	1.7%
>100<=105%	1,470	0.7%	£ 272,072,413	1.3%
>105<=110%	192	0.1%	£ 35,416,457	0.2%
>110<=125%	68	0.0%	£ 10,108,913	0.1%
>125%	4	0.0%	£ 751,529	0.0%
Total	202,336	100.00%	£ 21,627,935,364	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0 <= 5000	4,259	2.1%	£ 10,574,065	0.1%
>5,000<=10,000	4,518	2.2%	£ 33,775,250	0.2%
>10,000<=25,000	15,759	7.8%		1.3%
>25,000<=50,000	28,658	14.2%	£ 1,075,737,544	5.0%
>50,000<=75,000	31,006	15.3%	£ 1,933,258,313	8.9%
>75,000<=100,000	29,022	14.3%	£ 2,531,399,855	11.7%
>100,000<=150,000	43,909	21.7%	£ 5,382,802,990	24.9%
>150,000<=200,000	23,076	11.4%	£ 3,957,165,447	18.3%
>200,000<=250,000	10,344	5.1%	£ 2,289,296,548	10.6%
>250,000<=300,000	5,025	2.5%	£ 1,363,580,645	6.3%
>300,000<=350,000	2,684	1.3%	£ 860,939,899	4.0%
>350,000<=400,000	1,443	0.7%	£ 536,612,269	2.5%
>400,000<=450,000	879	0.4%	£ 370,855,893	1.7%
>450,000<=500,000	614	0.3%	£ 290,699,131	1.3%
>500,000<=600,000	607	0.3%	£ 325,508,012	1.5%
>600,000<=700,000	260	0.1%	£ 166,590,505	0.8%
>700,000<=800,000	129	0.1%	£ 96,169,845	0.4%
>800,000<=900,000	91	0.0%	£ 76,313,333	0.4%
>900,000<=1,000,000	47	0.0%	£ 44,163,796	0.2%
>1,000,000	6	0.0%		0.0%
Total	202,336	100.00%	£ 21,627,935,364	100.00%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7,676	3.8%	£ 769,013,934	3.6%
East Midlands	9,348	4.6%	£ 849.352.839	3.9%
London	12,986	6.4%	£ 2,173,254,512	10.19
North	7,616	3.8%	£ 567,550,108	2.69
North West	22.751	11.2%	£ 1.888.053.398	8.79
Northern Ireland	13.729	6.8%	£ 1.082.018.407	5.0%
Outer Metro	21.108	10.4%	£ 3.033.016.211	14.09
South East	40.939	20.2%	£ 5.261,946,154	24.39
South West	16.600	8.2%	£ 1.847,716,790	8.59
Scotland	14.787		£ 1,192,171,925	5.59
Wales	8.773	4.3%	£ 707,654,029	3.35
West Midlands	12.574		£ 1,156,401,266	5.49
Yorkshire	13.449		£ 1.099,785,791	5.19
Total	202.336		£ 21.627.935.364	100.009
Total	202,000	100.0070	L 1,021,000,004	100.007
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	111,279		£ 9,316,811,391	43.089
Part-and-part	15,709		£ 1,839,008,720	8.509
Part-and-part Interest-only	46.304		£ 1,839,008,720 £ 6,398,822,715	29.59
Offset	29.044		£ 6,398,622,715 £ 4.073,292,538	29.591
Total	29,044		£ 4,073,292,536 £ 21.627,935,364	100.05
Total	202,336	100.0%	£ 21,027,935,304	100.07
(19				
Seasoning ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	6,911		£ 1,020,936,743	4.75
>12<=24 months	7,546		£ 934,204,283	4.39
>24<=36 months	11,408		£ 1,334,488,939	6.29
>36<=48 months	18,562		£ 2,123,897,022	9.89
>48<=60 months	26,416		£ 2,813,090,027	13.09
>60<=72 months	41,460	20.5%	£ 5,676,614,750	26.35
>72<=84 months	18,322		£ 2,289,460,611	10.69
>84<=96 months	14,166		£ 1,520,442,251	7.09
>96<=108 months	17,094	8.5%	£ 1,420,564,142	6.69
>108<=120 months	13,487	6.7%	£ 938,538,371	4.39
>120<=150 months	24,203	12.0%	£ 1,413,943,736	6.59
>150<=180 months	2,242	1.1%	£ 119,659,606	0.69
>180 months	519	0.3%	£ 22,094,886	0.19
Total	202,336	100.00%	£ 21,627,935,364	100.009
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	46,997	23.2%	£ 5,141,923,280	23.89
SVR	106,751	52.8%	£ 11,134,428,951	51.59
Tracker	47,806	23.6%	£ 5,317,259,522	24.69
Discount SVR or Unknown	782	0.4%	£ 34.323.612	0.25
Total	202.336		£ 21,627,935,364	100.009
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	201.818		£ 21,566,845,791	99.79
Buv-to-let	201,818		0	0.0
Second home	518		£ 61,089,573	0.31
Total	202.336	100.00%	21.627.935.364	100.00
1 Oldi	202,336	100.00%	21,027,935,304	100.001
la como constitue de la como	Monthe	At additional according	A (ODD)	0/ -/
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	117,649		£ 11,786,789,516	54.59
Fast-track	84,687		£ 9,841,145,848	45.59
Self-certified	0		0	0.09
Total	202,336	100.00%	£ 21,627,935,364	100.009



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	10,751	5.3%	£ 478,189,091	2.2%
>30<=60 months	14,626	7.2%	£ 948,079,142	4.49
>60<=120 months	33,767	16.7%	£ 2,629,836,969	12.2%
>120<=180 months	45,004	22.2%	£ 4,697,017,749	21.79
>180<=240 months	50,446	24.9%	£ 6,607,871,861	30.6%
>240<=300 months	26,179	12.9%	£ 3,510,700,647	16.2%
>300<=360 months	14,047	6.9%	£ 1,810,241,232	8.49
>360 months	7,516	3.7%	£ 945,998,672	4.49
Total	202,336	100.00%	£ 21,627,935,364	100.009

Employment status (16)	Number	% of total number	Amount (GBP)	% of total amount
Employed	119,619	59.12%	£ 13,339,484,735	61.7%
Self-employed	34,012	16.81%	£ 4,958,871,436	
Unemployed	57	0.03%	£ 2,518,661	0.0%
Retired	4,407	2.18%	£ 272,372,328	1.3%
Guarantor	0	0.00%	0	0.0%
Other ⁽¹⁸⁾	44,241	21.87%		14.1%
Total	202.336	100.00%	£ 21.627.935.364	100.00%

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
Issue 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/-	Aaa/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 counterparty/ies	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 +0.7425%		
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/-	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)	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	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-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24
ISIN	XS0520785394	XS0520785394	XS0520785394	XS0537747841	XS0546057570	XS0546057570	XS0546057570	na	na	XS0563569325	na
Stock exchange listing	London	London	London	London	London	London	London	na	na	London	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%
	1M Euribor +1.35%	1M Euribor +1.35%	1M Euribor +1.35%	1M GBP Libor + 1.50%	1M Euribor +1.40%	1M Euribor +1.40%	1M Euribor +1.40%	na	na	1M Libor +1.3%	na
Margin payable under extended maturity period (%)											
Margin payable under extended maturity period (%) Swap counterpartylies	ANTS	ANTS	ANTS	na	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
					ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP	ANTS GBP
Swap counterparty/ies Swap notional denomination	ANTS GBP	ANTS GBP	ANTS GBP	na GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap counterparty/ies Swap notional denomination Swap notional amount	ANTS GBP 294,770,000	ANTS GBP 242,102,850	ANTS GBP 131,879,726	na GBP na	GBP 1,064,375,000	GBP 416,500,000	GBP 255,510,400	GBP 86,220,000	GBP 107,775,000	GBP 167,311,513	GBP 84,500,000
Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity	ANTS GBP 294,770,000 30-Jun-15	ANTS GBP 242,102,850 30-Jun-15	ANTS GBP 131,879,726 30-Jun-15	na GBP na na	GBP 1,064,375,000 05-Oct-18	GBP 416,500,000 05-Oct-18	GBP	GBP 86,220,000 18-Nov-25	GBP 107,775,000 18-Nov-30	GBP 167,311,513 07-Dec-21	GBP
Swap counterparty/les Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin	ANTS GBP 294,770,000 30-Jun-15 3.125%	ANTS GBP 242,102,850 30-Jun-15 3.125%	ANTS GBP 131,879,726 30-Jun-15 3.125%	na GBP na	GBP 1,084,375,000 05-Oct-18 3.625%	GBP 416,500,000 05-Oct-18 3.625%	GBP 255,510,400 05-Oct-18 3.625%	GBP 86,220,000 18-Nov-25 4.125%	GBP 107,775,000 18-Nov-30 4.250%	GBP 167,311,513 07-Dec-21 5.425%	GBP 84,500,000 15-Jan-24 4.625%
Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity	ANTS GBP 294,770,000 30-Jun-15 3.125%	ANTS GBP 242,102,850 30-Jun-15	ANTS GBP 131,879,726 30-Jun-15 3.125%	na GBP na na na	GBP 1,064,375,000 05-Oct-18	GBP 416,500,000 05-Oct-18	GBP 255,510,400 05-Oct-18	GBP 86,220,000 18-Nov-25	GBP 107,775,000 18-Nov-30	GBP 167,311,513 07-Dec-21	GBP 84,500,000 15-Jan-24 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 CAAA (AAA) - 100,000,000 100,000,000 110,000,000 100,000,0	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 1:000.000.00 1:000.000.00 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 1:000.0000 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 - SOODOO	Assar Anni Anni Anni Anni Anni Anni Anni Ann	Assi AAA AAAA - AAAAA - AAAA - AAAAA - AAAAA - AAAAA - AAAAA - AAAAA - 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 24.1sm-19 25.1sm-19 25.1sm-1	Assi AAA (AAA) - GEP 1 000,000,000 1 100,000,000 1 100,000,0	ABI JAAA JAAA JAAF GBP 1200,000,000 1200,000,000 1200,000,000 114,000,000 114,460,120 114,	Agai / AAA / AAA / AAA / EUR /	Assi / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,0	Assi / AAA / AAA / A EUR 312,500,000 312,500,000 Soft 98-59-16 98-59-17 98-59-17 80-59-16 98-59-17 MEURO + 150% ANTS MEURO + 150% ANTS 36,009 109-59-17 36,009	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 15,000,000 170,000,000 180,000 180,0	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
Amount autisiding	360,000,000 360,000,000 1,121 124 124-Jan-18 24-Jan-18 25-Jan-18 2	300,000,000 300,000,000 1198 Soft-19 S	117,500,000 175,500,000 1,7500,00	1,000,000,000 1,000,000,000 1,000,000,00	1280,000,000 ns 1280,000,000 ns 144,007.11 144,007.21 154,007.21 1	100,000,000 100,000,000 11,141	1,000,000,000 1,000,000,000 1,103 1,	312.500.000 312.500.000 1.252	\$3,000,000 1166 \$3,000,000 1166 1166 1166 1166 1166 1166 1	10,000,000 10,000,000 1,1610 1,1612 1
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 Soft 1	117,500,000 1,252 Self 18 Self	1,000,000,000 ns of the control of t	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 06-Sep-17 Soft 1.252 Soft 06-Sep-17 Soft 1.2507.485,0538 Soft 1.2507.485,0538 Soft 1.2507.485,0538 Soft 1.2507.485,0538 M. Gueller Soft 1.2507.485,0538 M. Gueller Soft 1.2507.485,0538 M. Gueller Soft 1.2507.485,0538 M. Gueller Soft 1.2507.485,0538 Soft 1.2507.485,0538 Soft 1.2507.485,0538 Soft 1.2507.000,000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.0000 1.2507.00000 1.2507.0000 1.2507.00000 1.2507.00000 1.2507.00000 1.2507.0000000000000000000000000000000000	\$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	1,133 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 ATT 104-104 ATT 1	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 Happing 14 Apr 15 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 45.50% n9 ANTS ANTS ANTS ANTS ANTS ANTS ANTS ANTS	09-Dec-26 Annual Arrusally - 09-Dec Ansually -
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LP receive treahmargin LP receive treahmargin AUTPS LP pay rateshmargin AUTPS Colleared porting amount Colleared porting amount Series	4.375% 6 3M GBP Libor +1.6325* Series 31 04-3an-12 Asal / AbA / AbA / - Asal / AbA / AbA / - Asal / -	## 4.375% ## 4.375% ## 3M GBP Libor 1.7906% ## 5 Series 3.2 ## 6 Series	4.375% 3M GBP Lbor +1.8075% Series 37 16-Feb-12 Ass/AAA/AAA/- Ass/AAA/AAA/- Ass/AAA/AAA/- Ass/AAA/AAA/- Solotonoonoonoonoonoonoonoonoonoonoonoonoon	5.750% 3M GBP Libor +1.7175% Series 38 16-Feb-12 Ass / AAA / AAA / - Ass / AAA / AAA / - GBP 750,000,000 ns Soft 16-Feb-15 16-Feb-16 X50746622009 Lndon	5.129% Series 41 21-Mar-12 Ass / AAA / AAA / - EUR 47,000,000 47,000,000 11.197 Hard 12-Mar-27 12-Mar-27 12-Mar-27	4 639% 3M GBP Libor +1,435% Series 42 23-Mar-12 Asa / AAA / AAA / - GBP 75,000,000 75,000,000 76,000,000 78 Soft 23-Mar-27 23-Mar-28 XS076132509	3.625% 3M GBP Libor +1.9925% Series 43 65-Apr-12 Asa / AAA / AAA/- Asa / AAA / AAAA	3.625% 3M GBP Libor +1.6975% Series 44 12-Apr-12 Asa / AAA / AAA / - Asa / AAA / AAA / AAA / - Asa / AAA / AAA / AAA / - Asa / AAA / AAA / AAA / - Asa / AAA / AAA / AAA / - Asa / AAA / AAA / AAA / AAA / - Asa / AAA /	4.530% 3M GBP Libor +1.90% Series 45 13-Apr-12 Ass / AAA / AAA / Ass / AAA / AAA / Ass / AAA / AAA / EUR 75.000,000 12.201 Hard 13-Apr-23 13-Apr-23 na	4.600% 3M GBP Libor +1.80% Series 46 16-Apr-12 Ass / AAA / AAA / - EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30
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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
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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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Scheduled final makurly date GS-law-27 SN nage firem makurly date GS-law-27 SN na na na SN na na SN na na SN SN SN SN SN SN SN SN SN S	04-Jan-27 04-Jan-27 na na	06-Feb-32 06-Feb-32 na na Annual	16-Feb-29 16-Feb-30 XS0746621704 London	16-Feb-15 16-Feb-16 XS0746622009 London	12-Mar-27 12-Mar-27 na	23-Mar-27 23-Mar-28 XS0761325009	05-Apr-17 05-Apr-18 XS0769914218	12-Apr-22 12-Apr-22 na	13-Apr-23 13-Apr-23 na	16-Apr-30 16-Apr-30
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
Coopon poyment frequency Annual Coopon poyment frequency Coopon (as if fixed, margin and reference ras if floating) 4.30% Annually of 5.0% Annually of		Annual			na					
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 sellors (Moody's SAPFisch/DBRS) Ass / AAA / AAA / AAA Current miner (Moody's SAPFisch/DBRS) Ass / AAA / AAA / AAA Decommission 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 4,50% Laboration of the contraction 4,50% Laboration 3,50% Collater at posting amount 5eries Series 8eries 47 Based date 1,90% Collision sinking Mode/s/SAPFranCRRS Ass/AAA/AAA/AAA/AAA/AAA/AAA/AAA/AAA/AAA	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 rainhangin	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	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 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 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, urises the Account Bank does not, within 30 London Business Days, close the LLP Accounts and open relicement accounts that financial risistation having the required nating sor obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that strateg agency confirmations are obtained). Note that the Cash Management Agreement still refers to an SSP trigger on the bank accounts of Art - if the amounts on deposit in the GGA Account the Cash Management still refers to an SSP trigger on the bank accounts (overever, the amounts on deposit in the GGA Account the Cash Manager shall transfer the excess to the stand-by accounts (lowever, 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, urises the Account Bank does not, within 30 London Business Days, close the LLP Accounts and open relicement accounts that financial risistation having the required nating sor obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that strateg agency confirmations are obtained). Note that the Cash Management Agreement still refers to an SSP trigger on the bank accounts of Art - if the amounts on deposit in the GGA Account the Cash Management still refers to an SSP trigger on the bank accounts (overever, the amounts on deposit in the GGA Account the Cash Manager shall transfer the excess to the stand-by accounts (lowever, 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+ -="" <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 (spelles 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)	Pire-Maturity Test will be breached if the Issuer's ratings fall below the required ratings and if the Firal 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 (Sartunder UK or the Liquistation Member) may make a cash capital contribution to the LLP or the LLP shall offer to all Loren in the Portibles, such that the annume credited to the Pre-Manuit Liquidity Legadity Legadity segres is equal to the Required Redemption Amount for the relevant Series of Hard Statler Covered Bonds (after basing into account the Required Redemption Amount for all other Series of Hard Statler Covered Bonds may be issued until the Pre-Manuit Test as no longer sillage of the amount cerdited to the Pre-Manuit Liquidity Legadity and the amount cerdited to the Pre-Manuit Pre-Manuit Test as no longer sillage of the amount cerdited to the Pre-Manuit Pre-Manuit Pre-Manuit Covered Statler (Sartunder Manuit Statler) Pre</td></a2></a-1>	No	A Member (Sartunder UK or the Liquistation Member) may make a cash capital contribution to the LLP or the LLP shall offer to all Loren in the Portibles, such that the annume credited to the Pre-Manuit Liquidity Legadity Legadity segres is equal to the Required Redemption Amount for the relevant Series of Hard Statler Covered Bonds (after basing into account the Required Redemption Amount for all other Series of Hard Statler Covered Bonds may be issued until the Pre-Manuit Test as no longer sillage of the amount cerdited to the Pre-Manuit Liquidity Legadity and the amount cerdited to the Pre-Manuit Pre-Manuit Test as no longer sillage of the amount cerdited to the Pre-Manuit Pre-Manuit Pre-Manuit Covered Statler (Sartunder Manuit Statler) Pre
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 Title 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 Title 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 lesuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "N' for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other procreating as determined from the 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 "N' for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other procreating as determined from the to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.
Interest Rate Swap provider (ANTS) rating triggers	Loss of required rating by the Interest Rate Swap Provider	ST: -/-/ <f1 LT: -A/-A3/-A</f1 	No	Requirement to post ocitater ain accordance with the Credit Support Annex, and use reasonable enforts to (a) marked for an approprisity reader replications with real processing and a proper plant and the proper plant and programment and that party, or (c) take such other action as would markeds not restore the ratings of the relevant Covered Bookst. The rating liggest shown on the left are the first level of triggers for SSAP and Flich but this is the only trigger for Mododys. A subsequent trigger exists for SSAP for loss of BBBs (LT) and for Flich for loss of F3 (ST) (BBB- (LT) Remedial actions includes posting of continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the SSAP 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: <pre>cA-1/<p-1 <f1="" lt:<="" td=""><td>No</td><td>Requirement to post colleter in accordance with the Chest Support Annex, and use restorable efforts to (a) marked to an approximately stader deplicament third party, (b) procurs a guarantee from approprisation that planty, or (c) take such other action as would marked nor restore the ratings of the relevant Covered Bonds. The rating liggers shown are on the left the first level of triggers for Moody's and Fish but this is the only trigger for SSP. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fifth exist for loss of P2 (ST) / (BBP-1 (LT)) and a Second Subsequent Rating Event for First exists for loss of ST) / (BBC-1LT). Remodal actions include posting / continuing to post collateral and taking any of the actions confired at (a) to 1 down.</td></p-1></pre>	No	Requirement to post colleter in accordance with the Chest Support Annex, and use restorable efforts to (a) marked to an approximately stader deplicament third party, (b) procurs a guarantee from approprisation that planty, or (c) take such other action as would marked nor restore the ratings of the relevant Covered Bonds. The rating liggers shown are on the left the first level of triggers for Moody's and Fish but this is the only trigger for SSP. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fifth exist for loss of P2 (ST) / (BBP-1 (LT)) and a Second Subsequent Rating Event for First exists for loss of ST) / (BBC-1LT). Remodal actions include posting / continuing to post collateral and taking any of the actions confired at (a) to 1 down.
Covered Bond Swap Provider rating triggers - Barclays Series 1 only Note: For Flich, the event is triggered only if coupled with the downgrade or placing on credit watch negative of the then current rating of the Series 1 of Covered Bonds.	Loss of required rating by Barclays Bank pic in respect of Series 1	ST: <a-1 <f1<br="" <p-1="">LT: <a <a+<="" <a1="" td=""><td>No</td><td>Requirement to post colleteral in accordance with the Christ Support Annex and (a) transfer to an appropriate index replacement that grapt, (b) protoner, guaranteer from a regiognizative) rate for the pay, or (of use and stated replacement that a pay, or to be a guaranteer from a regiognizative) rate for the pay, or (of use and contained to the pay, or to be a state or the state of the relevant Covered Bonds. For a first do use not one that the event is regioned and action meets to be taken or pay. General or the 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 integers shown on the later are furt false or thingers 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 A- (LT). A First</td></a-1>	No	Requirement to post colleteral in accordance with the Christ Support Annex and (a) transfer to an appropriate index replacement that grapt, (b) protoner, guaranteer from a regiognizative) rate for the pay, or (of use and stated replacement that a pay, or to be a guaranteer from a regiognizative) rate for the pay, or (of use and contained to the pay, or to be a state or the state of the relevant Covered Bonds. For a first do use not one that the event is regioned and action meets to be taken or pay. General or the 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 integers shown on the later are furt false or thingers 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 A- (LT). A First
				Subsequent Rating Event for Fishch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fishch 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. For the purposes of the 2012 S&P rating criteria, Barclays Bank PLC has currently elected "Option 2".
Covered Bond Swap Provider rating triggers. Barciays Series 3, BNP Parthas, Clintan, Deutsche Bark and RBS Note: For Filch 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 ia) post collisient in accordance with the Chelfs Support Anexor (b) Intender to an appropriately raised replacement third party, (c) prouces a guarantee from an appropriately raised third party, or (d) take such other action as would maintain or restore the raining of the relevant Covered Stords. For Flich o SAP Devingradien, how that the event is lightgered and action needs to be taken only if the relevant Steries of Covered Bonds has also been downgrated or placed on credit watch negative as a result of the downgrade the Covered Bonds and the store and the store of the steries of the store of the steries of the store and the store of the store raining agencies.</td></a1></a-1+>	Yes	Requirement to ia) post collisient in accordance with the Chelfs Support Anexor (b) Intender to an appropriately raised replacement third party, (c) prouces a guarantee from an appropriately raised third party, or (d) take such other action as would maintain or restore the raining of the relevant Covered Stords. For Flich o SAP Devingradien, how that the event is lightgered and action needs to be taken only if the relevant Steries of Covered Bonds has also been downgrated or placed on credit watch negative as a result of the downgrade the Covered Bonds and the store and the store of the steries of the store of the steries of the store and the store of the store raining agencies.
				Subsequent Rating Event for Finch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Finch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / confinuing to post coll
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	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.
		-copp-/ <pagg <pgg-<="" td=""><td></td><td>with a time party in such form as the LLP and the Security Trustee shall reasonably require.</td></pagg>		with a time 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 Diccuments to understand the precise legal terms and conditions associated with the roles listed above and the rating triggers applicable to such roles.



Non-Rating iriggers		
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	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
	Prospectus Abbey Events of default	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
Interest Rate Shortfall test	The amount of income that the LLP expects to receive in the next LLP	Standard variable rate and other discretionary rates and/or margins will be increased.
	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	On a Calculation Date, the Adjusted Aggregate Loan Amount is less than the	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
	Principal Amount Outstanding of Covered Bonds	3rd calculation date after the issuance of the breach notice an Issuer Event of Default will occur.
LLP Event of Default	Any of the conditions, events or acts provided in Condition 9.2 of the	Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
	Prospectus—LLP Events of default.	
Yield Shortfall Test	Following an Abbey Event of Default, the Loans must yield LIBOR plus	Standard variable rate and other discretionary rates and/or margins will be increased.
	0.15%.	
Amortisation Test	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount wil	LLP Event of Default will occur.
	be in an amount at least equal to the Sterling Equivalent of the aggregate	
	Principal Amount Outstanding of the Covered Bonds	

<u></u>	
	For the purposes of the Asset Coverage Test, armen an accidated in accordance with standard market practice in the U.K. A mortgage is identified as being in arreas when, or any fue date, the overtice amounts which were due on previous date date equal, in the aggregatio, one or more than it morting agregation and the aggregation of the aggregation of the aggregation and applicated part of morting agreements state were due and populate by a borrower up to that date of determinations of the same of all authorized undeplyaments made by such borrower up to such date of determination (less the aggregate amount of all authorized undeplyaments made by such borrower up to such date of determination (less the aggregate amount of all authorized under plantar than the aggregate and the sum of all payments actually made by that borrower up to that date of determination. The result arrived at by dividing that the advanced of the required order through plantar that here been missed. A result of the required of the contract of the required to be or in a result arrived at the account of the second of the required based on the number of deposited that or contract in a result arrived at the result arrived at the result of the required of the contract of the result of the required of the result of the r
	In relation to any Loans at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) Further Advances and/or Flexible Loan Drawings; (ii) Capitatined Expenses. (iv) Capitatined Investment Capitatined Cap
Default	Default is defined as a property having been taken into possession.

- Footnotes:

 (1) There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- 19 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"
- (1) 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) LLP receive/pay margins are an average across all interest rate swaps
- 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)
- (6) 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 Flitch 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 Fritch and thereafter equals 0.85% of the aggregate outstanding principal balance of the loans in the cover pool
- (8) 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 Allirms 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%).
- (13) Data is presented on an account level basis.
- (10) Seasoning is the age of the loan at the report date in months based on the main montgage completion date. Main montgage 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 montgage.
- (16) Employment status is as at completion date.
- (17) This category includes historical accounts where data was not retained on the system.
 (18) The nominal level of over collateralisation test includes the principal ledger held within the GIC account as at the calculation date.