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Administration

Name of issuer	Abbey National Treasury Services plc
Name of RCB programme	Abbey National Treasury Services plc €35bn Global Covered Bond Programme
	Kayleigh Pender, Medium Term Funding, mtl@santander.co.uk
Date of form submission	31 July 2014
Start Date of reporting period	01 July 2014 (Calculation Period start date 05 July 2014)
End Date of reporting period	31 July 2014 (Calculation Period end date 04 August 2014)
Web links - prospectus, transaction documents, loan-level data	https://bosportal.co.uk/SartanderUK

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	Counterpartylies	Fit	Fitch		dy's	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 plc	na	A/F1	na	A2 / P-1	na	A / A-1
Seller(s)	Santander UK plc	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
Stand-by account bank	None	na	na	na	na	na	na
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A/F1</td><td><baa3 -<="" td=""><td>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 plc	<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
Swap notional amount(s) (GBP)(1)	£ 23,228,404,664						

Currency swap provider for Series 1 (EUR)	Bardays B	ank PLC
Swap notional amount(s) (EUR)	€ 66	6.666.667
Swap notional maturity/ies	08-Jui	1-15
LLP receive rate/margin	3.375	5%
LLP pay rate/margin	Libor +0.	0945%
Collateral posting amount(s) (EUR)	€	-
Fitch Current Rating	A/F	-1
Moody's Current Rating	A2/I	2-1
CRD Current Deline	0.70	4

Currency swap provider for Series 1 (EUR)	Citiba	nk N.A.
Swap notional amount(s) (EUR)	€ (666,666,667
Swap notional maturity/ies	08-J	un-15
LLP receive rate/margin(2)	3.3	75%
LLP pay rate/margin ^(a)	Libor +	0.0945%
Collateral posting amount(s) (EUR)	€	139,400,079
Fitch Current Rating	A	F1
Moody's Current Rating	A2.	/ P-1
S&P Current Rating	Α/	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	or +0.0945%
Collateral posting amount(s) (EUR)	€	114,573,165
Fitch Current Rating		A+/F1+
Moody's Current Rating		A3 / P-2

Currency swap provider for Series 3 (EUR)	Barclays Bank PLC
Swap notional amount(s) (EUR)	€ 500.000.000
Swap notional maturityries	12-Apr-21
LLP receive rate/margin	4.25%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 206.658.311
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 maturityries	12-Apr-21
LLP receive rate/margin	4.25%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 220,477,825
Fitch Current Rating	A/F1
Moody's Current Rating	Baa1 / P-2
S&P Current Rating	A- / A-2
Currency swap provider for Series 3 (EUR)	BNP Paribas
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturityries	12-Apr-21
LLP receive rate/margin	4.25%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 172,506,557
Fitch Current Rating	A+ / F1
Moody's Current Rating	A1/P-1
S&P Current Rating	A+ / A-1



Accounts, Ledgers

	Value as at 05-08-2014	Value as at 04-07-2014	Targeted Value
	for the reporting period	for the reporting period	raigeted value
Revenue receipts (please disclose all parts of waterfall)			
Revenue Receipts (on the Loans)	£ 73,610,040		na
Other net income (including interest on bank accounts)	£ 675,663	2 £ 896,499	na
Excess amount released from Reserve Fund	£ -	£ 18.582.525	na
Premia received from outgoing Swap Provider	£ -	£ -	na
Available Revenue Receipts	£ 74,285,700		na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£ 2,388,297	7 £ 2,195,284	na
Amounts due under interest rate swap	£ 27.490.79		na
Amounts due under cover bond swaps	£ 21,593,323	7 £ 20,475,913	na
Amounts due under Intercompany Loan	£ 7,924,824		na
Amounts added to Reserve Fund	£ 6,341,427		na
Deferred Consideration	£ 8,547,033	3 £ 29,819,108	na
Members' profit	£ -	£ -	na
Total distributed	£ 74,285,700		na
Principal receipts (please disclose all parts of waterfall)	£ -	£ -	na
Principal Receipts (on the Loans)	£ 673,323,48°	£ 589,366,912	na
Any other amount standing to credit Principal Ledger	£ 2,041,971,710	£ 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	£ 2.715.295.197	7 £ 3.925.816.204	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	£ -	£ 1.294.477.576	na
Capital Distribution	£ 673,323,48	£ 589,366,912	na
Total distributed	£ 673,323,48	£ 1,883,844,488	na
Reserve ledger	£ 162,152,210	£ 155,810,784	£ 162,152,210
Revenue ledger	£ -	£ -	na
Principal ledger	£ 2,041,971,710	£ 2,041,971,716	na
Pre-maturity liquidity ledger	na	na	na

.

	Value as at 05-08-2014 Description
A	£ 20.651.431.753 Adjusted Current Balance
В	£ 2,258,576,570 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	£ 1,077,957,893 Supplemental Liquidity Reserve ⁽⁵⁾
V	£ - Set-off Flexible Plus (offset) ⁽⁶⁾
W	£ - Set-off Depositor ⁽⁷⁾
X	£ 342,380,237 For redraw capacity
Υ	£ 214.695 Reward loans
Z	£ - Potential negative carry
Total	£ 21,489,455,499
Method used for calculating component 'A'(0)	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)	£ 2.641.706.555
Credit support as derived from ACT (%)	14.02%

d Loan Balan	ce Calculation		
ower of (a) & (b)			
(a) =	, where:	22 454 757 245 00	the Aggregate Adjusted Outstanding Principal Balance, and
(b) =	£	20.651.431.753.24	
(D) =	L	20,001,401,700.24	the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage.
			Percentage.
(a)	Aggrega	ate Adjusted Outstandin	p Principal Balance shall be equal to:
	(i) the Adju	sted Outstanding Princi	pal Balance, which is the lower of:
	£	23,230,435,657.00	(1) Outstanding Principal Balance of each Loan; and
	£	22,451,757,346,00	(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 agg	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
	£	22,451,757,346.00	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggrega	ate Arrears Adjusted Ou	standing Principal Balance shall be equal to:
	(i) the Adju	sted Outstanding Princi	pal Balance, which is the lower of:
	£	23,230,435,657.00	(1) Outstanding Principal Balance of each Loan; and
	£	23,131,083,953.00	(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 ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus		
	(ii) the agg	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
	£	20,651,431,753.24	Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage



Programme-Level Characteristics - as at 05-08-2014

Programme currency		Euro
Programme size		EUR 35.000.000.000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	18,847,748,944
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£	18,380,194,068
Cover pool balance (GBP)	£	23,204,599,937
GIC account balance (GBP)	£	2,258,576,570
Any additional collateral (please specify)		
Any additional collateral (GBP)		
Aggregate balance of off-set mortgages (GBP)	£	4,382,519,701
Aggregate deposits attaching to the cover pool (GBP)	3	991,667,848
Aggregate deposits attaching specifically to the off-set mortgages	w	397,772,949
Nominal level of overcollateralisation (GBP) (18)	£	6,398,822,709
Nominal level of overcollateralisation (%) (18)		33.95%
Number of loans in cover pool		215,938
Average loan balance (GBP)	£	107,460
Weighted average non-indexed LTV (%) (21)		62.31%
Weighted average indexed LTV (%) (21)		56.40%
Weighted average seasoning (months) (21)		67.22
Weighted average remaining term (months) (21)		201.66
Weighted average interest rate (%)		3.63%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		2.89%
Constant Pre-Payment Rate (%, quarterly average) (15)		2.60%
Principal Payment Rate (%, current month)		2.52%
Principal Payment Rate (%, quarterly average) (12)		2.26%
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)		5.00%

Mortgage collection

Mortgage collections (scheduled - interest)	£	73,610,040
Mortgage collections (scheduled - principal)	3	84,344,040
Mortgage collections (unscheduled - interest)		na

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,607	1.2%	£ 346,659,870	1.5%
Loans bought back by seller(s)	2.710	1.3%	£ 328,417,467	1.4%
of which are non-performing loans	151	0.1%	£ 17,867,065	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%

Stratification tables are all as of 31-07-2014

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	129,802	60.4%	£ 14,604,415,978	62.5%	4.19%	-5.6	1.83%	2.13%	4.72%
Fixed at origination, reverting to Libor	0	0.0%	£ -	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1.247	0.6%	£ 119.865.241	0.5%	1.25%	-86.4	0.76%	0.75%	6.20%
Fixed for life	482			0.1%	4.95%	43.3	4.86%	4.86%	5.14%
Tracker at origination, reverting to SVR	27,643			12.7%	4.59%	-30.6	0.30%	0.45%	4.75%
Tracker at origination, reverting to Libor	0	0.0%	£ -	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Tracker for life	46.429	21.6%	£ 5.265.506.946	22.5%	1.53%	157.1	1.03%	1.03%	4.95%
SVR, including discount to SVR	9,202				4.70%	-0.7	-0.04%	0.31%	6.46%
Libor	0	0.0%		0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Total	214,805	100.00%	£ 23,363,467,216	100.00%	3.63%		1.42%		



Stratifications⁽¹²⁾

Arrears breakdown ⁽¹⁴⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	206,357	96.1%	£ 22,433,400,380	96.0%
0-c=1 month in arrears	6,451	3.0%	£ 696,066,542	3.0%
>1<=2 months in arrears	1.456	0.7%	£ 169,562,907	0.7%
>2<=3 months in arrears	538	0.3%	£ 64,165,446	0.3%
>3<=6 months in arrears	2	0.0%	£ 271,169	0.0%
>6<=12 months in arrears	0	0.0%	- <u>3</u>	0.0%
>12 months in arrears	1	0.0%	£ 772 £ 23.363.467.216	0.0%
Total	214,805	100.00%	£ 23,363,467,216	100.00%
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	94.212	43.9%	£ 5.935.840.469	25.4%
>50<=55%	12.984	6.0%	£ 1,538,169,831	6.6%
>55<=60%	13,858	6.5%	£ 1,728,197,834	7.4%
>60<=65%	15,205	7.1%	£ 1,991,583,800	8.5%
>65<=70%	17,543	8.2%	£ 2,536,547,593	10.9%
>70<=75%	17.341	8.1%	£ 2,731,956,637	11.7%
>75<=80%	17.091	8.0%	£ 2,678,914,037	11.5%
>80<=85%	13.416	6.3%	£ 2,071,963,900	8.9%
>85<=90%	9.026	4.2%	£ 1,435,680,675	6.1%
>90<=95%	2.718	1.3%	£ 493,519,201	2.1%
>95<=100%	877	0.4%	£ 131,908,518	0.6%
>100<=105%	116	0.1%	£ 18,822,969	0.1%
>105<=110%	79	0.0%	£ 13,482,435	0.1%
>110<=125%	146	0.1%	£ 26,938,861	0.1%
>125%	156	0.1%	£ 27,438,591	0.1%
Unknown	37	0.0%	£ 2,501,866	0.0%
Total	214,805	100.00%	£ 23,363,467,216	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	112,995	52.6%	£ 8,046,096,557	34.4%
>50<=55%	14,995		£ 1,964,258,814	8.4%
>55<=60%	17,199	8.0%	£ 2,399,199,802	10.3%
>60<=65%	18,139	8.4%	£ 2,754,830,253	11.8%
>65<=70%	16,345	7.6%	£ 2,452,124,734	10.5%
>70<=75%	15,721	7.3%	£ 2,398,026,847	10.3%
>75<=80%	9.304	4.3%	£ 1.490.275.650	6.4%
>80<=85%	5,112	2.4%	£ 931,540,648	4.0%
>85<=90%	3,144	1.5%	£ 592,227,367	2.5%
>90<=95%	1,584	0.7%	£ 288,000,229	1.2%
>95<=100%	124	0.1%	£ 22.540.325	0.1%
>100<=105%	130	0.1%	£ 21,900,443	0.1%
>105<=110%	7	0.0%	£ 1,362,393	0.0%
>110<=125%	5	0.0%	£ 884,823 £ 198,332	0.0%
>125% Total	214.805	0.0% 100.00%	£ 198.332 £ 23,363,467,216	0.0% 100.00%
Idai	214,805	100.00%	£ 23,363,467,216	100.00%
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0 <= 5000	4,449	2.1%	£ 10,730,710	0.1%
				0.2%
			F 34 988 565	
>5,000<=10,000	4,665	2.2%		
>5,000<=10,000 >10,000<=25,000	4,665 16,240	2.2% 7.6%	£ 284,812,965	1.2%
>5,000<=10,000 >10,000<=25,000 >25,000<=50,000	4,665 16,240 30,225	2.2% 7.6% 14.1%	£ 284,812,965	1.2% 4.9%
>5,000<=10,000 >10,000<=25,000 >25,000<=50,000 >50,000<=75,000	4,665 16,240 30,225 32,925	2.2% 7.6% 14.1% 15.3%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600	1.2% 4.9% 8.8%
\$5,000~=10,000 >10,000<=25,000 >25,000<=60,000 >50,000<=75,000 >75,000<=100,000	4,665 16,240 30,225 32,925 30,760	2.2% 7.6% 14.1% 15.3% 14.3%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806	1.2% 4.9% 8.8% 11.5%
>5,000<=10,000 >10,000<=25,000 >25,000<=50,000 >50,000<=75,000	4,665 16,240 30,225 32,925	2.2% 7.6% 14.1% 15.3%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806	1.2% 4.9% 8.8%
55,000-es10,000 >10,000-es50,000 >25,000-es50,000 >25,000-es50,000 >25,000-es50,000 >25,000-es50,000 >100,000-es50,000 >1100,000-es50,000	4,665 16,240 30,225 32,925 30,760 46,284 24,543	2.2% 7.6% 14.1% 15.3% 14.3% 21.6% 11.4%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806 £ 5,672,047,611 £ 4,212,244,944	1.2% 4.9% 8.8% 11.5% 24.3% 18.0%
55,000c=10,000 >10,000c=25,000 >25,000c=85,000 >50,000c=75,000 >75,000c=100,000 >100,000c=150,000	4,665 16,240 30,225 32,925 30,760 46,284	2.2% 7.8% 14.1% 15.3% 14.3% 21.6% 11.4% 5.2%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806 £ 5,672,047,611 £ 4,212,244,944	1.2% 4.9% 8.8% 11.5% 24.3%
5,000-01,000 11,000-05,000 25,000-05,000 25,000-05,000 25,000-05,000 275,000-100,000 275,000-200,000 2150,000-200,000 2150,000-200,000	4,665 16,240 30,225 32,925 30,760 46,284 24,543 11,283	2.2% 7.6% 14.1% 15.3% 14.3% 21.6% 11.4%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806 £ 5,672,047,611 £ 4,212,244,944 £ 2,492,069,180	1.2% 4.9% 8.8% 11.5% 24.3% 18.0%
5.000±0.000 10.000±0.000 26.000±6.000 26.000±6.000 275.000±10.000 110.0000±10.000 110.0000±10.000 110.0000±20.000 26.0000±20.000 26.0000±20.000 26.0000±20.000	4,665 16,240 30,225 32,925 30,760 46,284 24,543 111,283 5,563 2,987	2.2% 7.8% 14.1% 15.3% 14.3% 21.8% 11.4% 5.2% 2.6%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806 £ 5,672,047,611 £ 4,212,244,944 £ 2,492,069,180 £ 1,509,538,644 £ 959,121,638	1.2% 4.9% 8.8% 11.5% 24.3% 18.0% 6.5% 4.1%
5,5000=0.10,000 11,0000=25,000 25,0000=50,000 25,0000=50,000 275,0000=100,000 1100,0000=100,000 1100,0000=150,000 1200,0000=50,000 1200,0000=50,000 1300,0000=50,000 1300,0000=50,000 1300,0000=50,000	4,665 16,240 30,225 32,295 30,760 46,284 24,543 11,263 5,563 2,987 1,688	2.2% 7.6% 14.1% 15.3% 11.4% 21.6% 21.6% 11.4% 0.8% 0.8%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806 £ 5,672,047,611 £ 4,212,244,944 £ 2,492,069,180 £ 1,509,538,644 £ 959,121,638	1.2% 4.9% 8.8% 11.5% 24.3% 10.7% 6.5% 4.1%
5,000=0.1000 11,000-25,000 126,000-51,000 126,000-51,000 126,000-51,000 110,000-150,000 110,000-150,000 110,000-150,000 110,000-150,000 120,00	4,665 16,240 30,225 32,925 30,760 46,284 24,543 111,283 5,563 2,987	2.2% 7.8% 14.1% 15.3% 14.3% 21.8% 11.4% 5.2% 2.6%	£ 284,812,965 £ 1,134,611,847 £ 2,052,072,800 £ 2,681,296,806 £ 5,672,047,611 £ 4,212,244,944 £ 2,492,069,180 £ 1,509,538,644 £ 959,121,638 £ 617,270,933	1.2% 4.9% 8.8% 11.5% 24.3% 18.0% 6.5% 4.1% 2.6%
5,5000=0.10,000 11,0000=25,000 25,0000=50,000 25,0000=50,000 275,0000=100,000 1100,0000=100,000 1100,0000=150,000 1200,0000=50,000 1200,0000=50,000 1300,0000=50,000 1300,0000=50,000 1300,0000=50,000	4 665 16 240 30 225 32 925 30 760 46 224 24 543 5 5.693 2 987 1 1,690 1 1,090	2.2% 7.6% 14.1% 15.3% 21.6% 21.6% 5.2% 2.6% 1.4% 0.8%	E 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806 £ 5,672,047,611 £ 4,212,244,944 £ 2,492,069,180 £ 1,509,538,644 £ 959,121,638 £ 617,270,933 £ 458,820,818	1.2% 4.9% 8.8% 11.5% 24.3% 10.7% 6.5% 4.1%
5,5000cs 10,000 10,000cs 20,000 10,000cs 20,00	4,865 16,240 30,225 30,226 30,760 46,284 11,263 5,563 2,997 1,660 1,086 7,47	2.2% 7.8% 14.1% 15.3% 15.3% 21.6% 11.4% 5.2% 0.8% 0.8% 0.5%	E 284.812.965 E 1,134.611,847 E 2,052.072,800 E 5,672.047,611 E 4,212.244,944 E 2,492.069,180 E 15.09.538,644 E 959,121,638 E 617.270,933 £ 458.820,818 E 353,778,911	1.2% 4.9% 8.8% 11.5% 11.5% 16.0% 16.0% 16.0% 24.3% 4.1% 2.0% 2.0%
5,600c=0,000 10,000c=0,000 25,000c=0,000 35,000c=5,000 35,000c=5,000 310,000c=5,000 310,000c=5,000 310,000c=5,000 310,000c=5,000 320,000c=5,000 320,000c=5,000 320,000c=5,000	4,665 16,240 30,225 30,255 30,760 46,284 24,543 11,283 5,563 2,287 1,660 1,108 747	2.2% 7.8% 14.1% 15.3% 14.3% 14.3% 21.6% 5.2% 2.6% 0.6% 0.5% 0.4% 0.3%	E 284,812,965 £ 1,134,611,847 £ 2,052,072,600 £ 2,681,296,806 £ 5672,047,611 £ 4,212,244,944 £ 2,492,069,180 £ 1,509,538,644 £ 959,121,638 £ 617,270,933 £ 458,820,818 £ 353,779,911 £ 352,749,911 £ 352,248,337	1.2% 4.9% 8.8% 11.5% 11.5% 10.7% 10.7% 10.7% 10.7% 11.5% 11.5% 11.5% 11.5% 11.5% 11.5% 11.5%
5,500cc 10,000 15,000cc 10,000 15,000cc 10,000 15,000cc 10,000 15,000cc 10,000 150,000c 150,000	4,665 16,240 30,225 30,225 30,760 46,294 24,543 11,283 2,987 1,980	2.2% 7.6% 14.1% 15.3% 15.3% 14.2% 21.6% 2.2.6% 0.8% 0.8% 0.4% 0.0% 0.2% 0.2%	E 284.812.965 £ 1,134.611.847 £ 2,052.072.000 £ 2,851.296.206 £ 5,672.047.611 £ 4,212.244.944 £ 2,482.096,180 £ 1509.538.644 £ 959.121.638 £ 617.270.933 £ 458.820.818 £ 353.778.911 £ 392.248.337 £ 204.788.623	1.2% 4.9% 8.8% 11.5% 11.5% 18.0% 18.0% 18.0% 19.7% 18.0% 10.7% 10.7% 10.7% 10.7% 10.7% 10.7% 10.7% 10.7% 10.7% 10.7% 10.7%
5,000-cs 10,000 -10,000-cs 5,000 -10,000	4,665 16,240 30,225 30,726 30,726 41,245 41,	2.2% 7.6% 14.1% 15.3% 14.3% 21.6% 11.4% 5.2% 2.6% 0.8% 0.8% 0.3% 0.2% 0.3%	E 284.812.965 1.134.611.847 E 2.052.072.800 E 2.681.208.806 E 5.672.047.611 E 4.212.244.944 E 2.442.099.180 E 1.506.538.644 E 956;121.638 E 617.270.933 458.80.0818 E 353.776.911 E 392.248.337 E 204.788.623 E 189.911.037	1 2% 4 9% 8 8% 1 15% 1 1
5,500cm 10,000 15,000cm 10,000	4,665 16,240 30,225 30,225 30,226 30,226 30,226 40,284 24,543 11,263 5,563 5,563 1,1660 1,1660 7,47 7,20 1,173 1,173 1,173	2.2% 7.6% 14.1% 15.3% 15.3% 15.3% 21.6% 21.6% 11.4% 5.2% 6.0% 0.6% 0.5% 0.4% 0.2% 0.1% 0.1%	E 284.812.965 1.134.611.847 E 2.052.072.600 E 2.681.298.806 E 5.672.047.611 E 4.212.244.944 E 2.492.069.180 E 5595.38.644 E 959.121.638 E 617.270.933 E 458.820.818 E 353.778.911 E 392.248.337 E 249.788.623 E 128.911.037 E 295.788.673 E 128.911.037	1 2% 8 8% 115% 125% 24 3% 125% 125% 125% 125% 125% 125% 125% 125



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	8,119	3.8%	£ 824,907,271	3.5
East Midlands	10.172	4.7%	£ 932,735,996	4.0
London	14.001	6.5%	£ 2,464,258,498	10.6
North	8.105	3.8%	£ 612.784.456	2.6
North West	23.986	11.2%	£ 2.011.326.043	8.6
Northern Ireland	14.361	6.7%	£ 1,119,147,566	4.8
Outer Metro	22.236	10.4%	£ 3,266,177,134	14.0
South East	43.380	20.2%	£ 5,692,308,512	24.4
South West	17.646	8.2%	£ 1,982,199,527	8.5
Scotland	16.226	7.6%	£ 1,326,486,963	5.7
Wales	9.065	4.2%	£ 735,257,412	3.2
				5.2
West Midlands	13,226	6.2%		5.2
Yorkshire	14,282	6.7%		
Total	214,805	100.00%	£ 23,363,467,216	100.00
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	122,152	56.9%	£ 10,713,465,143	45.9
Part-and-part	15,766	7.3%		8.4
Interest-only	45,324	21.1%	£ 6,284,577,193	26.9
Offset	31,563	14.7%	£ 4,394,839,968	18.8
Total	214,805	100.0%	£ 23,363,467,216	100.0
Seasoning ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	11.471	5.3%	£ 1.726.936.953	7.4
>12<=24 months	17.646	8.2%	£ 2,367,375,378	10.1
>24<=36 months	9,060	4.2%	£ 1.036.051.893	4.4
>24<=36 months >36<=48 months	15.409	7.2%	£ 1,036,051,893 £ 1,768,471,780	7.6
>36<=46 months >48<=60 months	23.424	10.9%	£ 1,766,471,760 £ 2,560,518,347	11.0
>46<=60 months >60<=72 months				11.0
	22,193	10.3%		
>72<=84 months	36.302	16.9%	£ 4.941.441.636	21.2
>84<=96 months	16,148	7.5%	£ 1,866,791,465	8.0
>96<=108 months	16,972	7.9%	£ 1,585,698,013	6.8
>108<=120 months	13,447	6.3%	£ 987,203,389	4.2
>120<=150 months	27,611	12.9%	£ 1,681,928,252	7.2
>150<=180 months	4,354	2.0%	£ 237,507,580	1.0
>180 months	768	0.4%	£ 33,314,894	0.1
Total	214,805	100.00%	£ 23,363,467,216	100.00
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	61,574	28.7%		31.5
SVR	102,180	47.6%	£ 10,282,223,207	44.0
Tracker	50.335	23.4%	£ 5,698,499,158	24.4
Discount SVR or Unknown	716	0.3%	£ 30.834.603	0.1
Total	214,805	100.00%	£ 23,363,467,216	100.00
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	214.287	99.8%	£ 23.304.296.982	99.8
Buv-to-let	214,287	0.0%	£ 23,304,230,302	0.0
Second home	518	0.0%	£ 59.170.234	0.0
Total	214.805	100.00%	23.363.467.216	100.00
i utai	214,805	100.00%	23,303,407,216	100.00
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	127,140	59.2%	£ 13,255,295,419	56.7
Fast-track	87.665	40.8%	£ 10,108,171,798	43.3
Self-certified	0	0.0%	£ .	0.0
Total	214 805	100.00%	£ 23.363.467.216	100.00



Remaining term of Ioan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	10,927	5.1%	£ 478,860,871	2.1%
>30<=60 months	15.362	7.2%		4.2%
>60<=120 months	36,687	17.1%	£ 2,899,569,803	12.4%
>120<=180 months	49,272	22.9%	£ 5,185,706,952	22.2%
>180<=240 months	50,886	23.7%	£ 6,692,675,346	28.7%
>240<=300 months	28.215	13.1%		17.0%
>300<=360 months	15,109	7.0%	£ 2,011,000,655	8.6%
>360 months	8,347	3.9%	£ 1,130,064,475	4.8%
Total	214,805	100.00%	£ 23,363,467,216	100.00%
Employment status(16)	Number	% of total number	Amount (GBP)	% of total amount

Employment status(16)	Number	% of total number	Amount (GBP)	% of total amount
Employed	126,739	59.0%	£ 14,126,159,363	
Self-employed	34,851	16.2%	£ 5,114,804,951	21.9%
Unemployed	53	0.0%		0.0%
Retired	4,671	2.2%	£ 289,324,536	1.2%
Guarantor	0	0.0%	£ -	0.0%
Other ⁽¹⁷⁾	48,491	22.6%	£ 3,830,812,157	16.4%

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 16 Tranche 1
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	26-Aug-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/-	Asa / 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/-	Asa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	GBP
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	150.000.000
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	150.000.000
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	na
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	26-Aug-14
Legal final maturity date	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Anr-22	12-Anr-22	12-Apr-22	12-Anr-22	14-Oct-17	14-Oct-17	26-Aug-15
ISIN	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0537747841
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	Quarterly
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	26 Feb. May, Aug, Nov
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%	3M GBP Libor + 1.50%
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 GBP Libor + 1.50%
Swap counterparty/ies	Bardays / DB / Citi	ANTS	ANTS	ANTS	Bardays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	na na
Swap notional denomination	GRP GRP	GRP	GRP	GRP	GRP GRP	GRP	GRP	GRP	GRP	GRP	GRP
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	na
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	na
LLP receive rate/margin	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	na
LLP receive rate/mardin		3.375% 3M GBP Libor +1.07135%			3M GBP Libor +0.0487%	3M GBP Libor +1.8875%			3.025% 3M GBP Libor +0.7425%		na na
Collateral posting amount	3M GBP LIBOT +0.0945%	3M GBP LIDDI +1.07135%	3M GBP LIBOT +1.31%	3M GBP LIDOT +1.335%	3M GBP LIDOT +0.0487%	3M GBP LIBOT +1.8875%	3M GBP LIDDF +2.551%	3M GBP LIDOF +1.8091%	3M GBP LIBOT +0.7425%	3M GBP LIDOT +1.72%	na na
Collateral posting amount					-	-	-		-	-	IId
Series	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19	Series 20	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3
Issue date	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-10	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12
Original rating (Moody's/S&P/Fitch/DBRS)	Ass / AAA / AAA / -	Asa / AAA / AAA / -	Asa/AAA/AAA/-	Aaa/AAA/AAA/-	Ass / AAA / AAA / -	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Ass / AAA / AAA / -	Ass/AAA/AAA/-	Asa / AAA / AAA / -	Aaa/AAA/AAA/-
Current rating (Moody's/S&P/Fitch/DRRS)	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Asa/AAA/AAA/-	Ass/AAA/AAA/-	Asa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Aaa / AAA / AAA / -	Asa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	FUR	EUR	EUR	FUR	NOK	FUR	EUR	EUR	EUR	FUR
Amount at issuance	1 250 000 000	500,000,000	320,000,000	100 000 000	125,000,000	1 600 000 000	100 000 000	750 000 000	350,000,000	300,000,000	117 500 000
Amount outstanding	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000	1.600.000.000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000
FX swap rate (rate:£1)	1 174	1,200	1 252	1 160	1 160	9.563	1 183	1 196	1,121	1 198	1.252
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Hard	Hard	Soft	Hard	Soft	Soft	Soft	Soft
Scheduled final maturity date	05-Oct-17	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30	07-Dec-20	nard 15-Jan-24	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18
Legal final maturity date	05-Oct-17 05-Oct-18	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30	07-Dec-20 07-Dec-21	15-Jan-24 15-Jan-24	24-Jan-18 24-Jan-19	24-Jan-19 24-Jan-19	24-Jan-18 24-Jan-19	24-Jan-16 24-Jan-19
ISIN	XS0546057570	XS0546057570	XS0546057570	na na	na na	XS0563569325	na na	XS0582479522	XS0582479522	XS0582479522	XS0582479522
Stock exchange listing	London	London	London	na	na	London	na	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment frequency Coupon payment date	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 18 Nov	Annually - 18 Nov	Annual - 7 Dec	Annualiv - 15 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan
Coupon (rate if fixed, margin and reference rate if floating)	3 625%	3.625%	Annually - 5 Oct	4.125%	4.250%	5.425%	4.625%	4 375%	4.375%	4 375%	4 375%
Margin payable under extended maturity period (%)	3.025% 1M Euribor +1.40%	3.025% 1M Euribor +1.40%	3.025% 1M Euribor +1.40%			1M Libor +1.3%		4.375% 1M Euribor +1.50%	4.375% 1M Euribor +1.50%	4.375% 1M Euribor +1.50%	4.375% 1M Euribor +1.50%
Margin pavable under extended maturity period (%) Swap counterpartyries	ANTS	1M Eurobor +1.40% ANTS	1M Eurobor +1.40% ANTS	na ANTS	na ANTS	ANTS	na ANTS	ANTS	ANTS	1M Euribor +1.50% ANTS	ANTS
Swap counterpartyries Swap notional denomination	GRP	GBP	GRP	GRP	GRP	GRP	GRP	GRP	GRP	GRP	GRP
		416 500 000					84 500 000	627.000.000			93 886 025
Swap notional amount	1,064,375,000		255,510,400	86,220,000	107,775,000	167,311,513			312,130,000	250,386,000	
Swap notional maturity	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19
LLP receive rate/margin	3.625%	3.625%	3.625%	4.125%	4.250%	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%
LLP pay rate/margin		3M GBP Libor +2 15%			3M GRP Libor +1 56%	3M GRP Libor +1 47%			3M GBP Libor +1.6325%		



Series	Series 23	Series 24 14-Apr-11	Series 25 24-May-11	Series 27	Series 27 Tap 1 24-May-12	Series 28	Series 29	Series 30	Series 31 04-Jan-12	Series 32 15-Feb-12	Series 37 16-Feb-12
	28-Feb-11			08-Sep-11		05-Dec-12	09-Dec-11	05-Jan-12			
Original rating (Moody's/S&P/Fitch/DBRS)	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 / -	Asa / 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	GBP	GBP	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	GBP
Amount at issuance	1,000,000,000	1,250,000,000	100,000,000	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000
Amount outstanding	1.000.000.000	1.250.000.000	100.000.000	1.000.000.000	312.500.000	53.000.000	100.000.000	30.000.000	30.000.000	88.000.000	750.000.000
FX swap rate (rate:£1)	na	na	1.141	1.133	1.252	1.166	1.161	1.182	1.195	1.203	na
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Hard	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Soft
Scheduled final maturity date	02-Mar-26	14-Apr-21	24-May-21	08-Sep-16	08-Sep-16	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-29
Legal final maturity date	02-Mar-27	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30
ISIN	XS0596191360	XS0616897616	na	XS0674635288	XS0674635288	na	na	na	na	na	XS0746621704
Stock exchange listing	London	London	na	London	London	na	na	na	na	na	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 2 Mar	Annually - 14 Apr	Annually - 24 May	Annually - 8 Sep	Annually - 8 Sep	Annually - 21 Dec	Annually - 09 Dec	Annually - 05 Jan	Annually - 04 Jan	Annually - 06 Feb	Annually - 16 Feb
Coupon (rate if fixed, margin and reference rate if floating)	5.750%	5.125%	4.636%	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%
Margin payable under extended maturity period (%)	1M GBL Libor +1.58%	1M GBL Libor +1.27%	na	1M Euribor +1.50%	1M Euribor +1.50%	na	na	na	na	na	1M GBP Libor +2.45%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1.000.000.000	1,250,000,000	87.680.000	882.500.000	249.687.500	45.436.900	86.100.000	25.380.000	25.095.000	73.172.000	750.000.000
Swap notional maturity	02-Mar-27	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30
LLP receive rate/margin	5.750%	5.125%	24-May-21 4.636%	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4,370%	5.250%
LLP receive rate/margin	3M GBP Libor +1.7175%		4.030% 3M GBP Libor +1.435%	3.025% 3M GBP Libor +1.9925%		3M GBP Libor +1.90%	3M GBP Libor +1.80%	4.340% 3M GBP Libor +1.78%	3M GBP Libor +1.8125%	3M GBP Libor +2.00%	3M GBP Libor +2.4567%
	3MI GDF LI00F +1./1/5%	3M GDF Li00f +1.409%	3W GDF LIBOT +1.430%	3M GDF LIBOT +1.9925%	OW GDF LIU07 +1.09/076	3M GDF LIDDF +1.90%	3W GDF LIDOF +1.80%	3W GDF LIDDT +1.76%	3W GBF LIU01 +1.8120%	3MI GDF LIDOT +2.00%	3M GDF LIDDF +2.4007%
Collateral posting amount			-			•			-		
Series	Series 38	Series 41	Series 42	Series 43	Series 44	Series 45	Series 46	Series 47	Series 48	Series 49	Series 50
Issue date	16-Feb-12	21-Mar-12	23-Mar-12	05-Apr-12	12-Apr-12	13-Apr-12	16-Apr-12	18-Apr-12	24-May-12	08-Jun-12	08-Jun-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Asa / AAA / AAA / -	Asa / AAA / AAA / -	Aaa / AAA / AAA / -	Asa / AAA / AAA / -	Asa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	A88 / AAA / AAA / -	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Ass/AAA/AAA/-	Aaa/AAA/AAA/-	Ass / AAA / AAA / -	Aaa/AAA/AAA/-
	GBP	EUR	GBP	GBP	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Denomination Amount at issuance	750 000 000	47 000 000	75 000 000	750 000 000	127 000 000	75.000.000	108 000 000	50 000 000	45 000 000	35,000,000	40 000 000
Amount outstanding	750.000.000	47.000.000	75.000.000	750.000.000	127.000.000	75.000.000	108.000.000	50.000.000	45.000.000	35.000.000	40.000.000
FX swap rate (rate:£1)	na	1.197	na	na	1.205	1.201	1.201	1.200	1.245	1.247	1.247
Maturity type (hard/soft-bullet/pass-through)	Soft	Hard	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Hard	Hard
Scheduled final maturity date	16-Feb-15	12-Mar-27	23-Mar-27	05-Apr-17	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29
Legal final maturity date	16-Feb-16	12-Mar-27	23-Mar-28	05-Apr-18	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29
ISIN	XS0746622009	na	XS0761325009	XS0769914218	na	na	na	na	na	na	na
Stock exchange listing	London	na	London	London	na	na	na	na	na	na	na
Coupon payment frequency	Quarterly	Annual	Quarterly	Quarterly	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date			23 Mar. Jun. Sep. Dec	05 Apr. Jul. Oct. Jan	Annually - 12 Apr	Annually - 13 Apr	Annually - 16 Apr	Annually - 18 Apr	Annually - 15 May	Annually - 8 Jun	Annually - 8 Jun
Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	16 Feb. Mav. Aug. Nov	Annually - 12 Mar	23 Mar. Jun. Sep. Dec 3M GBP Lihor + 1 95%	05 Apr. Jul. Oct. Jan 3M GRP Lihor + 1 70%	Annually - 12 Apr 3 290%	Annually - 13 Apr 3 420%	Annually - 16 Apr 3 750%	Annually - 18 Apr 3.750%	Annually - 15 May 3 500%	Annually - 8 Jun 3 340%	Annually - 8 Jun 3 383%
Coupon (rate if fixed, margin and reference rate if floating)	16 Feb. Mav. Aug. Nov 3M GBP Libor + 1.60%		3M GBP Libor + 1.95%	3M GBP Libor + 1.70%	Annually - 12 Apr 3.290%	Annually - 13 Apr 3.420%	Annually - 16 Apr 3.750%	Annually - 18 Apr 3.750%	Annually - 15 May 3.500%	Annually - 8 Jun 3.340%	Annually - 8 Jun 3.363%
Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	16 Feb. Mav. Aug. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65%	Annually - 12 Mar 4.000% na		3M GBP Libor + 1.70% 1M GBP Libor + 1.80%	3.290% na	3.420% na	3.750% na	3.750% na	3.500% na	3.340% na	3.363% na
Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies	16 Feb. Mav. Aug. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65% na	Annually - 12 Mar 4.000% na ANTS	3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na	3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na	3.290% na ANTS	3.420% na ANTS	3.750% na ANTS	3.750% na ANTS	3.500% na ANTS	3.340% na ANTS	3.363% na ANTS
Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap ontional denomination	16 Feb. Mav. Aug. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65% na GBP	Annually - 12 Mar 4.000% na ANTS GBP	3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP	3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP	3.290% na ANTS GBP	3.420% na ANTS GBP	3.750% na ANTS GBP	3.750% na ANTS GBP	3.500% na ANTS GBP	3.340% na ANTS GBP	3.363% na ANTS GBP
Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyries Swap notional denomination Swap notional amount	16 Feb. Mav. Auc. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65% na GBP na	Annually - 12 Mar 4.000% na ANTS GBP 39,254,400	3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP na	3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na	3.290% na ANTS GBP 105,397,300	3.420% na ANTS GBP 62,437,500	3.750% na ANTS GBP 89,910,000	3.750% na ANTS GBP 41,670,000	3.500% na ANTS GBP 36,148,500	3.340% na ANTS GBP 28,070,000	3.363% na ANTS GBP 32,080,000
Coupon (rate if lixed, margin and reference rate if licating) Margin payable under extended maturity period (%) Swap counterpartylies Swat notional denomination Swap notional amount Swap notional maturity	16 Feb. Mav. Aug. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65% na GBP na	Annually - 12 Mar 4.000% na ANTS GBP 39,254,400 12-Mar-27	3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP na	3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na	3.290% na ANTS GBP 105.397,300 12-Apr-22	3.420% na ANTS GBP 62.437,500 13-Apr-23	3.750% ns ANTS GBP 89,910,000 16-Apr-30	3.750% na ANTS GBP 41,670,000 18-Apr-28	3.500% na ANTS GBP 36,148,500 15-May-27	3.340% na ANTS GBP 28.070,000 08-Jun-28	3.363% na ANTS GBP 32,080,000 08-Jun-29
Coupon (rate if lixed, margin and reference rate if floating) Margin passhels under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate	16 Feb. Mav. Aug. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65% na GBP na na	Annually - 12 Mar 4.000% na ANTS GBP 39.254,400 12-Mar-27 4.000%	3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP na na	3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na	3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290%	3.420% ria ANTS GBP 62.437,500 13-Apr-23 3.420%	3.750% ns ANTS GBP 89.910,000 16-Apr-30 3.750%	3.750% na ANTS GBP 41,670,000 18-Apr-28 3.750%	3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%
Coupon (rate if fixed, margin and reference rate if ficating) Margin passible under extended maturity period (%) Swap counterpartlytes Swap notional amount Swap notional amount Swap notional amount LUP receive rate/margin LUP receive rate/margin	16 Feb. Mav. Aua. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65% na GBP ns na na	Annually - 12 Mar 4.000% na ANTS GBP 39,254,400 12-Mar-27	3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP na na na	3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na	3.290% na ANTS GBP 105.397,300 12-Apr-22	3.420% na ANTS GBP 62.437,500 13-Apr-23	3.750% ns ANTS GBP 89,910,000 16-Apr-30	3.750% na ANTS GBP 41,670,000 18-Apr-28	3.500% na ANTS GBP 36,148,500 15-May-27	3.340% na ANTS GBP 28.070,000 08-Jun-28	3.363% na ANTS GBP 32,080,000 08-Jun-29
Coupon (rate if lixed, margin and reference rate if floating) Margin passhels under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate	16 Feb. Mav. Aug. Nov 3M GBP Libor + 1.60% 1M GBP Libor + 1.65% na GBP na na	Annually - 12 Mar 4.000% na ANTS GBP 39.254,400 12-Mar-27 4.000%	3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP na na	3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na	3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290%	3.420% ria ANTS GBP 62.437,500 13-Apr-23 3.420%	3.750% ns ANTS GBP 89.910,000 16-Apr-30 3.750%	3.750% na ANTS GBP 41,670,000 18-Apr-28 3.750%	3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%
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Coupon (net if fined, manin and reference net if fination) Many possible user sevented masking periods used (%) Sees concelerativities Sees on the control of the control o	16 Feb. Mar. Augr. Nov. Mar. Nov. Ma	Amounts + 12 Min 4.0007 4.0007 AMT 5.000 5.0	3M GRP Lear + 1,95%, M GRP Lear + 1,95%, GRP GRP 199 199 199 199 199 199 199 1	3M (SPE bloor + 170%) M (SPE bloor + 170%) GBP GBP GBP RB	3.200% GBP GBP GGP GS 73.200 12.401-22 3.200% M GBP-Lbor +1.46% GBP-Lbor +1.46	3.4.00% OR STATE OF S	3.750% GP	3.755% AB C S S S S S S S S S S S S S S S S S S	3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%
Coopon (real Floor, margin and orderence rate (Tisatino) Identino inspelled, under seconded missin/y period (Tis) Water inspelled, under seconded missin/y period (Tis) Water institute of the control	16 Feb. Mar. Apon. Nov. Mi GBP Lbot + 1,65%, Mi GBP	Amounts - 12 Mar - 4 0,000 Ms -	3M GBP Lear + 1,95%, M GBP Lear + 1,95%, GBP GBP GB	3M4 GBP Lear + 1705, M GBP Lear	3.20%, A0173 GBP 105.397,200 12.466,22 12.466,22 12.466,22 13.466,22 14.466,22 15.466,23 14.466,24 15.466,	3.420%, ABIS GBP GBP 13.407.22 13.407.23 13.40	3.750% API TS GEP 89.910,000 18.640-30 19.640-30 M GBP Lobe +139% M GBP Lobe +139% GC 59c-13 GC 59c-1	3.755% GSP GSP GSP GSP 41.670,000 18.5Ae-2-28 18.5Ae-2-38 18.5Ae-2	3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%



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	Loss of required rating by the Account Bank	5T: -A-1/-dP-1/-dF1 LT: -/-/-dA	No	Termination of the Blank Account Agreement, unless the Account Blank does not utilité 30 London Business Days, close the LP Concorts and own enjoisement accounts with in Binocal institution having the required ratings or obtain a guarantee of its obligations under the Blank Account Agreement from a financial institution having the required rating (provided also four thating apeny; confirmations are obtained.) Note that the Cash Management Agreement still relets to an S&P trigger on the bank accounts of A-1 -if the amounts on deposit in the CGA Account exceed 20% of the setting equivalent of the Occupe Blooks then outstanding, in which case the Cash Manages shall transfer the access to the stand-by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).
Collections account rating trigger - direct debit transfer to another bank	Loss of required rating by the Seller/Servicer re: collection accounts	ST: <a-2 <f2<br="" <p-2="">LT: <bbb+ -="" <bbb+<="" td=""><td>No</td><td>All further instructions by the Servicer to debit the accounts of Borrovers that are subject to direct debit bank mandates in fevour 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 Borrovers that are subject to direct debit bank mandates in fevour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.
Pie-Matry L'quistry Test faiure (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 before the required ratings and if the Final Maturity Date of any Series of Hard Butlet Covered Bonds occurs within 12 months		No	A Member (Sartander UK or the Lugidation Member) may make a cash capital contribution to the LLI or the LLI shall offer to sell case in the Portion do what the dae mount credited to the Phe-Matterly Lugidal Leaguer sequal to the Required Redemption Amount for the relevant Series of Hard Bullat Covered Bonds shift shallow in account the Required Redemption Amount for all other Series of Hard Bullat Covered Bonds which matter before or at the same time as that Series). No new Covered Bonds may be issued until the Phe-Matterly Lugidal continger lated or the mount credited to the Phe-Matterly Lugidal Leaguer 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 LIP 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 LIP 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 dematerialized 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 dematerialized 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 "N" for the sizing of the dispositor set off risk in the Asset Coverage. Test is increased from 0 to 4% or such other procreating as determined from these form. 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 dispositor set off risk in the Asset Coverage. Test is increased from 0 to 4% or such other procreating as determined from these form. 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<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the CleatS Sipport Arene, and use reasonable efforts to (a) transfer to an appropriately raised replacement with party, (b) process or guarantee from an appropriately raised. The raised process of the party of the</td></f1 	No	Requirement to post collateral in accordance with the CleatS Sipport Arene, and use reasonable efforts to (a) transfer to an appropriately raised replacement with party, (b) process or guarantee from an appropriately raised. The raised process of the party of the
Covered Bond Swap provider (ANTS) rating triggers	Loss of required rating by ANTS as Covered Bond Swap Provider	ST: <a-1 <p-1="" <p-1<br="">LT: </a-1>	No	Requirement to post collisters in accordance with the Cheff Support Avrex, and use reasonable efforts to (a) transfer to an approprisely reader epicament than party, (b) possess, an approprisely reader epicament than party (a) possess, and approprisely reader that party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The ratings tappers shown are on the left the first tevel of triggers for Mondy's and First built is the only signer too SSP. Antibiotopient higher exists for Mondy's for loss of P.2 (ST) / A3 (LT). A First Subsequent Rating Event for First health of First Subsequent Rating Event for First Subsequent Rating
Covered Bond Sway Provider raining triggers - Bardsays Series 1 only Note: For Flitch, 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 pilo in respect of Series 1	ST: <a-1 <f1<br="" <p-1="">LT: <a <a+<="" <a1="" td=""><td>No</td><td>Requirement to post collisteral in accordance with the Cledit Support Avers, and (a) transfer to an appropriately rather elipselament third party, (b) procure a quarantee from an appropriately year dety days, of c) take such other action as would markshall on restore the ratings of the relevant Covered Boxts. For a First drowingside, note that the event is tilegered and action needs to be taken party. If series of the Covered Boxts has also been downgraded or placed on oredit watch neighter as a result of the downgrade of the Covered Boxt Swap provider. The rating plages shown on the least the first letter of larges for all rating agencies. A pubsequent tripger exists for Mondy's for loss of P.2 (51) ASI (17) and for SAP for loss of A. (17). A First Subsequent Rating Event for First hear stor loss of P.2 (51) ASI (17) and a SAP for the sort of A. (17). A First Subsequent Rating Event for First hear stort loss of P.2 (51) ASI (17) and a SAP for the sort of A. (17). A First Subsequent Rating Event for First hear stort loss of P.2 (51) ASI (17) and a SAP for the SAP for the sort of SAP for the SAP for</td></a-1>	No	Requirement to post collisteral in accordance with the Cledit Support Avers, and (a) transfer to an appropriately rather elipselament third party, (b) procure a quarantee from an appropriately year dety days, of c) take such other action as would markshall on restore the ratings of the relevant Covered Boxts. For a First drowingside, note that the event is tilegered and action needs to be taken party. If series of the Covered Boxts has also been downgraded or placed on oredit watch neighter as a result of the downgrade of the Covered Boxt Swap provider. The rating plages shown on the least the first letter of larges for all rating agencies. A pubsequent tripger exists for Mondy's for loss of P.2 (51) ASI (17) and for SAP for loss of A. (17). A First Subsequent Rating Event for First hear stor loss of P.2 (51) ASI (17) and a SAP for the sort of A. (17). A First Subsequent Rating Event for First hear stort loss of P.2 (51) ASI (17) and a SAP for the sort of A. (17). A First Subsequent Rating Event for First hear stort loss of P.2 (51) ASI (17) and a SAP for the SAP for the sort of SAP for the SAP for
Covered Bond Swap Provider rating triggers - Barclays Series 3, BNP Parlbas, Cistosini, Deutsche Bank and RBS Note For Fish and SAP, the event is triggered only if coupled with the downgrade or placing on credit with	Loss of required rating by the relevant Covered Bond Swap provider	ST: <a\daggregation 0.00<="" =="" td=""><td>Yes</td><td>Bardlays Bank PLC has currently elected "Option 2". Requirement to (a) post collaiseral in accordance with the Criedit Support Arries or (b) transfer to an appropriately according to the control of the control on a world marktain or restore the ratings of the relevant Covered South. For Fisch or Safe Todd of the control of the contro</td></a\daggregation>	Yes	Bardlays Bank PLC has currently elected "Option 2". Requirement to (a) post collaiseral in accordance with the Criedit Support Arries or (b) transfer to an appropriately according to the control of the control on a world marktain or restore the ratings of the relevant Covered South. For Fisch or Safe Todd of the control of the contro
				A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of BBB- (LT). A First Subsequent Rating Event for Fisch exist for loss of P-2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fisch exists for loss of F3 (ST) SBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (b) to (d) above.
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 Selfer within 20 London Business Days.</td></bbb->	No	Completion of the legal assignment of the Loans to the LLP by the Selfer 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.

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



Non-Rating Trig

Non-Rating Triggers		
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 Issuer are
	Prospectus —Abbey Events of default	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 schedule.
Interest Rate Shortfall test		Standard variable rate and other discretionary rates and/or margins will be increased.
	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 3rd
	Principal Amount Outstanding of Covered Bonds	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 0.15%.	Standard variable rate and other discretionary rates and/or margins will be increased.
Amortisation Test	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount will	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.	

Arrears	For the purposes of the Asset Coverage Test, armans are calculated in accordance with standard marker paratise in the U.K. A mortgage is identified as a being in armans when, on any due date, the overflow amounts which were due on previous due dates equal, in the aggregate, once on the route of laminating hypomeris that were due and applied by an borrower or any due date they or better declarated as an extra calculating and the dates of determination (less the aggregate amount of all submissed undersyments made by such borrower up to be such date of determination (less the aggregate amount of all submissed undersyments made by such borrower up to be such date of determination) and the sum of all polyments accusated by the borrower up to that date of determination. If he result arrived as by distinct of any by the amount of the required or carrived from the properties that the submissed on the number of equal polyment that the submissed on the number of equal polyment that the submissed on the number of equal polyment that in the aggregate equal or exceeding 2 monthly payments that the bear instance. A borrower that has a formation of the submissed or payment that the submissed polyment that in the aggregate equal or exceeding 2 monthly payments that the submissed polyment that in the aggregate equal or exceeding 2 monthly payments that the submissed polyment that in the aggregate equal or exceeding 2 monthly payments that the submissed polyment that the submisse
Amount / Current Balance (GBP)	In relation to any Loan at any date the current balance determination date), the appreciate at such date (but avoiding double counting) of: (i) the hirital Advances and/or Piceble Loan Drawings: (ii) Caphibited Expenses: (iv) Caphibit
Default	Default is defined as a property having been taken into possession.

- (1) There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- (2) 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) (II) This discount is set to zero while ever the issuer is rated at least BBH-/A-2 by S&P, A2 by Moody's and A/P to By Fich and thereafter equals 100% of cleared credit balances with respect to Flexible accounts
- (7) This discount is set to zero for so long as the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and AFT 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 (ii) the current balance of the loan, and (iii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with LTV-675%, 0.25 for defaulted loans with LTV-675%, 0
- (8) The Constant Default Rate is not applicable to revolving programmes
- (10) Source: Fitch press release "Fitch Affirms Abbey's Covered Bonds at 'AAA'. Outlook Stable. Following Programme Update" dated November 2013
- (13) 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.

- 151 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.

- The category includes historical accounts where data was not retained on the system.

 The category includes historical accounts where data was not retained on the system.

 The normal level of over collatensisation test includes the principal ledger between the Calcaccount as at the calculation date.

 The normal level of over collatensisation test includes the principal ledger between the data was not retained to the average of the three most recent morthly CPR / PPR. This change aligns reporting between all Santander UK secured funding structures.

 Santander UK is the cash manager for the Covered Bond Programme

 "Values reported as in morth end."