

This report is for information purposes only and is not intended as an offer or invitation with respect to the purchase or sale of security. Reliance should not be placed on the information herein when making any decision whether to buy, hold or sell notes (or other securities) or for any other purpose.

Administration	
Name of issuer (26)	Abbey National Treasury Services plc
Name of RCB programme	Abbey National Treasury Services plc €35bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Marta González Deprit, Medium Term Funding, mtf@santander.co.uk
Date of form submission	27 April 2016
Start Date of reporting period	01 March 2016 (Calculation Period Start Date 01 March 2016 inclusive)
End Date of reporting report ⁽¹⁾	01 April 2016 (Calculation Period Start Date 01 April 2016 exclusive)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/Santanderl.IK

Counterparties, Ratings

	Counterparty/ies	Fitch	Fitch		Moody's		&P
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds		-	AAA	-	Aaa	na	AAA
Issuer ⁽²⁾	Abbey National Treasury Services plc	na	A / F1	na	A1 / P-1	na	A / A-1
Seller(s)	Santander UK plc	na	A / F1	na	A1 / P-1	na	A / A-1
Account bank	Santander UK plc	<a <f1<="" td=""><td>A / F1</td><td>-/<p-1< td=""><td>A1 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<></td>	A / F1	-/ <p-1< td=""><td>A1 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	A1 / P-1	- / <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1
Stand-by account bank	None	na	na	na	na	na	na
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A / F1</td><td><baa3 -<="" td=""><td>A1 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A / F1	<baa3 -<="" td=""><td>A1 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	A1 / P-1	<bbb- -<="" td=""><td>A / A-1</td></bbb->	A / A-1
Stand-by servicer(s)	None	na	na	na	na	na	na
Swap provider(s) on cover pool (27)	Santander UK plc	<a <f1<="" td=""><td>A / F1</td><td><a2 <p-1<="" td=""><td>A1 / P-1</td><td><a <a-1<sup="">(2)</td><td>A / A-1</td></a2></td>	A / F1	<a2 <p-1<="" td=""><td>A1 / P-1</td><td><a <a-1<sup="">(2)</td><td>A / A-1</td></a2>	A1 / P-1	<a <a-1<sup="">(2)	A / A-1
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na
(9)							

Swap provider(s) on cover poor	
Stand-by swap provider(s) on cover pool	
Swap notional amount(s) (GBP) ⁽³⁾	£ 24,014,788,708
Swap notional maturity/ies	na
LLP receive rate/margin ⁽⁴⁾	Libor +1.79%
LLP pay rate/margin ⁽⁴⁾	3.310%
Collateral posting amount(s) (GBP)	£ -

Currency swap provider for Series 3 (EUR)		Barclays Bank PLC
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies		12-Apr-21
LLP receive rate/margin		4.250%
LLP pay rate/margin		Libor +0.0487%
Collateral posting amount(s) (EUR)	€	236,369,204
Fitch Current Rating		A / F1
Moody's Current Rating		A2 / P-1
S&P Current Rating		A- / A-2

Currency swap provider for Series 3 (EUR)	Royal Bank of Scotland plo
Swap notional amount(s) (EUR)	€ 500,000,00
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.250%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 234,621,20
Fitch Current Rating	BBB+ / F2
Moody's Current Rating	A3 / P-2
S&P Current Rating	BBB+ / A-2

Currency swap provider for Series 3 (EUR)	BNP Paribas	
Swap notional amount(s) (EUR)	€ 500,000,0	00
Swap notional maturity/ies	12-Apr-21	
LLP receive rate/margin	4.250%	
LLP pay rate/margin	Libor +0.0487%	
Collateral posting amount(s) (EUR)	€ 187,954,9	87
Fitch Current Rating	A+ / F1	
Moody's Current Rating	A1 / P-1	
S&P Current Rating	A+ / A-1	

Currency swap provider for Series 59 (EUR)	National	Australia Bank
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies	18	-Sep-19
LLP receive rate/margin	0	.375%
LLP pay rate/margin	Libor	+0.4275%
Collateral posting amount(s) (EUR)	€	
Fitch Current Rating	AA	A- / F1+
Moody's Current Rating	Aa	a2 / P-1
S&P Current Rating	AA	- / A- 1+

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

Currency swap provider for Series 61 (EUR)		Natixis
Swap notional amount(s) (EUR)	€	1,000,000,000
Swap notional maturity/ies	2	1-Apr-22
LLP receive rate/margin		0.25%
LLP pay rate/margin	Libo	r +0.5215%
Collateral posting amount(s) (EUR)	€	91,080,000
Fitch Current Rating		A / F1
Moody's Current Rating		A2 / P-1
S&P Current Rating		A / A-1

- The 'Calculation Date' was amended from the third London Business Day prior to each LLP Payment Date to the first London Business Day. The 'Calculation Period' was amended to the period from (and including) the first calendar day of each calendar month to (but excluding) the first calendar day of the next following calendar month.
- ⁽²⁾ There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- (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
- ⁽⁶⁾ 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"
- (20) As part of the ring-fence planning, we have commenced the realignment of the wholesale funding structure of our operating companies, Santander UK plc and Abbey National Treasury Services plc (ANTS).
- As a consequence, as of 1st June 16, Santander UK plc will become the issuer in respect of the outstanding notes which were issued by ANTS under its wholesale funding programmes and some standalone securities. Please see additional information published in Santander UK Investor Update Q1 2016 Results http://www.santander.co.uk/uk/about-santander-uk-group-holdings-plc
- and the RNS published on the 27th of April 2016 http://www.londonstockexchange.com/exchange/news/market-news
- (27) As of 30th of March 2016, Abbey National Treasury Services transferred all the rights, duties and obligations as the provider of the Swap on the Cover Pool to Santander UK plc
- Abbey National Treasury Services will still act as Covered Bond Swap Provider to the LLP to hedge certain interest rate, currency and/other risks in respects of amounts received by the LLP under the loans in the portfolio and any relevant Interest Rate Swaps. Currently Abbey National Treasury acts as a Covered Bond Swap provider for the whole programme (except for Series 3, 59, 60 and 61 which are all, or partially, externally hedged)

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

Accounts, Ledgers

	Value as at 01-04-16 Value		Value as at 01-03-16	Target Value	
	for the reporting per	iod	for the reporting period	rarget value	
Revenue receipts (please disclose all parts of waterfall)					
Revenue Receipts (on the Loans)		67,241,280	£ 67,946,367		na
Other net income (including interest on bank accounts)	£	1,642,221	£ 1,400,001		na
Excess amount released from Reserve Fund	£	-	£ 4,597,914		na
Premia received from outgoing Swap Provider	£	-	£ -		na
Amounts receivable under interest rate swap	£	-	£ -		na
Available Revenue Receipts		68,883,501	£ 73,944,282		na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	2,458,491	£ 2,314,783		na
Amounts due under interest rate swap		18,773,949	£ 24,190,468		na
Amounts due under cover bond swaps	£	25,872,940	£ 24,750,550		na
Amounts due under Intercompany Loan	£	2,898,508	£ 2,772,769		na
Amounts added to Reserve Fund	£	6,738,329	£ -		na
Deferred Consideration	£	12,141,284	£ 19,915,712		na
Members' profit	£	-	£ -		na
Total distributed	£	68,883,501	£ 73,944,282		na
Principal receipts (please disclose all parts of waterfall)					
Principal Receipts (on the Loans)	£ 6	87,947,863	£ 771,357,705		na
Any other amount standing to credit Principal Ledger		00,000,000	£ 2,000,000,000		na
Cash Capital Contribution from Members	£	-	£ -		na
Termination payment received from a Swap Provider	£	-	£ -		na
Amounts released from Pre-Maturity Liquidity Ledger	£	-	£ -		na
Available Principal Receipts	£ 2,6	87,947,863	£ 2,771,357,705		na
Credit to Pre-Maturity Liquidity Ledger	£	-	£ -		na
Purchase of New Loans	£	-	£ 771,357,705		na
Deposit in GIC to satisfy ACT test	£	-	£ -		na
Repayment of Term Advance	£	-	£ -		na
Capital Distribution	£	-	£ -		na
Total distributed	£	-	£ 771,357,705		na
Reserve ledger ⁽⁶⁾	£ 1	59,161,277	£ 152,422,948	£ 159,161,2	77
Payments ledger ⁽⁶⁾	£	34,063,926	£ 839,017,563	£ 34,063,9	26
Principal ledger ⁽⁶⁾	£ 2,6	87,947,863	£ 2,000,000,000		na
Revenue ledger ⁽⁶⁾	£		£ -		na
Pre-maturity liquidity ledger		na	na		na

Asset Coverage Test

	Value as at 01-04-16	Description
A	£ 21,511,392,003	Adjusted Current Balance
В	£ 2,000,000,000	Principal ledger held within GIC account
С	£ -	Cash Capital Contributions held on Capital Ledger
D		Substitution assets
E	£ -	Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
U	£ 1,155,082,954	Supplemental Liquidity Reserve ⁽⁷⁾
V	£ -	Set-off Flexible Plus (offset) ⁽⁸⁾
W	£ -	Set-off Depositor ⁽⁹⁾
Х	£ 409,576,558	For redraw capacity
Y	£ 156,367	Reward loans
Z	£ -	Potential negative carry
Total	£ 21,946,576,125	
Method used for calculating component 'A'(10)	A(b)	
Asset percentage (%)	89.28%	
Maximum asset percentage from Fitch (%)	92.00%	
Maximum asset percentage from Moody's (%)	89.28%	
Maximum asset percentage from S&P (%)	91.00%	
Credit support as derived from ACT (GBP)	£ 2,980,752,259	
Credit support as derived from ACT (%)	15.72%	1

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

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

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

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

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

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

Adjusted Loan Balance Calculation A = the lower of (a) & (b), where: 23,829,770,279.27 the Aggregate Adjusted Outstanding Principal Balance, and (a) =£ (b) = 21,511,392,003.42 £ the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage. Aggregate Adjusted Outstanding Principal Balance shall be equal to: (a) (i) the Adjusted Outstanding Principal Balance, which is the lower of: 24,143,095,877.12 (1) Outstanding Principal Balance of each Loan; and £ 23,829,770,279.27 (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 $\leq 75\%$ 0.25 for 90 days-plus arrears loans with indexed LTV >75% minus (ii) the aggregate sum of the following deemed reductions to the Aggregate Adjusted Outstanding Principal Balance: (1) Deemed reductions for breach of representation and warranty (2) Deemed reduction for other breach by Seller / Servicer £ £ 23,829,770,279.27 Aggregate Adjusted Outstanding Principal Balance (b) Aggregate Arrears Adjusted Outstanding Principal Balance shall be equal to: (i) the Adjusted Outstanding Principal Balance, which is the lower of: £ 24,143,095,877.12 (1) Outstanding Principal Balance of each Loan; and 24,094,301,079.10 (2) The Indexed Valuation of each Loan multiplied by N £ where N = 1.00 for non-arrears loans for 90 days-plus arrears loans with indexed LTV ≤ 75% 0.40 0.25 for 90 days-plus arrears loans with indexed LTV >75% minus (ii) the aggregate sum of the following deemed reductions to the Aggregate Adjusted Outstanding Principal Balance: £ (1) Deemed reductions for breach of representation and warranty - (2) Deemed reduction for other breach by Seller / Servicer £

£ 21,511,392,003.42 Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage

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Programme-Level Characteristics - as at 31-03-16

Programme currency	Euro
Programme size	EUR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at swap FX rate)	£ 18,965,823,866
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 18,594,700,747
Cover pool balance (GBP)	£ 24,143,095,877
GIC account balance (GBP)(11)	£ 2,881,173,066
Any additional collateral (please specify)	£ -
Any additional collateral (GBP)	£ -
Aggregate balance of off-set mortgages (GBP)	£ 4,518,986,573
Aggregate deposits attaching to the cover pool (GBP)	£ 1,299,042,570
Aggregate deposits attaching specifically to the off-set mortgages	£ 467,358,441
Nominal level of overcollateralisation (GBP) ⁽¹²⁾	£ 7,865,219,874
Nominal level of overcollateralisation (%) ⁽¹²⁾	41.47%
Number of loans in cover pool	216,986
Average loan balance (GBP)	£ 111,266
Weighted average non-indexed LTV (%) (13)	60.54%
Weighted average indexed LTV (%) (13)	49.74%
Weighted average seasoning (months) (13)	70.20
Weighted average remaining term (months) (13)	201.58
Weighted average interest rate (%) (13)	3.25%
Standard Variable Rate(s) (%)	4.74%
Constant Pre-Payment Rate (%, current month) (14)	2.50%
Constant Pre-Payment Rate (%, quarterly average) (14)	2.48%
Principal Payment Rate (%, current month) (14)	2.77%
Principal Payment Rate (%, quarterly average) (14)	2.75%
Constant Default Rate (%, current month)	na
Constant Default Rate (%, guarterly average) ⁽¹⁵⁾	na
Fitch Discontinuity Cap (%) ⁽¹⁶⁾	4 (moderate risk)
Moody's Timely Payment Indicator ⁽¹⁷⁾	Probable
Moody's Collateral Score (%)(17)	5.00%

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

⁽¹²⁾ The nominal level of over collateralisation test includes the principal ledger held within GIC account as at the calculation date

(13) Values reported as at month end

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

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- ⁽¹⁶⁾ The Constant Default Rate is not applicable to revolving programmes
 ⁽¹⁶⁾ Source: Fitch press release "Fitch Affirms Abbey's Covered Bonds at 'AAA', Outlook Stable, Following Programme Update" dated November 2013
- (17) Source: Moody's performance report dated March 2015
- (18) Loans bought back by seller : The amount reported is as at the date the loan was bought back
- ⁽¹⁾Data is presented on an account level basis ⁽²⁰⁾ Data is presented on an account level basis ⁽²⁰⁾ Margins are reported based on the index rate, therefore fixed are reported at the fixed rate, trackers are reported over BBR (0.5%) and variable over SVR (4.74%).

Mortgage collections

Mortgage collections (scheduled - interest)	£	67,041,557
Mortgage collections (scheduled - principal)	£	86,835,007
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	601.112.856

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,685	1.2%	£ 349,558,990	1.4%
Loans bought back by seller(s) ⁽¹⁸⁾	2,759	1.3%	£ 338,388,873	1.4%
of which are non-performing loans	213	0.1%	£ 19,165,795	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%
of which have had a further advance or product switch	2,546	1.2%	£ 319,223,078	1.3%
Loans sold into the cover pool	5.630	2.6%	£ 808.571.300	3.3%

Stratification tables are all as of 31-03-2016⁽¹⁹⁾

Product Rate Type and Reversionary Profiles				1			Weighted average		
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin ⁽²⁰⁾	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	81,123	37.39%	10,574,412,340	43.80%	3.18%	22.3	3.18%	0.00%	3.61%
Fixed at origination, reverting to Libor	0	0.00%	0	0.00%	0.00%	0.0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1	0.00%	9,210	0.00%	4.25%	5.0	4.25%	3.74%	4.25%
Fixed for life	582	0.27%	22,198,472	0.09%	3.93%	0.0	3.93%	3.93%	3.93%
Tracker at origination, reverting to SVR	2,457	1.13%	442,053,472	1.83%	2.01%	10.2	1.51%	0.00%	2.77%
Tracker at origination, reverting to Libor	0	0.00%	0	0.00%	0.00%	0.0	0.00%	0.00%	0.00%
Tracker for life	50,037	23.06%	5,758,296,295	23.85%	1.56%	0.0	1.06%	1.06%	4.57%
SVR, including discount to SVR	82,786	38.15%	7,346,126,088	30.43%	4.74%	0.0	0.00%	0.01%	5.17%
Libor	0	0.00%	0	0.00%	0.00%		0.00%	0.00%	0.00%
Total	216,986	100.00%	£ 24,143,095,877	100.00%	3.25%		1.68%		

Stratifications

Chrent 210.880 97.196 22.57.86.3907 97.200 13 models in armen 1.000 0.46.5 10.22.01 0.40.5 13 models in armen 1.000 0.46.5 10.22.01 0.40.5 14 models in armen 4 0.07.5 0 0.005 12 models in armen 4 0.07.5 0 0.005 12 models in armen 2.00 0.005 2.4.14.006.07 0.005 12 models in armen 2.00 0.005 2.4.14.006.07 0.005 12 models in armen 5.0 total number Annoart (GBP) % of total number 3.00 0.005 0.57% 10.277 4.41.5 2.5.87.041 0.005 2.1.8.07.941 0.005 0.57% 10.278 4.2.1.7.11% 2.1.8.00.07.941 0.005 2.1.9.09.941 0.005 0.57% 1.5.01 1.7.9.7 2.4.244.00.05.10 0.015 0.015 0.015 0.015 0.015 0.015 0.015 0.015 0.015 0.015 0.015 0.015 0.01	Arrears breakdown ⁽²¹⁾	Number	% of total number	Amount (GBP)	% of total amount
12 mode in array 1.000 0.489, 10.054, 0.484, 32 mode in array 4 0.005, 10.38, 0.007 32 mode in array 0 0.007, 2.000, 0.007 0 0.007 32 mode in array 0 0.007, 2.000, 0.007, 2.000, 0.007, 2.000, 0.007, 2.000, 0.007, 0.000, 0.007, 0.000	Current				97.40%
3.3 models is array 6.4 0.19% 38.48.566 0.09% 5.1 models is array 0 0.00% 0 0.00% 5.1 models is array 0 0.00% 0 0.00% 5.1 models is array 0 0.00% 0 0.00% 5.1 models is array 0 0.00% 24.143.09877 100.00% 5.0 for all number % of total number % of	0-1 month in arrears				2.00%
36 notes in arrays 64 0.00% 613.886 0.00% 12 norts in array 0 0.00% 24.453.096,477 100.00% 12 norts in array 25.008 100.00% 24.453.096,477 100.00% Carret non-indexed LV Number X-0 tot in minor X-0 t	1-2 months in arrears	1,006	0.46%		0.44%
6 12 morths names 0 0.00% 0 0.00% Total 26,968 100.00% 24,143.068.077 0.00% Corrent con-indexed LTV Namber % of trait number Anome (GBP) % of trait number 0.50% 102.278 47.445 6.698.476.441 28.455 0.55% 10.123 6.25% 1.746.4266 7.245 0.55% 10.123 6.25% 1.746.4266 7.245 0.55% 10.123 7.474 6.698.476.441 2.099.05 0.55% 11.538 7.474 6.242.627.672.819 11.137 7.55% 15.656 6.545 % 2.242.90.900 10.217 7.55% 15.656 6.545 % 2.242.97.239 1.569 5.50% 1212 0.898 6.37.87.232 0.698 5.50% 113 0.655 % 1.52.30 0.698 5.50% 113 0.656 % 1.87.12.33 0.698 5.50% 113 0.657 % 1.87.2.32 0.698	2-3 months in arrears				0.16%
12+ motins a arrange 0 0.00% 0 0.00% Carlest considered LTV Number % of total moment % of total moment % of total moment 0.05% 100.27% 6.28% 6.05% % of total moment % of total moment 0.05% 113.723 6.28% 6.05% % of total moment % of total moment 0.05% 115.428 7.11% 6.22% 6.05% 7.44% 0.05% 115.428 7.11% 6.22% 6.05% 10.05% 0.05% 115.05% 6.64% 2.26% 2.06% 10.03% 0.05% 12.12% 5.55% 1.027.05% 6.04% 6.54% 6.54% 0.05% 12.27% 0.03% 6.04% 6.24% 6.54%	3-6 months in arrears				0.00%
Total 216.080 100.007 24.143.09.8.071 100.007 Carrent non-indexed LTV Number No of trait number Amount (CBP) S. of trait number Amount (CBP) S. of trait number 55.55% 13.27.0 6.3474 6 17.442.41 28.659 55.55% 13.12.0 7.3478 6 17.442.41 9.0675 55.55% 15.452 7.1158 6 2.469.05.510 10.0215 55.75% 15.252 7.1378 6 2.267.052.014 9.0655 55.75% 16.219 7.558 6 10.539 9.159.50 10.135 55.95% 8.278 3.8148 6 1.319.60.342 5.479 9.955% 1.319.60.342 5.479 9.955% 1.319.60.342 5.479 9.955% 1.319.60.342 6.010.79 1.41.259 0.0179 1.479.65.38 0.009 10.2175 1.41.255.27 0.0179 1.229.456 0.0179 1.229.456 0.0179 1.229.456.37 0.0179 1.229.456.37 0.0179 1.229.457.56					
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125%+ 01% 27.754,134 0.11% Total 26 0.01% £ 1.422,572 0.001% Total 216,986 100.00% £ 24,143,058,877 100.00% Current indexed LTV Number % of total number Amount (GBP) % of total amount 6-50% 117.702 8.16% £ 1243,158,378 455.7% 50-55% 16.144 7.74% £ 2.582,656,865 11.02% 60-55% 16.144 7.74% £ 2.582,656,865 10.70% 70-75% 5.268 2.43% £ 3.84,46,048 1.447 70-75% 5.268 2.43% £ 3.84,46,048 1.449 50-55% 1.147 1.156 6.127 1.058 0.055 70-75% 5.268 2.43% £ 3.84,46,048 1.449 50-56% 118 0.08% £ 3.04,7127 0.058 50-56% 181 0.08% £ 4.148,583 0.069 </td <td></td> <td>75</td> <td>0.03%</td> <td></td> <td>0.06%</td>		75	0.03%		0.06%
Uhrknown 26 0.01% £ 1.422.572 0.0191 Total 216.986 100.00% £ 24.143.095.877 100.00% Current indexed LTV Number % of total number Anourt (GPP) % of total anount 0-50% 117.010 8.14% £ 2.124.358.378 445.573 0-55% 117.702 8.16% £ 2.697.057.58 11.02% 0-55% 16.144 7.44% £ 2.552.565.855 10.70% 0-55% 16.144 7.44% £ 2.552.565.855 10.70% 0-57% 8.249 3.80% £ 1.871.010.279 7.75% 0.55% 2.034 0.94% £ 2.59.565.855 10.70% 0.55% 2.034 0.94% £ 3.88.99 3.889% 0.55% 2.034 0.94% £ 3.0.07% 5.43.99 0.00% 9.50% 31 0.07% £ 4.13.96 0.00% 9.510% 2 0.00%	110-125%	141	0.06%	£ 23,847,665	0.10%
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Number % of total number Amount (GBP) % of total amount 0-50% 1137.010 63.14% E 11.243,158.378 446.57% 0-50% 117,702 8.16% E 2.693,061.003 113.26% 0-50% 16.144 7.44% E 2.582,656.685 10.70% 0-57% 16.144 7.44% E 2.582,656.685 10.70% 0-57% 11.1599 5.35% E 1.877,010.279 7.75% 75-60% 2.034 0.94% E 3.487,800.48 8.349 8.389% 0-55% 1.112 0.05% E 1.477,811.506 6.127 0-56% 2.034 0.94% E 3.487,800.49 1.44% 0-56% 2.005% 2 0.02% 2 0.02% 95-10% 2 0.00% E 1.42.96 0.00% 10-105% 1 0.00% E 1.46.03 0.00% 10-115% 1 0.00% E 1.42.96 <td></td> <td></td> <td></td> <td>£ 1,422,572</td> <td></td>				£ 1,422,572	
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(21) The Arrears breakdown table excludes accounts in possession.



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7.619		£ 800.406.768	3.32%
East Midlands	12,823		£ 1,166,418,240	4.83%
London	29,250		£ 4,990,241,013	4.83%
North	8,503		£ 646,875,626	2.68%
North West	22,605		£ 1,882,741,638	7.80%
Northern Ireland	13,507		£ 997.295.451	4.13%
South East	51,382		£ 7,132,119,806	29.54%
South West	18,024		£ 2,029,200,320	29.54%
Scotland	16,024		£ 1.301.704.386	5.39%
Wales	9,602		£ 767,085,205	3.18%
West Midlands	9,602		£ 1,256,320,912	5.20%
Yorkshire and Humberside	13,323		£ 1,256,520,912 £ 1,172,686,511	4.86%
Grand Total	216,986		£ 24,143,095,877	4.86%
Grand Total	210,900	100.078	24,143,093,077	100.0 %
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	131,529		£ 12,421,419,078	51.45%
Part-and-part	13,647		£ 1,998,627,391	8.28%
Interest-only	37.568		£ 5,194,271,641	21.51%
Offset	34,242		£ 4,528,777,768	18.76%
Total	216,986		£ 24,143,095,877	100.0%
Total	210,000	100.070	2 21,110,000,011	100.070
Seasoning ⁽²²⁾	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	7,599		£ 1,334,740,370	5.53%
12-24 months	22,658		£ 3,554,906,300	14.72%
24-36 months	22,038		£ 3.371.844.218	13.97%
36-48 months	13,138		£ 1,444,968,376	5.99%
48-60 months	10,555		£ 1,141,450,750	4.73%
60-72 months	12,156		£ 1,286,644,066	5.33%
72-84 months	16,182		£ 1,584,464,006	6.56%
84-96 months	26,886		£ 3,393,428,900	14.06%
96-108 months	19,919		£ 2,454,628,598	10.17%
108-120 months	13,391		£ 1,380,996,315	5.72%
120-150 months	30,194		£ 2,216,301,429	9.18%
150-180 months	16.640		£ 888,479,693	3.68%
180+ months	1,915		£ 90,242,855	0.37%
Total	216,986		£ 24,143,095,877	100.00%
1010	210,300	100.0078	2 21,140,000,011	100.00%
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	81,706		£ 10,596,620,022	43.89%
SVR	82,438		£ 7,333,737,241	30.38%
Tracker	52,494		£ 6,200,349,767	25.68%
Discount SVR or Unknown	348		£ 12,388,847	0.05%
Total	216,986		£ 24,143,095,877	100.00%
	210,000	100.0070	E E1,110,000,011	100.0078
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	216.534		£ 24.092.250.497	99.79%
Buy-to-let	0		£ -	0.00%
Second home	452		£ 50,845,380	0.21%
Total	216,986		£ 24,143,095,877	100.00%
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Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	138,659		£ 15,588,291,881	64.57%
Fast-track	78,327	36.10%		35.43%
Self-certified	0		£ -	0.00%
Total	216,986	100.00%		100.00%
	210,000		=	100:0070

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



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	12,989	5.99%		2.80%
30-60 months	15,620	7.20%	£ 898,943,857	3.72%
60-120 months	40,323	18.58%	£ 3,185,886,248	13.20%
120-180 months	52,108	24.01%	£ 5,543,246,613	22.96%
180-240 months	43,839	20.20%	£ 5,834,214,239	24.17%
240-300 months	27,635	12.74%	£ 4,290,727,883	17.77%
300-360 months	15,961	7.36%	£ 2,352,313,259	9.74%
360+ months	8,511	3.92%		5.64%
Total	216,986	100.00%	£ 24,143,095,877	100.00%

Employment status ⁽²³⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	124,903	57.56%	£ 14,295,869,717	59.21%
Self-employed	33,954	15.65%	£ 4,996,566,432	20.70%
Unemployed	44	0.02%	£ 2,103,932	0.01%
Retired	4,389	2.02%	£ 268,399,286	1.11%
Guarantor	0	0.00%	£ -	0.00%
Other ⁽²⁴⁾	53,696	24.75%	£ 4,580,156,510	18.97%
Total	216,986	100.00%	£ 24,143,095,877	100.00%

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

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

Series	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 11	Series 11 Tap 1	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19
Issue date	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000
Amount outstanding	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000
FX swap rate (rate:£1)	1.429	1.162	1.197	1.201	1.083	1.190	1.174	1.200	1.252	1.160	1.160
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Hard
Scheduled final maturity date	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	05-Oct-17	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30
Legal final maturity date	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30
ISIN	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0546057570	XS0546057570	XS0546057570	na	na
Stock exchange listing	London	London	London	London	London	London	London	London	London	na	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 18 Nov	Annually - 18 Nov
Coupon (rate if fixed, margin and reference rate if floating)	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	3.625%	3.625%	4.125%	4.250%
Margin payable under extended maturity period (%)	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +0.65%	1M Euribor +0.65%	1M Euribor +1.40%	1M Euribor +1.40%	1M Euribor +1.40%	na	na
Swap counterparty/ies	Barclays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,049,415,000	215,125,000	208,875,000	499,536,000	1,616,125,000	509,351,006	1,064,375,000	416,500,000	255,510,400	86,220,000	107,775,000
Swap notional maturity	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30
LLP receive rate/margin	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	3.625%	3.625%	4.125%	4.250%
LLP pay rate/margin	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	3M GBP Libor +0.7425%	3M GBP Libor +1.72%	3M GBP Libor +1.7253%	3M GBP Libor +2.15%	3M GBP Libor +1.7836%	3M GBP Libor +1.51%	3M GBP Libor +1.56%
Collateral posting amount(s) (EUR)	658,945,391	-	-	-	-	-	-	-	-	-	-
Series	Series 20	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23	Series 24	Series 25	Series 27	Series 27 Tap 1
Issue date	07-Dec-10	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	28-Feb-11	14-Apr-11	24-May-11	08-Sep-11	24-May-12
Issue date Original rating (Moody's/S&P/Fitch/DBRS)	07-Dec-10 Aaa / AAA / AAA / -	14-Jan-11 Aaa / AAA / AAA / -	24-Jan-11 Aaa / AAA / AAA / -	20-Apr-11 Aaa / AAA / AAA / -	27-Mar-12 Aaa / AAA / AAA / -	24-May-12 Aaa / AAA / AAA / -	28-Feb-11 Aaa / AAA / AAA / -	14-Apr-11 Aaa / AAA / AAA / -	24-May-11 Aaa / AAA / AAA / -	08-Sep-11 Aaa / AAA / AAA / -	24-May-12 Aaa / AAA / AAA / -
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount outstanding Amount outstanding	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000	27-Mar-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 300,000,000 300,000,000	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount dissuance Amount outstanding FX swap rate (rate:1)	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.183	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121	27-Mar-12 Aaa / AAA / AAA / AAA / Aaa / AAA / AAA / EUR 300,000,000 300,000,000 1.198	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,0000 1,33	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount al issuance Amount outstanding FX swap rate (rate:£1) Maturity type (rad/soft-bullet/pass-through)	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard	24-Jan-11 Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1,133 Soft	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Ourrent rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 100,000,000 1.183 Hard 15-Jan-24	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18	27-Mar-12 Aaa / AA / AA / - Aaa / AA / AA / - EUR 300.000.000 300.000.000 1.198 Soft 24-Jan-18	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 117,500,000 1.252 Soft 24-Jan-18	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 100,000,000 1.141 Hard 24-May-21	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,133 Soft 08-Sep-16	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft 08-Sep-16
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1.600,000,000 1,600,000,000 9.563 Soft 07-Dec-20 07-Dec-21	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 350,000,000 1,1121 Soft 24-Jan-19 24-Jan-19	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 300,000,000 300,000,0	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1.000.000.000 1.000.000.000 na Soft 02-Mar-26 02-Mar-27	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1.250.000.000 1.250.000.000 na Soft 14-Apr-21 14-Apr-22	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,141 Hard 24-May-21 24-May-21	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000,000 1.133 Soft 08-Sep-16 08-Sep-17	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1,252 Soft 08-Sep-16 08-Sep-17
Issue date Original rating (Moody's/S&P/Fich/DBRS) Ourrent rating (Moody's/S&P/Fich/DBRS) Denomination Amount at sexance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsiN	07-Dec-10 Aaa / AAA / AAA /- Aaa / AAA / AAA /- NOK 1,600,000,000 9,963 Soft 07-Dec-20 07-Dec-21 XS0663569325	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522	20-Apr-11 Aa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1,121 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1,198 Soft 24-Jan-18 24-Jan-19 XS0582479522	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 117,500,000 1.252 Sott 24-Jan-18 24-Jan-19 XS0582479522	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0598191380	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0615897616	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,141 Hard 24-May-21 na	08-Sep-11 Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288	24-May-12 Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Sott 08-Sep-16 08-Sep-17 XS0674635288
Issue date Original raing (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: 1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date IsiN	07-Dec-10 Aaa/AAA/AAA/- Aaa/AAA/AAA/- NOK 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000 0.7-Dec-21 X3066369325 London	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 11.183 Hard 15-Jan-24 15-Jan-24 na na	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 11,196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1,121 Soft 24-Jan-18 24-Jan-19 X50582479522 London	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 11,198 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117.500,000 117.500,000 11.252 Soft 24-Jan-18 24-Jan-18 24-Jan-18 XS0582479522 London	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1.000,000,000 na Soft 02-Mar-26 02-Mar-27 X80596191360 London	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,00000 1,250,000,000,000 1,250,000,000,000,000,000,000,000,000,000	24-May-11 Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR 100,000,000 10,141 Hard 24-May-21 24-May-21 na na	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000.000,000 1.000.000,000 1.133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London	24-May-12 Aaa/AAA/AAA/- EUR 312,500,000 312,500,000 11,252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-tul/pbass-through) Scheddled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency	07-Dec-10 Aaa /AAA /AAA /- Aaa /AAA /AAA /- NOK 1 600,000,000 9.663 Soft 07-Dec-20 07-Dec-21 XS06556925 London Annual	14-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100.000.000 10.000.000 1.183 Hard 15-Jan-24 na na Annual	24-Jan-11 Aaa / AA / AAA / - EUR 750,000,000 1.196 Soft 24-Jan-18 24-Jan-18 XS0582479522 London Annual	20-Ap-11 Aa / AAA / AAA / - Aaa / AAA / AAA / - EURA 350,000,000 1,121 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual	27-Mar-12 Aaa / AA / AAA / - BUT 300,000,000 300,000,000 1,198 Soft 24-Jan-18 24-Jan-18 24-Jan-18 XS0582475522 London Annual	24-May-12 Aaa / AA / AA / - Aaa / AA / AA / - BUR 117,500,000 117,500,000 1,252 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual	28-Feb-11 Aaa /AAA /AAA /- GBP 1.000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0566191360 London Annual	14-Apr-11 Aaa (AAA / AAA / - GBP 1,250,000,000 na Soft 14-Apr-21 14-Apr-21 4-Apr-22 XS0616897616 London Annual	24-May-11 Aaa (AAA / AAA / - EU 100,000,000 10,000,000 1,141 Hard 24-May-21 na na Annual	08-Sep-11 Aaa / AAA / AAA / - EUR 1,000.000 1,000.000 1,133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annual	24-May-12 Aaa / AA / AAA / - EUR 312,500,000 1,250 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual
Issue date Original rainq (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: 1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISiN Stock exchange listing Coupon pawment frequency Coupon pawment date	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1.600,000,000 1.600,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000,000 1.600,000 1.600,000,000 1.600,000,000 1.600,00	14-Jan-11 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 100,000,000 10,000,000 1,183 Hard 15-Jan-24 15-Jan-24 na Annual Annual	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750.000.000 11.196 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual v 24 Jan	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 11,121 Soft 24-Jan-18 24-Jan-18 XS0582479522 London Annual Annual	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 11,198 Soft 24-Jan-18 XS0582479522 London Annual Annual -	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117.500,000 11.252 Soft 24-Jan-18 24-Jan-18 24-Jan-18 XS0582479522 London Annual Annualy - 24 Jan	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1.000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annual	14-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annual - 14 Apr	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 10,141 Hard 24-May-21 na na Annual Annual - 24 May	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual	24-May-12 Aaa/AAA/AAA/- EUR 312,500,000 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual - 8 Sep
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at sesance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bil/pbass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon pawment date Coupon pawment date Coupon pawment date	07-Dec-10 Aaa (AAA (AAA) - NOK 1,600,000,000 1,600,000,000 9,663 Soft 07-Dec-20 07-Dec-21 XS06556925 London Annual Annual Annual - 7 Dec 5,425%	14-Jan-11 Aaa (AAA (AAA), Aaa (AAA (AAA), EU 100,000,000 1,183 Hard 15-Jan-24 15-Jan-24 na Anrualy - 15-Jan 4,622%	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Ell 750.000.000 750.000.000 1.196 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 25562479522 London Annual Annual A.375%	20-Apr-11 Aa / AAA / AAA / - EUR 350,000,000 1.121 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 X5052479522 London Annual Arnualy - 24 Jan 4.375%	27-Mar-12 Aaa (AA) (AA) - Bar (AA) (AA) (AA) (AA) (AA) (AA) (AA) (AA	24-May-12 Aaa / AA / AAA / - Aaa / AAA / AAA / - BUR 117,500,000 11,252 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582/47552 London Annual Annualy - 24 Jan 4,375%	28-Feb-11 Aaa /AAA /AAA /- GBP 1.000,000,000 na Sot 02-Mar-26 02-Mar-27 XS0566191360 London Annual Annual Annual - 2 Mar 5.750%	14-Apr-11 Aaa (AAA / AAA / - GBP 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annualy - 14 Apr 5,125%	24-May-11 Aaa (AAA) (AAA) - EUR 100.000.000 1.100.000.000 1.141 Hard 24-May-21 24-May-21 na a Annually -24 May 4.638%	08-Sep-11 Aaa / AAA / AAA / - EUR 1,000,000 1,000,000 1,133 Soft 08-Sep-16 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annuall - 8 Sep 3,625%	24-May-12 Aaa / AA / AAA / - Burger - Burger - 312,500,000 1,252 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674535288 London Annual Annualy - 8 Sep 3,825%
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1.600,000,000 9.563 Soft 07-Dec-20 07-Dec-21 X0563569325 London Annual Annual - 7 Dec 5.425% 11 Libor + 1.3%	14-Jan-11 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 100,000,000 100,000,000 1,183 Hard 15-Jan-24 15-Jan-24 na Annual Annual - 15 Jan 4.625% na	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 11,196 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 XS0882479522 London Annual Annual Annual 24-Jan-10 14,375%	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 11,121 Soft 24-Jan-18 24-Jan-18 XS0582479522 London Annual Annual V-24 Jan 4_375% 11 MErubor +1.50%	27-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 11,198 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 Lordon Annual Annualy - 24 Jan 4.375%	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 11.252 Sott 24-Jan-18 24-Jan-18 24-Jan-18 XS0582479522 London Annual Annualy - 24 Jan 4.375% IM Eurbor 4.150%	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1.000.000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annual v- 2 Mar 5.750% IM GBL Libor + 1.58%	14-Apr-11 Aaa / AAA / AAA / AAA / - GBP 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS061897616 London Annual Annualy - 14 Apr 5,125%	24-May-11 Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR 100,000,000 10,141 Hard 24-May-21 ra ra Annual Annual Annual Annual Annual Annual Annual	08-5ep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,000 1,133 Soft 08-5ep-16 08-5ep-16 08-5ep-16 08-5ep-17 XS0674635288 London Annual	24-May-12 Aaa/AAA/AAA/- EUR 312.500,000 312.500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual - Sep 3.625%
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Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange Isting Coupon payment frequency Coupon payment frequency Coupon payment fit fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional denomination	07-Dec-10 Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1.600,000,000 9.563 Soft 07-Dec-20 07-Dec-21 X3056599325 London Annual Annual Annual - 7 Dec 5.425% 1M Libor +1.3% GBP	14-Jan-11 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 100,000,000 100,000,000 11:83 Hard 15-Jan-24 15-Jan-24 na Annual Annual Annual Annual Annual GBP	24-Jan-11 Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR 750,000,000 11,196 Soft 24-Jan-18	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 11,121 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 XS0882479522 London Annual Annualy - 24 Jan 4.375% M Euribor +1.50% ANTS GBP	27-Mar-12 Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 11.198 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 X00582479522 London Annual Annual - 24 Jan 4.375% 1M Euribor +1.55% ANTS GBP	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 11,252 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 XS0582479522 London Annual Annual - 24 Jan 4.375% IM Eurbor 41,50% ANTS GBP	28-Feb-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1.000.000,000 na Soft 02-Mar-27 X50569191360 London Annual Annualy - 2 Mar 5.750% IM GBL Labor +1.58% ANTS GBP	14-Apr-11 Aaa / AAA / AAA / AAA / GBP 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 X00616897616 London Annual Annualy - 14 Apr 5,125% MGBL Labor + 1.27% MGBL Labor + 1.27%	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 10,141 Hard 24-May-21 Pa Pa Pa Annual Annualy - 24 May 4.636% na ANTS GBP	08-Sep-11 Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,000 1,133 Soft 08-Sep-16 08-Sep-16 08-Sep-16 08-Sep-17 X50074535288 London Annual Annual Annual Annual Mill Euror +1.50% GBP	24-May-12 Aaa / AAA / AAA / - EUR 312:500,000 312:500,000 1.252 Soft 08-Sep-16 08-Sep-17 X0674635288 London Annual Annual/v-8 Sep 3.625% VIM Eurbor 41.50% ANTS GBP
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Issue date Original rating (Moody's/S&P/Fitch/DBRS) Original rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment field under the floating) Margin payable under excheded maturity period (%) Swap notional amount Swap notional amount Swap notional amount	07-Dec-10 Aaa /AAA / AAA / AaA / AAA / AAA / NOK 1.600.000,000 9.663 Soft 07-Dec-20 07-Dec-21 X3065369325 London Annually - 7 Dec 5.425% M Libor +1.3% ANTS GBP 167,311,513 07-Dec-21	14-Jan-11 Aaa /AA / AAA / Aaa / AAA / AAA / EUR 100,000,000 10,000,000 1,183 Hard 15-Jan-24 15-Jan-24 na Annual An	24-Jan-11 Aaa / AA / AAA / - EUR 750,000,000 11,196 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 X5088247522 London Annually - 24-Jan 4.375% 4.375% GBP 627,000,000 24-Jan-19	20-Apr-11 Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 11.121 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 X50582479522 London Annual Annual - 24-Jan 4.375% 11 Kerubor + 1.50% ANTS GBP 312,130,000 24-Jan-19	27-Mar-12 Aaa (AA / AA / - EUR 300,000,000 300,000,000 1.1:98 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 X50582479522 London Annual Annually - 24-Jan 4.375% 1M Eurbor +1.50% ANTS GBP 250,386,000 24-Jan-19	24-May-12 Aaa / AA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 11,252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annualy - 24 Jan 4.375% IM Eurbor +1.50% ANTS GBP 93,886,025 24-Jan-19	28-Feb-11 Aaa /AAA / AAA / - Aaa / AAA / AAA / - GBP 1.000,000,000 na Soft 22-Mar-27 XS0596191360 London Annually - 2 Mar 5.750% 1M GBL Lbor + 1.58% ANTS GBP 1.000,000,000 02-Mar-27	14-Apr-11 Aaa / AAA / AAA / AAA / GBP 1,250,000,000 na Soft 14-Apr-21 14-Apr-21 14-Apr-22 XS0616897616 London Amrual Annually - 14 Apr 5,125% IM GBL Lbor + 1.27% ANTS GBP 1,250,000,000 14-Apr-22	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 10,141 Hard 24-May-21 Ray-21 Ray-24 Annual Annua	08-Sep-11 Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,000 1,133 Soft 08-Sep-16 08-Sep-16 08-Sep-16 08-Sep-17 X500F4635288 London Annual Annual Annual/- 8 Sep 3,625% 11M Euripor +1.50% ANTS GBP 882,500,000 08-Sep-17	24-May-12 Aaa / AA/ / AA/ - EUR 312,500,000 312,500,000 312,500,000 312,500,000 312,500,000 312,500,000 312,500,000 30,859-16 08-Sep-17 X50674635288 London Annual Annually - 8 Sep 3,625% 11M Eurbor +1,50% ANTS GBP 249,687,500 08-Sep-17
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount at issuance F2 swap rate (rate:É1) Maturity type (hard/soft-bil/bil/pass-through) Scheduled rink maturity date Espaint in a maturity date Espaint in a maturity date Espaint in a maturity date Sixin Stock exchange listing Coupon navment frequency Coupon navment frequency Coupon navment frequency Coupon navment date Swap content free, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap content amount Swap notional denomination Swap notional amount Swap notional amount	07-Dec-10 Aaa (AAA (AAA/- Aaa) (AAA (AAA/- NOK 1600,000,000 9,563 Soft 07-Dec-21 07-Dec-21 X3066589325 London Annually - 7 Dec 5,425% MNTS GBP 167,311513 07-Dec-21 5,425%	14-Jan-11 Aaa (AAA (AAA). EU 100,000,000 110,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na Annualy - 15-Jan Annualy - 15-Jan AANTS GBP 84,500,000 15-Jan-24 4.622%	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EVR 750.000.000 750.000.000 1.1.96 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 30562479522 London Annualy - 24 Jan 4.375% ANTS GBP 627.000.000 24-Jan-19 4.375%	20-Apr-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EIR EIR 350 000 000 1.121 Solo 000 000 1.121 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 34-Jan-18 Annual v - 24 Jan 4.375% ANTS GBP 312,130,000 24-Jan-19 4.375%	27-Mar-12 Aaa / AA/ / AAA / - Ba / AAA / AAA / - EUR EUR Solo 000 000 1.199 Solo 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 XS0562479522 London Annually - 24 Jan 4.375% MTS GBP 250.366.000 24-Jan-19 4.375%	24-May-12 Aaa / AA / AA / - Aaa / AA / AA / - EUR EUR 117.500.000 117.500.000 11252 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 XS0522479522 London Annual Annualy - 24 Jan 4.375% ME Lurbor + 1.50% ANTS GBP 93.886.025 24-Jan-19 4.375%	28-Feb-11 Aaa /AAA / AAA /- GBP GBP GBP Composition Soft 22-Mar-26 02-Mar-27 X30596 191360 London Annualv - 2 Mar 5.750% MGBL Labor +1.58% ANTS GBP 1.000,000,000 02-Mar-27 5.750%	14-Apr-11 Aaa / AAA / AAA / - GBP GBP 1,250,000,000 na Soft 14-Apr-21 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annualy - 14 Apr 5,125% 1M GBL Lbor + 1.27% ANTS GBP 1,250,000,000 14-Apr-22 5,125%	24-May-11 Aaa / AAA / AAA / - EUR 100.000.000 10.000.000 11.141 Hard 24-May-21 24-May-21 aa Annually - 24 May 4.636% na ANTS GBP 87.680,000 24-May-21 4.636%	08-Sep-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR EUR UR 1.000,000,000 1.133 Soft 08-Sep-16 08-Sep-17 X50674635288 London Annuall - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625%	24-May-12 Aaa / AA / AAA / - Aaa / AAA / AAA / - But / AAAA / AAA / AAA / But / AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA
Issue date Original rating (Moody's/S&P/Fitch/DBRS) Original rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment field under the floating) Margin payable under excheded maturity period (%) Swap notional amount Swap notional amount Swap notional amount	07-Dec-10 Aaa /AAA / AAA / AaA / AAA / AAA / NOK 1.600.000,000 9.663 Soft 07-Dec-20 07-Dec-21 X3065369325 London Annually - 7 Dec 5.425% M Libor +1.3% ANTS GBP 167,311,513 07-Dec-21	14-Jan-11 Aaa /AA / AAA / Aaa / AAA / AAA / EUR 100,000,000 10,000,000 1,183 Hard 15-Jan-24 15-Jan-24 na Annual An	24-Jan-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EVR 750.000.000 750.000.000 1.1.96 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 30562479522 London Annualy - 24 Jan 4.375% ANTS GBP 627.000.000 24-Jan-19 4.375%	20-Apr-11 Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 11.121 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-19 X50582479522 London Annual Annual - 24-Jan 4.375% 11 Kerubor + 1.50% ANTS GBP 312,130,000 24-Jan-19	27-Mar-12 Aaa (AA / AA / - EUR 300,000,000 300,000,000 1.1:98 Soft 24-Jan-18 24-Jan-18 24-Jan-18 24-Jan-18 X50582479522 London Annual Annually - 24-Jan 4.375% 1M Eurbor +1.50% ANTS GBP 250,386,000 24-Jan-19	24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 11,252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annualy - 24 Jan 4.375% IM Eurbor +1.50% ANTS GBP 93,886,025 24-Jan-19	28-Feb-11 Aaa /AAA / AAA / - Aaa / AAA / AAA / - GBP 1.000,000,000 na Soft 22-Mar-27 XS0596191360 London Annually - 2 Mar 5.750% 1M GBL Lbor + 1.58% ANTS GBP 1.000,000,000 02-Mar-27	14-Apr-11 Aaa / AAA / AAA / AAA / GBP 1,250,000,000 na Soft 14-Apr-21 14-Apr-21 14-Apr-22 XS0616897616 London Amrual Annually - 14 Apr 5,125% IM GBL Lbor + 1.27% ANTS GBP 1,250,000,000 14-Apr-22	24-May-11 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 10,141 Hard 24-May-21 Ray-21 Ray-24 Annual Annualy - 24 May 4,636% Ray ANTS GBP 87,680,000 24-May-21	08-Sep-11 Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,000 1,133 Soft 08-Sep-16 08-Sep-16 08-Sep-16 08-Sep-17 X500F4635288 London Annual Annual Annual/- 8 Sep 3,625% 11M Euripor +1.50% ANTS GBP 882,500,000 08-Sep-17	24-May-12 Aaa / AA / AAA / - EUR 312,500,000 312,500,000 312,500,000 312,500,000 312,500,000 312,500,000 312,52 Soft 08-Sep-17 X50674635288 London Annual Annually - 8 Sep 3,625% 1M Eurbor +1,50% ANTS GBP 249,687,500 08-Sep-17

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Series	Series 28	Series 29	Series 30	Series 31	Series 32	Series 37	Series 41	Series 42	Series 43	Series 44	Series 45
sue date	05-Dec-11	09-Dec-11	05-Jan-12	04-Jan-12	15-Feb-12	16-Feb-12	21-Mar-12	23-Mar-12	05-Apr-12	12-Apr-12	13-Apr-12
ginal rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -					
rrent rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
nomination	EUR	EUR	EUR	EUR	EUR	GBP	EUR	GBP	GBP	EUR	EUR
nount at issuance	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000
nount outstanding	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000
(swap rate (rate:£1)	1.166	1.161	1.182	1.195	1.203	na	1.197	na	na	1.205	1.201
aturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard	Hard	Hard	Soft	Hard	Soft	Soft	Hard	Hard
cheduled final maturity date	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-29	12-Mar-27	23-Mar-27	05-Apr-17	12-Apr-22	13-Apr-23
gal final maturity date	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27	23-Mar-28	05-Apr-18	12-Apr-22	13-Apr-23
IN	na	na	na	na	na	XS0746621704	na	XS0761325009	XS0769914218	na	na
ock exchange listing	na	na	na	na	na	London	na	London	London	na	na
oupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly	Quarterly	Annual	Annual
upon payment date	Annually - 21 Dec	Annually - 09 Dec	Annually - 05 Jan	Annually - 04 Jan	Annually - 06 Feb	Annually - 16 Feb	Annually - 12 Mar	23 Mar, Jun, Sep, Dec	05 Apr, Jul, Oct, Jan	Annually - 12 Apr	Annually - 13 Apr
oupon (rate if fixed, margin and reference rate if floating)	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	4.000%	3M GBP Libor + 1.95%	3M GBP Libor + 1.70%	3.290%	3.420%
rgin payable under extended maturity period (%)	na	na	na	na	na	1M GBP Libor +2.45%	na	1M GBP Libor + 2.00%	1M GBP Libor + 1.80%	na	na
/ap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	na	na	ANTS	ANTS
ap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
ap notional amount	45,436,900	86,100,000	25,380,000	25,095,000	73,172,000	750,000,000	39,254,400	na	na	105,397,300	62,437,500
ap notional maturity	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27	na	na	12-Apr-22	13-Apr-23
P receive rate/margin	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	4.000%	na	na	3.290%	3.420%
P pay rate/margin	3M GBP Libor +1.90%	3M GBP Libor +1.80%	3M GBP Libor +1.78%	3M GBP Libor +1.8125%	3M GBP Libor +2.00%	3M GBP Libor +2.4567%	3M GBP Libor +1.745%	na	na	3M GBP Libor +1.44%	3M GBP Libor +1.45%
Ilateral posting amount(s) (EUR)	-	-	-	-	-	-	-	na	na	-	-
ries	Series 46	Series 47	Series 48	Series 49	Series 50	Series 51	Series 52	Series 53	Series 54	Series 55	Series 56
sue date	16-Apr-12	18-Apr-12	15-May-12	08-Jun-12	08-Jun-12	20-Jun-12	26-Jun-13	19-Jul-13	21-Aug-13	27-Aug-13	26-Nov-13
iginal rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-
rrent rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
nomination	EUR	EUR	EUR	EUR	EUR	EUR	GBP	EUR	EUR	EUR	EUR
nount at issuance	108,000,000	50,000,000	45,000,000	35,000,000	40,000,000	76,000,000	200,000,000	100,000,000	50,000,000	50,000,000	1,000,000,000
nount outstanding	108,000,000	50,000,000	45,000,000	35,000,000	40,000,000	76,000,000	200,000,000	100,000,000	50,000,000	50,000,000	1,000,000,000
(swap rate (rate:£1)	1.201	1.200	1.245	1.247	1.247	1.236	200,000,000 na	1.158	1.160	1.168	1.191
aturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard	Hard	Hard	Hard	Soft	Hard	Soft	Soft	Soft
theduled final maturity date	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	26-Jun-18	18-Jul-25	21-Aug-25	27-Aug-25	26-Nov-20
gal final maturity date	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24 20-Jun-24	26-Jun-19	18-Jul-25			26-Nov-20 26-Nov-21
yan man matunity date							26-Jun-19 X\$0947575840	18-JUI-25 na	21-Aug-26 XS0962577168	27-Aug-26 XS0963398796	26-N0V-21 XS0997328066
un ook ovehenge listing	na	na	na	na	na	na	London	London	London	London	
ock exchange listing	na Annual	na Annual	na Annual	na Annual	na Annual	na Annual	Quarterly	Annual	Annual	Annual	London
pupon payment frequency											
oupon payment date	Annually - 16 Apr	Annually - 18 Apr	Annually - 15 May	Annually - 8 Jun	Annually - 8 Jun	Annually - 20 Jun	26 Sep, Dec, Mar, Jun	Annually - 18 July	Annually - 21 August	Annually - 27 August	Annually - 26 Novemb
pupon (rate if fixed, margin and reference rate if floating)	3.750%	3.750%	3.500%	3.340%	3.363%	2.950%	3M GBP Libor + 0.3%	2.333%	2.5000%	1.5200%	1.625%
argin payable under extended maturity period (%)	na	na	na	na	na	na	1M GBP Libor + 0.6%	na	na	na	na
wap counterparty/ies	ANTS	ANTS	ANTS GBP	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS GBP	ANTS	ANTS
vap notional denomination	GBP	GBP		GBP	GBP		GBP			GBP	GBP
vap notional amount	89,910,000	41,670,000	36,148,500	28,070,000	32,080,000	61,476,400	na	86,350,000	43,085,000	42,795,000	839,600,000
vap notional maturity	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	na	18-Jul-25	21-Aug-25	27-Aug-25	26-Nov-20
P receive rate/margin	3.750%	3.750%	3.500%	3.340%	3.363%	2.950%	na	2.333%	2.5000%	1.5200%	1.625%
P pay rate/margin	3M GBP Libor +1.38%	3M GBP Libor +1.35%	3M GBP Libor +1.48%	3M GBP Libor +1.55%	3M GBP Libor +1.55%	3M GBP Libor +1.49%	na	3M GBP Libor +0.44%	3M GBP Libor +0.46%	3M GBP Libor +0.44%	3M GBP Libor +0.4995
ollateral posting amount(s) (EUR)	-	-	-	-	-	-	na		-	-	-
ries	Series 57	Series 58	Series 58 Tap 1	Series 5		Series 60	Series 61	Series 62	Series 62 Tap 1	Series 62 Tap 2	Series 63
ue date	02-Dec-13	20-Jan-14	28-Oct-14	18-Sep-1		18-Sep-14	21-Apr-15	29-May-15	06-Nov-15	18-Dec-15	09-Feb-16
ginal rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / A		Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
rrent rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / A	AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
nomination	EUR	GBP	GBP	EUR		EUR	EUR	GBP	GBP	GBP	EUR
nount at issuance	80,000,000	750,000,000	250,000,000	1,000,000,		500,000,000	1,000,000,000	500,000,000	100,000,000	50,000,000	1,000,000,000
nount outstanding	80,000,000	750,000,000	250,000,000	1,000,000,	000	500,000,000	1,000,000,000	500,000,000	100,000,000	50,000,000	1,000,000,000
swap rate (rate:£1)	1.198	na	na	1.257		1.257	1.386	na	na	na	1.313
aturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft		Soft	Soft	Soft	Soft	Soft	Soft
heduled final maturity date	20-Jun-18	20-Jan-17	20-Jan-17	18-Sep-1	19	18-Sep-24	21-Apr-22	29-May-18	29-May-18	29-May-18	09-Aug-21
gal final maturity date	20-Jun-19	20-Jan-18	20-Jan-18	18-Sep-2	20	18-Sep-25	21-Apr-23	29-May-19	29-May-19	29-May-19	09-Aug-22
N	XS0999345811	XS1017654150	XS1128587174	XS1111559		XS1111559685	XS1220923996	XS1238066622	X\$1238066622	XS1238066622	XS1360443979
ock exchange listing	London	London	London	Londor		London	London	London	London	London	London
oupon payment frequency	Quarterly	Quarterly	Quarterly	Annual		Annual	Annual	Quarterly	Quarterly	Quarterly	Annual
upon payment date	20 Dec, Mar, Jun, Sep	20 Apr, Jul, Oct, Jan	20 Apr, Jul, Oct, Jan	Annually - 18 Se		Annually - 18 September	Annually - 21 April	29 May, Aug, Nov, Feb	29 May, Aug, Nov, Feb	29 May, Aug, Nov, Feb	Annually - 9 August
upon (rate if fixed, margin and reference rate if floating)	3M EURIBOR + 0.2%	3M GBP Libor + 0.30%		0.375%		1.250%	0.250%	3M GBP Libor + 0.220%	3M GBP Libor + 0.220%	3M GBP Libor + 0.220%	0.250%
argin payable under extended maturity period (%)	1M EURIBOR + 0.2%	1M GBP Libor + 0.35%		1M EURIBOR	+ 0.02%	1M EURIBOR + 0.14%	1M EURIBOR + 0.01%	na na	na	n9	1M EURIBOR + 0.23
	ANTS	1W GDF LIDUI + 0.35%	1W ODF LIDUI + 0.35%	ANTS	+ 0.02% NAB	NAB	Natixis	na	na	na	ANTS
vap counterparty/ies	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
vap notional denomination	GBP 66.760.000				GBP 397,772,474						
vap notional amount		na	na	397,772,474		397,772,474	721,600,000	na	na	na	761,800,000
vap notional maturity	20-Jun-18	na	na	18-Sep-19	18-Sep-19	18-Sep-24	21-Apr-22	na	na	na	09-Aug-21
	3M EURIBOR + 0.2%	na	na	0.375%	0.375%	1.250%	0.250%	na	na	na	0.250%
P receive rate/margin P pay rate/margin	3M GBP Libor +0.345%	na	na	3M GBP Libor +0.352%	3M GBP Libor +0.4275%	3M GBP Libor +0.545%	3M GBP Libor +0.5215%	na	na	na	3M GBP Libor +0.78875

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Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch; short- term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	ST: <a-1+ <f1<br="" <p-1="">LT: -/-/<a< td=""><td>Yes (S&P)</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.</td></a<></a-1+>	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	ST: <a-1 <f1<br="" <p-1="">LT: -/ - / <a< td=""><td></td><td>Termination of the Bank Account Agreement, unless the Account Bank, within 30 London Business Days, closes the LLP Accounts with it and opens replacement accounts with a financial institution having the required ratings or obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that rating agency confirmations are obtained). Note that the Cash Management Agreement Sil refers to an S&P trigger on the bank accounts of A1-14 the amounts on deposit in the GIC Account exceed 20% of the stering equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand- by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).</td></a<></a-1>		Termination of the Bank Account Agreement, unless the Account Bank, within 30 London Business Days, closes the LLP Accounts with it and opens replacement accounts with a financial institution having the required ratings or obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that rating agency confirmations are obtained). Note that the Cash Management Agreement Sil refers to an S&P trigger on the bank accounts of A1-14 the amounts on deposit in the GIC Account exceed 20% of the stering equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand- by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).
Collections account rating trigger - direct debit transfer to another bank	Loss of required rating by the Seller/Servicer re: collection accounts	ST: <a-2 <f2<br="" <p-2="">LT: < - / - / <bbb+< td=""><td></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>		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 faiture (applies to Hard Bullet Covered Bonds only and triggered only if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months)	Pre-Maturity Test will be breached if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p1="">LT: -/<a2 -<="" td=""><td></td><td>A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after taking into account the Required Redemption Amount for all other Series of Hard Bullet Covered Bonds which mature before or at the same time sthat Series). No new Covered Bonds may be issued until the Pre-Maturity Tests is no longer failed or the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.</td></a2></a-1>		A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after taking into account the Required Redemption Amount for all other Series of Hard Bullet Covered Bonds which mature before or at the same time sthat Series). No new Covered Bonds may be issued until the Pre-Maturity Tests is no longer failed or the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.
Supplemental Liquidity Event	Supplemental Liquidity Event occurs if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p-1="">LT: -/<a2 -<="" td=""><td>No</td><td>The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.</td></a2></a-1>	No	The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ &="" <f1<="" <p-1="" td=""><td>No</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separately from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.</td></a-1+>	No	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separately from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.
Modification to the sizing of the Flexible Plus Loans factor in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.</td></bbb+></a-2>	No	Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.
Modification to the sizing of the depositor set-off risk percentage in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "W" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.</td></bbb+></a-2>	No	Factor "W" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.



Programme triggers

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

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

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

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Santander

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

Glossary:

Arrears	For the purposes of the Asset Coverage Test, arrears are calculated in accordance with strandard market practice in the UK. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, the servicer calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower up to such date of determination (less the aggregate amount of all autorised underpayments actually made by that borrower up to that date of determination. If the result arrived at by dividing that difference (if any) by the amount of the required current monthly payment equals or exceeds 1 the account is determed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments being in arread by a borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be classified as being in detault in a count is treated as being in default if it is or more monthly fayments are included in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be for the purposes of Investor Reporting, if unpaid at the end of the reporting period, the due amounts which were due on the latest due date are included in the aggregate
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) the Initial Advance: (ii) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised interest; and (i) capitalised interest; and (i) capitalised interest; and (i) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, (i) an each case relating to such Loan less all pregayments, repayments of any of the foregoing made on or prior to the amount balance determination date; and in relation to any Mortgage Account at the amount balance determination date, the aggregate at such date of the Amount balance in respect of each Loan comprised in the relevant Mortgage Account
Default	Default is defined as a property having been taken into possession.