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Administration

Name of issuer	Abbey National Treasury Services plc
Name of RCB programme	Abbey National Treasury Services plc €35bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Kayleigh Pender, Medium Term Funding, mtf@santander.co.uk
Date of form submission	25 June 2015
Start Date of reporting period	01 May 2015 (Calculation Period start date 05 May 2015 inclusive)
End Date of reporting period	31 May 2015 (Calculation Period end date 03 June 2015 exclusive)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/SantanderUK

	Counterparty/ies	Fitch		Moo	dy's	S&P	
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds		-	AAA	-	Aaa	na	AAA
Issuer ⁽¹⁾	Abbey National Treasury Services plc	na	A / F1	na	A2 / P-1	na	A / A-1
Seller(s)	Santander UK plc	na	A / F1	na	A2 / P-1	na	A / A-1
Account bank	Santander UK plc	<a <f1<="" td=""><td>A / F1</td><td>- / <p-1< td=""><td>A2 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<></td>	A / F1	- / <p-1< td=""><td>A2 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	A2 / P-1	- / <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1
Stand-by account bank	None	na	na	na	na	na	na
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A / F1</td><td><baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A / F1	<baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	A2 / P-1	<bbb- -<="" td=""><td>A / A-1</td></bbb->	A / A-1
Stand-by servicer(s)	None	na	na	na	na	na	na
Swap provider(s) on cover pool	Abbey National Treasury Services plc	<a-1 <f1<sup="">(2)</a-1>	A / F1	<a2 <p-1<sup="">(2)</a2>	A2 / 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
Swap notional amount(s) (GBP)(3)	£ 24,615,399,780						
Swap notional maturity/ies	na						
LLP receive rate/margin ⁽⁴⁾	Libor +1.79%						
LLP pay rate/margin ⁽⁴⁾	3.798%						
Collateral posting amount(s) (GBP)	£						

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

Currency swap provider for Series 1 (EUR)	Citi	bank N.A.
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies	30	-Jun-15
LLP receive rate/margin ⁽²⁾	3	3.375%
LLP pay rate/margin ⁽²⁾	Libor	+0.0945%
Collateral posting amount(s) (EUR)	€	77,180,079
Fitch Current Rating	,	A+ / F1
Moody's Current Rating	A	1 / P-1
S&P Current Rating		A / A-1

Currency swap provider for Series 1 (EUR)	Deu	tsche Bank AG
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin		3.375%
LLP pay rate/margin	Lit	oor +0.0945%
Collateral posting amount(s) (EUR)	€	54,565,165
Fitch Current Rating		A / F1
Moody's Current Rating		A3 / P-2
S&P Current Rating		A / A-1

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	4.25%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 165,407,261
Fitch Current Rating	A / F1
Moody's Current Rating	A2 / P-1
S&P Current Rating	A / A-1

Currency swap provider for Series 3 (EUR)	Royal Bank of Scotland plc
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.25%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 170,240,200
Fitch Current Rating	BBB+ / F2
Moody's Current Rating	Baa1 / P-2
S&P Current Rating	A- / A-2

Currency swap provider for Series 3 (EUR)	BNP Paribas
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.25%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 121,466,987
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- / F1+
Moody's Current Rating	Aa2 / P-1
S&P Current Rating	AA- / A- 1+

Currency swap provider for Series 60 (EUR)	National Australia Ba	ınk
Swap notional amount(s) (EUR)	€ 500,00	0,000
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		21-Apr-22
LLP receive rate/margin		0.25%
LLP pay rate/margin		Libor +0.5215%
Collateral posting amount(s) (EUR)	€	
Fitch Current Rating		A / F1
Moody's Current Rating		A2 / P-1
S&P Current Rating		A / A-1



Accounts, Ledgers

	Value	as at 03-06-2015	Value	as at 05-05-2015	Targeted Value	
	for the	reporting period	for th	e reporting period	rargeted value	
Revenue receipts (please disclose all parts of waterfall)						
Revenue Receipts (on the Loans)	£	72,578,964	£	114,362,152	na	
Other net income (including interest on bank accounts)	£	1,027,589	£	734,731	na	
Excess amount released from Reserve Fund	£		£		na	
Premia received from outgoing Swap Provider	£		£		na	
Amounts receivable under interest rate swap	£		£		na	
Available Revenue Receipts	£	73,606,553	£	115,096,883	na	
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	2,560,877	£	2,469,619	na	
Amounts due under interest rate swap	£	28,190,377	£	62,797,603	na	
Amounts due under cover bond swaps	£	27,157,310	£	26,431,494	na	
Amounts due under Intercompany Loan	£	2,896,982	£	2,494,199	na	
Amounts added to Reserve Fund	£	4,503,129	£	333,161	na	
Deferred Consideration	£	8,297,877	£	20,570,807	na	
Members' profit	£		£		na	
Total distributed	£	73,606,553	£	115,096,883	na	
Principal receipts (please disclose all parts of waterfall)						
Principal Receipts (on the Loans)	£	846,212,530	£	865,495,189	na	
Any other amount standing to credit Principal Ledger	£	3,365,988,886	£	2,500,493,697	na	
Cash Capital Contribution from Members	£		£		na	
Termination payment received from a Swap Provider	£		£		na	
Amounts released from Pre-Maturity Liquidity Ledger	£		£		na	
Available Principal Receipts	£	4,212,201,417	£	3,365,988,886	na	
Credit to Pre-Maturity Liquidity Ledger	£		£		na	
Purchase of New Loans	£		£		na	
Deposit in GIC to satisfy ACT test	£		£		na	
Repayment of Term Advance	£		£		na	
Capital Distribution	£		£		na	
Total distributed	£		£		na	
Reserve ledger	£	166,248,869	£	161,745,740	£ 166,248,869	
Payments ledger	£	51,659,217	£	51,889,111	£ 51,659,217	
Principal ledger	£	4,212,201,417	£	3,365,988,886	na	
Revenue ledger			£		na	
Pre-maturity liquidity ledger		na		na	na	

Asset Coverage Tes

Asset Coverage rest			
	Value	as at 03-06-2015	Description
A	£	22,077,947,110	Adjusted Current Balance
В	£		Principal ledger held within GIC account
C	£		Cash Capital Contributions held on Capital Ledger
D	£		Substitution assets
E	£		Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
U	£	1,294,892,439	Supplemental Liquidity Reserve ⁽⁵⁾
V	£		Set-off Flexible Plus (offset) ⁽⁶⁾
W	£		Set-off Depositor ⁽⁷⁾
X	£	392,125,012	For redraw capacity
Υ	£	174,742	Reward loans
Z	£		Potential negative carry
Total	£	24,602,956,335	
Method used for calculating component 'A'(8)	A(b)		
Asset percentage (%)		89.28%	
Maximum asset percentage from Fitch (%)		91.00%	
Maximum asset percentage from Moody's (%)		89.28%	
Maximum asset percentage from S&P (%)		91.00%	
Credit support as derived from ACT (GBP)	£	3,990,289,969	
Credit support as derived from ACT (%)		19.36%	

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Adjusted Loan Balance Calculation
 A = the lower of (a) & (b), where:
                                        flete:
£ 24,329,002,416.00 the Angregate Adjusted Outstanding Principal Balance; and
£ 22,077,947,110.23 the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset
Percentage.
                  (a) =
(b) =
                                                Aggregate Adjusted Outstanding Principal Balance shall be equal to:
                                          (i) the Adjusted Outstanding Principal Balance, which is the lower of:

£ 24,825,015,704.00 (1) Outstanding Principal Balance of each Loan; and
£ 24,329.002,416.00 (2) The Indexed Valuation of each Loan multiplied by M
                                                             where M =
0.75
                                                                                           for non-arrears loans
                                                                                           for 90 days-plus arrears loans with indexed LTV ≤ 75%
                                                                0.25
                                                                                          for 90 days-plus arrears loans with indexed LTV >75%
                                          (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

                                                £ 24,329,002,416.00 Aggregate Adjusted Outstanding Principal Balance
                                                Aggregate Arrears Adjusted Outstanding Principal Balance shall be equal to:
                                          (i) the Adjusted Outstanding Principal Balance, which is the lower of:

£ 24,825,015,704.00 (1) Outstanding Principal Balance of each Loan; and
£ 24,728,883,412.00 (2) The Indexed Valuation of each Loan multiplied by N
                                                              where N =
                                                                                          for non-arrears loans
for 90 days-plus arrears loans with indexed LTV ≤ 75%
for 90 days-plus arrears loans with indexed LTV >75%
                                                                0.40
0.25
                                          (ii) the aggregate sum of the following deemed reductions to the Aggregate Adjusted Outstanding Principal Balance: £ - (i) Deemed reductions for breach of representation and varranty £ - (2) Deemed reduction for other breach by Seller / Servicer
                                                £ 22,077,947,110.23 Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage
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Programme-Level Characteristics - as at 03-06-2015

Programme currency		Furo
Programme size		EUR 35.000.000.000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	20,612,666,366
Covered bonds principal amount outstanding (GBP, non-GBP series		.,,,
converted at current spot rate)	£	18,836,801,659
Cover pool balance (GBP)	£	24,845,278,947
GIC account balance (GBP)	£	4,212,201,417
Any additional collateral (please specify)		
Any additional collateral (GBP)		
Aggregate balance of off-set mortgages (GBP)	£	4,638,017,918
Aggregate deposits attaching to the cover pool (GBP)	£	1,209,762,598
Aggregate deposits attaching specifically to the off-set mortgages	£	465,095,379
Nominal level of overcollateralisation (GBP) (18)	£	8,662,722,084
Nominal level of overcollateralisation (%) (18)		42.03%
Number of loans in cover pool		226,201
Average loan balance (GBP)	£	109,837
Weighted average non-indexed LTV (%) (21)		61.46%
Weighted average indexed LTV (%) (21)		53.34%
Weighted average seasoning (months) (21)		67.88
Weighted average remaining term (months) (21)		202.29
Weighted average interest rate (%)		3.42%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		3.40%
Constant Pre-Payment Rate (%, quarterly average) (19)		3.19%
Principal Payment Rate (%, current month)		2.80%
Principal Payment Rate (%, quarterly average) (19)		2.67%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average)(9)		na
Fitch Discontinuity Cap (%)(10)		4 (moderate risk)
Moody's Timely Payment Indicator ⁽¹¹⁾		Probable
Moody's Collateral Score (%)(11)		5.00%

Mortgage collections

Mortgage collections (scheduled - interest)	£	72,578,964
Mortgage collections (scheduled - principal)	£	149,187,680
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	697,024,851

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,561	1.1%	£ 219,545,946	0.9%
Loans bought back by seller(s)(22)	3,493	1.5%	£ 477,478,905	1.9%
of which are non-performing loans	98	0.0%	£ 10,650,930	0.0%
of which have breached R&Ws	0	0.0%	£ -	0.0%
of which have had a further advance or product switch	3,395	1.5%	£ 466,827,975	1.9%
Loans sold into the cover pool	4,777	2.1%	£ 663,143,984	2.7%

Stratification tables are all as of 31-05-2015

Product Rate Type and Reversionary Profiles					Weighted average					
						Remaining teaser period				
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin ⁽¹²⁾	Reversionary margin	Initial rate	
Fixed at origination, reverting to SVR	141,219	62.8%	16,234,860,114	65.0%	3.90%	-2.8		2.52%	4.389	
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.009	
Fixed at origination, reverting to tracker	1,223	0.5%	117,941,665	0.5%	1.25%	-96.1	0.75%	0.75%	6.19%	
Fixed for life	513	0.2%	18,392,967	0.1%	4.34%	40.9	4.33%	4.33%	4.56%	
Tracker at origination, reverting to SVR	24,038	10.7%	2,554,905,077	10.2%	4.47%	-38.4	0.25%	0.52%	4.67%	
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.009	
Tracker for life	49,613	22.1%	5,719,070,473	22.9%	1.56%	155.5	1.06%	1.06%	4.69%	
SVR, including discount to SVR	8,246	3.7%	337,244,440	1.3%	4.71%	-10.9	-0.03%	0.27%	6.479	
Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.00%	
Total	224,852	100.0%	£ 24,982,414,737	100.0%	3.42%		1.51%			



Stratifications⁽¹³⁾

Arrears breakdown ⁽¹⁴⁾	Number	% of total number		Amount (GBP)	% of total amount
Current	217,170	96.6%	£	24,155,071,705	96.7%
0<=1 month in arrears	5,970	2.7%	£	631,902,580	2.5%
>1<=2 months in arrears	1,246	0.6%	£	141,871,524	0.6%
>2<=3 months in arrears	442	0.2%	£	51,099,021	0.2%
>3<=6 months in arrears	24	0.0%	£	2,469,907	0.0%
>6<=12 months in arrears	0	0.0%	£		0.0%
>12 months in arrears	0	0.0%	£		0.0%
Total	224,852	100.0%	£	24,982,414,737	100.0%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	101,340	45.1%	£ 6,689,190,253	26.8%
>50<=55%	14,226	6.3%	£ 1,745,552,766	7.0%
>55<=60%	14,476	6.4%	£ 1,892,489,759	7.6%
>60<=65%	16,053	7.1%	£ 2,210,520,218	8.8%
>65<=70%	17,438	7.8%	£ 2,653,631,525	10.6%
>70<=75%	17,839	7.9%	£ 2,912,482,891	11.7%
>75<=80%	16,720	7.4%	£ 2,641,448,483	10.6%
>80<=85%	13,566	6.0%	£ 2,122,001,483	8.5%
>85<=90%	9,328	4.1%	£ 1,452,820,308	5.8%
>90<=95%	2,485	1.1%	£ 449,814,360	1.8%
>95<=100%	845	0.4%	£ 124,357,391	0.5%
>100<=105%	125	0.1%	£ 20,644,091	0.1%
>105<=110%	80	0.0%	£ 14,755,348	0.1%
>110<=125%	143	0.1%	£ 24,242,689	0.1%
>125%	154	0.1%	£ 26,800,847	0.1%
Unknown	34	0.0%	£ 1,662,324	0.0%
Total	224,852	100.0%	£ 24,982,414,737	100.0%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	127,795	56.8%	£ 9,930,934,261	39.8%
>50<=55%	17,421	7.7%	£ 2,432,809,250	9.7%
>55<=60%	18,308	8.1%	£ 2,766,385,016	11.1%
>60<=65%	19,342	8.6%	£ 3,032,841,668	12.1%
>65<=70%	16,959	7.5%	£ 2,637,560,865	10.6%
>70<=75%	11,983	5.3%	£ 1,854,016,597	7.4%
>75<=80%	6,889	3.1%	£ 1,236,826,875	5.0%
>80<=85%	4,244	1.9%	£ 765,864,800	3.1%
>85<=90%	1,533	0.7%	£ 277,754,040	1.1%
>90<=95%	99	0.0%	£ 17,277,473	0.1%
>95<=100%	162	0.1%	£ 27,655,420	0.1%
>100<=105%	5	0.0%	£ 844,713	0.0%
>105<=110%	2	0.0%	£ 335,384	0.0%
>110<=125%	5	0.0%	£ 896,982	0.0%
>125%	1	0.0%	£ 187,967	0.0%
Unknown	104	0.0%	£ 223,425	0.0%
Total	224,852	100.0%	£ 24,982,414,737	100.0%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0 <= 5000	4,706	2.1%	£ 11,153,005	0.0%
>5,000<=10,000	5,005	2.2%	£ 37,653,902	0.2%
>10,000<=25,000	16,658	7.4%	£ 293,758,220	1.2%
>25,000<=50,000	31,473	14.0%	£ 1,183,923,377	4.7%
>50,000<=75,000	34,377	15.3%	£ 2,141,000,936	8.6%
>75,000<=100,000	31,709	14.1%	£ 2,762,693,803	11.1%
>100,000<=150,000	47,646	21.2%	£ 5,838,615,801	23.4%
>150,000<=200,000	25,475	11.3%	£ 4,373,640,805	17.5%
>200,000<=250,000	12,194	5.4%	£ 2,700,808,727	10.8%
>250,000<=300,000	6,175	2.7%	£ 1,676,970,077	6.7%
>300,000<=350,000	3,501	1.6%	£ 1,125,851,693	4.5%
>350,000<=400,000	1,926	0.9%	£ 717,220,870	2.9%
>400,000<=450,000	1,297	0.6%	£ 547,798,317	2.2%
>450,000<=500,000	923	0.4%	£ 436,665,963	1.7%
>500,000<=600,000	914	0.4%	£ 491,999,105	2.0%
>600,000<=700,000	407	0.2%	£ 262,090,444	1.0%
>700,000<=800,000	226	0.1%	£ 167,749,772	0.7%
>800,000<=900,000	137	0.1%	£ 115,577,088	0.5%
>900,000<=1,000,000	98	0.0%	£ 92,237,738	0.4%
>1,000,000	5	0.0%		0.0%
Total	224,852	100.0%	£ 24,982,414,737	100.0%



Regional distribution ⁽²³⁾	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7,744	3.4% ₤	810,087,846	3.2%
East Midlands	13,015	5.8% £	1,196,175,726	4.8%
London	30,527	13.6% £	5,090,464,603	20.4%
North	8,775	3.9% £	669,756,996	2.7%
North West	23,594	10.5% £	1,983,032,823	7.9%
Northern Ireland	14,488	6.4% £	1,105,665,911	4.4%
South East	52,890	23.5% £	7,296,339,059	29.2%
South West	18,398	8.2% £	2,083,698,434	8.3%
Scotland	17,136	7.6% £	1,406,588,773	5.6%
Wales	10,147	4.5% £	830,448,705	3.3%
West Midlands	13,722	6.1% £	1,296,366,978	5.2%
Yorkshire and Humberside	14,416	6.4% £	1,213,788,883	4.9%
Total	224,852	100.0% £	24,982,414,737	100.0%
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	132,522	58.9% £		48.89
Part-and-part	15,448	6.9% £		8.69
Interest-only	43,039	19.1% £		24.09
Offset	33,843	15.1% £		18.69
Total	224,852	100.0% £	24,982,414,737	100.09
Seasoning ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	8,017	3.6% £	1,328,840,581	5.39
>12<=24 months	31,530	14.0% £	4,594,968,090	18.49
>24<=36 months	14,952	6.6% £	1,751,985,813	7.09
>36<=48 months	11,800	5.2% £	1,343,031,905	5.49
>48<=60 months	13,978	6.2% £	1,532,587,231	6.1%
>60<=72 months	19,256	8.6% £	1,997,856,500	8.0%
>72<=84 months	24.841	11.0% £	3.069.372.769	12.39
>84<=96 months	28,796	12.8% £	3,778,156,499	15.19
>96<=108 months	15,093	6.7% ₤	1,666,614,407	6.79
>108<=120 months	15,943	7.1% £	1,390,770,234	5.69
>120<=150 months	29,707	13.2% £		7.89
>150<=180 months	9.681	4.3% €		2.19
>180 months	1,258	0.6% €		0.29
Total	224,852	100.0% £	24,982,414,737	100.09
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	76,129	33.9% £	9,655,547,265	38.69
SVR	95,256	42.4% £	9,149,343,503	36.69
Tracker	52,886	23.5% £	6,153,749,328	24.69
Discount SVR or Unknown	581	0.3% £		0.19
Total	224,852	100.0% £	24,982,414,737	100.09
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	224,338	99.8% £		99.8%
Buy-to-let	0	0.0% £		0.0%
Second home	514	0.2% £	58,910,437	0.29
Total	224,852	100.0%	24,982,414,737	100.09
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	137,722	61.3% £		60.3%
Fast-track	87,130	38.7% £		39.7%
Self-certified	0	0.0% £		0.09
Total	224,852	100.0% £	24,982,414,737	100.0%



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	11,831	5.3%	£ 568,411,804	2.3%
>30<=60 months	16,346	7.3%	£ 1,046,422,998	4.2%
>60<=120 months	39,503	17.6%	£ 3,126,976,000	12.5%
>120<=180 months	52,531	23.4%	£ 5,592,961,337	22.4%
>180<=240 months	50,079	22.3%	£ 6,647,112,806	
>240<=300 months	29,208	13.0%	£ 4,380,711,911	17.5%
>300<=360 months	16,303	7.3%	£ 2,288,145,504	9.2%
>360 months	9,051	4.0%		5.3%
Total	224,852	100.0%	£ 24,982,414,737	100.0%

Employment status ⁽¹⁶⁾	Number	% of total number		Amount (GBP)	% of total amount
Employed	131,162	58.3%	£	14,981,449,720	60.0%
Self-employed	35,483	15.8%	£	5,244,564,758	21.0%
Unemployed	51	0.0%	£	2,464,789	0.0%
Retired	4,772	2.1%	£	299,608,374	1.2%
Guarantor	0	0.0%	£		0.0%
Other ⁽¹⁷⁾	53,384	23.7%	£	4,454,327,096	17.8%
Total	224,852	100.0%	£	24,982,414,737	100.0%

Series	Series 1	Series 1 Tap 1	Series 1 Tap 2	Series 1 Tap 3	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 11	Series 11 Tap 1	Series 17
Issue date	08-Jun-05	26-Apr-10	23-Jun-10	17-Jun-11	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	05-Oct-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	FUR	EUR	EUR	EUR	EUR
Amount at issuance	2.000.000.000	250.000.000	600.000.000	525.000.000	1,500,000,000	250,000,000	250.000.000	600.000.000	1,750,000,000	606.060.000	1.250.000.000
Amount outstanding	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,250,000,000
FX swap rate (rate:£1)	1.453	1.149	1.202	1.127	1,429	1.162	1.197	1.201	1.083	1.190	1,230,000,000
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	08-Jun-15	08-Jun-15	08-Jun-15	08-Jun-15	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	05-Oct-17
Legal final maturity date	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-21	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-17
	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0546057570
ISIN Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment frequency											
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 5 Oct
Coupon (rate if fixed, margin and reference rate if floating)	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%
Margin payable under extended maturity period (%)	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +0.65%	1M Euribor +0.65%	1M Euribor +1.40%
Swap counterparty/ies	Barclays / DB / Citi	ANTS	ANTS	ANTS	Barclays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,376,000,000	217,625,000	499,080,000	465,937,500	1,049,415,000	215,125,000	208,875,000	499,536,000	1,616,125,000	509,351,006	1,064,375,000
Swap notional maturity	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18
LLP receive rate/margin	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%
LLP pay rate/margin	3M GBP Libor +0.0945%	3M GBP Libor +1.07135%	3M GBP Libor +1.31%	3M GBP Libor +1.335%	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%
Collateral posting amount (€)	131,745,244	-	-	•	457,114,448	-	-	-	-	-	-
· .											
Series	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19	Series 20	Series 21	Series 22 24-Jan-11	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23
Issue date	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-10			20-Apr-11			
Original rating (Moody's/S&P/Fitch/DBRS)						14-Jan-11			27-Mar-12	24-May-12	28-Feb-11
	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 / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -
Denomination	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP
Denomination Amount at issuance	Aaa / AAA / AAA / - EUR 500,000,000	Aaa / AAA / AAA / - EUR 320,000,000	Aaa / AAA / AAA / - EUR 100,000,000	Aaa / AAA / AAA / - EUR 125,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000
Denomination Amount at issuance Amount outstanding	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1)	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through)	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1)	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1,252 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26
Denomination Amount at issuance Amount at issuance Amount outstanding FX swar rate (rate:£1) Muturity yep HardSort-bullet/pass-through) Scheduled final maturity date Legal final maturity date	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1252 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26 02-Mar-27
Denomination Amount at issuance Amount outstanding FX swar rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1,252 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26
Denomination Amount at issuance Amount at issuance Amount outstanding FX swar rate (rate:£1) Muturity yep HardSort-bullet/pass-through) Scheduled final maturity date Legal final maturity date	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1252 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London
Denomination Amount at issuance Amount outstanding FS vave rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-19 XS0582479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XIOS82479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-18 XS082479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 12,552 Soft 24-Jan-18 24-Jan-18 XS0582479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - BBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hardisoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0663569325 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 12,52 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London
Denomination Amount at issuance Amount outstanding FS vave 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	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	Aaa / AAA / AAA / EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na na Annual	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0663569325 London Annual	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 1s-Jan-24 na na Annual	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0882479522 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19 X50852479522 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0852479522 London Annual	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1,252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual	Asa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual
Denomination Amount at issuance Amount outstanding FS swee rate (rates21) Maturity type (hard/solf-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0548057570 London Annually - 5 Oct	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualy - 5 Oct	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,160 Hard 18-Nov-25 18-Nov-25 na na Annual Annually - 18 Nov 4,125%	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30 na na Annual Annualy - 18 Nov	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual Annualby - 7 Dec	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annually - 15 Jan 4 625% na	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-19 XS0582479522 London Annual Annualby - 24 Jan	Aaa/ AAA / AAA / - Aaa/ AAA / AAA / - EUR 350,000,000 350,000,000 1.1:21 Soft 24-Jan-19 XS0582479522 London Annual Annualb / 24 Jan	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annualy - 24 Jan	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 117,500,000 117,500,000 1,252 Soft 24-Jan-19 XS0582479522 London Annual Annual Annual Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-27 XS0596191360 London Annual Annually - 2 Mar
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 Slock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-18 X0546057570 London Annual Annually - 5 Oct 3,825%	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall - 5 Oct 3,625%	Aaa/ AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na na Annually - 18 Nov 4.125%	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1,180 Hard 18-Nov-30 18-Nov-30 na na Annual Annually - 18 Nov 4,250%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na Annually - 15 Jan 4,625%	Aga/ AAA/ AAA/ - Aaa/ AAA/ AAA/ - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual/ - 24 Jan 4.375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR \$50,000,000 \$50,000,000 1.121 Soft 24-Jan-18 24-Jan-19 X0682479522 London Annual Annualy - 24 Jan 4.375%	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 X06582479522 London Annual Annualy - 24 Jan 4,375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 12,522 Soft 24-Jan-18 24-Jan-19 XS0882479822 London Annual Annually - 24 Jan 4,375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26 12-Mar-27 XS0598191360 London Annually - 2 Mar Annually - 2 Mar 5,750%
Denomination Amount at issuance Amount outstanding FS vave rate (rate£1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Usin Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Sott 05-Oct-17 05-Oct-18 XS0546057570 London Annual Anually - 5 Oct 3,625% IM Euribor +1,40%	Aaa / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,160 Hard 18-Nov-25 18-Nov-25 na na Annual Annually - 18 Nov 4,125%	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30 na na Annual Annualy - 18 Nov	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual Anually - 7 Dec 5,425% 11 llubor +1.3%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annually - 15 Jan 4 625% na	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1,196 Soft 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4,375% 1M Euribor +1,50%	Aaa/ AAA / AAA / - Aaa/ AAA / AAA / - EUR S50,000,000 350,000,000 11,121 Soft 24-Jan-19 XS0582479522 London Annual Annualy - 24 Jan 4,375% 1M Eurobr + 1,50%	Aaa / EUR 300,000,000 300,000,000 1,198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Anually - 24 Jan 4,375% 1M Euribor +1.50%	Asa / AAA / EUR 117,500,000 117,500,000 12,52 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4,375% 1M Eurlbor +1.50%	Asa / AAA / Aaaa / Aaaaa / Aaaaa / Aaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaaa / Aaaaaaaa / Aaaaaaaa / Aaaaaaaaa
Denomination Amount at issuance Amount outstanding FS swar rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate of fixed, margin and reference rate if floating) Marcin peayable under extended maturity period (%) Swap counterparty/les Swap protional denomination	Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 60-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3,625% 1M Euribor +1.40% ANTS	Aaa/ AAA / AAA AAA AAA AAA AAA AAA AAA AAA AAAA AAAA	Aaa / AAA / AAA / A EIR 100, 000, 000 100, 000, 000 1.160 18-Nov-25 18-Nov-2	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30 na na Annually - 18 Nov 4,250% na ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK - 1,600,000,000 - 1,600,000,000 - 9,563 - Soft - 07-Dec 21 - XS065369325 - London - Annual - A	Asa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,183 Hard 15-Jan-24 15-Jan-24 na na Annual Annually - 15 Jan 46,25% na ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1,196 Soft 24-Jan-19 X06882479522 London Annual Annually - 24 Jan 4,375% 1M Euribor +1,50%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR S50,000,000 350,000,000 1,121 Soft 24-Jan-19 24-Jan-19 X05682479522 London Annual Annualy - 24 Jan 4,375% 1M Euribor +1.50% MNTS	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1,198 Soft 24-Jan-18 24-Jan-19 X05852479522 London Annual Annually - 24 Jan 4,375% 1M Euribor +1.50%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 117,500,000 12,522 Soft 24-Jan-18 24-Jan-19 X90882479522 London Annual Annually - 24 Jan 4,375% 1M Euribor +1,50% MATS	Asa / AAA / AAA / Asa / AAA / Asa /
Denomination Amount at issuance Amount outstanding Fx swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduldef final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon fixed fixed, margin and reference rate if floating) Marcin pavable under extended maturity period (%) Swap notional denomination Swap notional denomination	Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-17 London Annual Annually - 5 Oct 3,625% 1M Euribor +1-40% ANTS GBP 416,500,000	Aaa/ AAA / AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Aaa / AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.150 1.150 Hard 18-Nov-30 18-Nov-30 18-Nov-31 na na Annual Annually - 18 Nov 4.250% na ANTS GBP 107,775,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK	Asa / AAA / AAA / - Aaa / AAA / AAA / - BUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annuall Annually - 15 Jan 4.625% na ANTS GBP 84,500,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1,196 Soft 24-Jan-19 X0682479522 London Annual Annually - 24 Jan 4,375% 1M Euribor +1,50% GBP 627,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR \$50,000,000 \$50,000,000 1.121 Soft 24-Jan-19 X30582479522 London Annual Annualy - 24 Jan 4.375% 1M Euribor +1.50% MNTS GBP 312,130,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1,198 Soft 24-Jan-18 24-Jan-19 X30582479522 London Annual Annualy - 24 Jan 4,375% 1M Euribor +1.50% AMTS GBP 250,386,000	Asa / AAA / - EUR	Asa / AAA / AAA / - Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 1.000.000.000 1.000.000.000 1.000.000
Denomination Amount at issuance Amount outstanding FK swap rate (rate £1) Maturity type (hardisoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate of fixed, margin and reference rate if floating) Marcin payable under extended maturity period (%) Swap counterparty/les Swap notional denomination Swap notional denomination Swap notional maturity	Asa (AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Anually - 5 Oct 3,625% ANTS GBP 416,500,000 05-Oct-18	Ass / AAA / AAA / AAA / EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualy - 5 Oct 3,625% IM Euribor +1,40% ANTS GBP 255,510,400 05-Oct-18	Aaa / AAA / AAA / - ER 100,000,000 100,000,000 1.160 18-Nov.25 18-Nov.25 na na Annual Annual 4.125% na ANTS GBP 88,220,000 18-Nov.25	Asa / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30 na na Annual Annualy - 18 Nov 4,250% na ANTS GBP 107,775,000 18-Nov-30	Aan / AAA / AAA / - Aan / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 2,563 Soft 07-Dec-21 XS066,3569325 London Annual Annual 7- Dec 5,425% 1M Lbor +1.3% ANTS GBP 167,311,513 07-Dec-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na Annual Annually - 15 Jan 4,825% na ANTS GBP 84,500,000	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1,196 Soft 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4,375% IM Eurlo +1,50% ANTS GBP 627,000,000 24-Jan-19	Aaa/ AAA / AAA / - Aaa/ AAA / AAA / - EUR 350,000,000 350,000,000 1,121 Soft 24-Jan-19 XS0582479522 London Annual Annualy - 24 Jan 4,375% ANTS GBP 312,130,000 24-Jan-19 312,130,000 24-Jan-19	Aaa / EUR 300,000,000 300,000,000 1,198 Soft 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4,375% IM Euribor +1,50% ANTS GBP 250,386,000 24-Jan-19	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 117,500,000 117,500,000 1252 Soft 24-Jan-19 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4,375% IM Euribor +1,50% ANTS GBP 93,886,025 24-Jan-19	Asa / AAA / AAA / - Asa / AAA / AAA / - ABa / AAA / AAA / - GBP 1.000.000.000 1.000.000.000 1.000.000.0
Denomination Amount at issuance Amount outstanding FK swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IssiN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if bed, margin and reference rate if floating) Marcin pavable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional denomination	Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-17 London Annually - 5 Oct 3,625% 1M Eurlbor +1,40% ANTS GBP 416,500,000 05-Oct-18 3,625%	Aaa/ AAA / AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Aaa / AAA AAA AAA AAA AAAA AAAA AAAA AAAAA AAAA	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.150 1.150 Hard 18-Nov-30 18-Nov-30 18-Nov-31 na na Annual Annually - 18 Nov 4.250% na ANTS GBP 107,775,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK	Asa / AAA / AAA / - Aaa / AAA / AAA / - BUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annuall Annually - 15 Jan 4.625% na ANTS GBP 84,500,000	Asa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1,196 Soft 24-Jan-18 24-Jan-19 X06882479522 London Annual Annually - 24 Jan 4,375% 1M Euribor +1,50% GBP 627,000,000 24-Jan-19 4,375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR \$50,000,000 \$50,000,000 1.121 Soft 24-Jan-18 24-Jan-19 X30582479522 London Annual Annualy - 24 Jan 4.375% 1M Eurbor +1.50% GBP 312,130,000 24-Jan-19 4.375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1,198 Soft 24-Jan-18 24-Jan-19 X30582479522 London Annual Annualy - 24 Jan 4,375% 1M Euribor +1.50% AMTS GBP 250,386,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 117,500,000 12,525 Soft 24-Jan-18 24-Jan-19 X90882479522 London Annual Annually - 24 Jan 4,375% 1M Euribor +1,50% AMTS GBP 93,886,025 24-Jan-19 4,375%	Asa / AAA / AAA / - Asa / AAA / AAA / - GBP



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Series	Series 24	Series 25	Series 27	Series 27 Tap 1	Series 28	Series 29	Series 30	Series 31	Series 32	Series 37	Series 41
Issue date	14-Apr-11	24-May-11	08-Sep-11	24-May-12	05-Dec-11	09-Dec-11	05-Jan-12	04-Jan-12	15-Feb-12	16-Feb-12	21-Mar-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Denomination	GBP	EUR	GBP	EUR							
Amount at issuance	1,250,000,000	100,000,000	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000	47,000,000
Amount outstanding	1,250,000,000	100,000,000	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000	47,000,000
FX swap rate (rate:£1)	na	1.141	1.133	1.252	1.166	1.161	1.182	1.195	1.203	na	1.197
Maturity type (hard/soft-bullet/pass-through)	Soft	Hard	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Soft	Hard
Scheduled final maturity date	14-Apr-21	24-May-21	08-Sep-16	08-Sep-16	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-29	12-Mar-27
Legal final maturity date	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27
ISIN	XS0616897616	na	XS0674635288	XS0674635288	na	na	na	na	na	XS0746621704	na
Stock exchange listing	London	na	London	London	na	na	na	na	na	London	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 14 Apr	Annually - 24 May	Annually - 8 Sep	Annually - 8 Sep	Annually - 21 Dec	Annually - 09 Dec	Annually - 05 Jan	Annually - 04 Jan	Annually - 06 Feb	Annually - 16 Feb	Annually - 12 Mar
Coupon (rate if fixed, margin and reference rate if floating)	5.125%	4.636%	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	4.000%
Margin payable under extended maturity period (%)	1M GBL Libor +1.27%	na	1M Euribor +1.50%	1M Euribor +1.50%	na	na	na	na	na	1M GBP Libor +2.45%	na
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1.250.000.000	87.680.000	882.500.000	249.687.500	45,436,900	86.100.000	25.380.000	25.095.000	73.172.000	750.000.000	39.254.400
Swap notional maturity	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27
LLP receive rate/margin	5.125%	4.636%	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	4.000%
LLP pay rate/margin		4.030% 3M GBP Libor +1.435%		3M GBP Libor +1.6979%	4.530% 3M GBP Libor +1.90%	3M GBP Libor +1.80%	4.340% 3M GBP Libor +1.78%	4.340% 3M GBP Libor +1.8125%		3M GBP Libor +2.4567%	
Collateral posting amount	3W GBP LIDOI +1.469%	SWI GBP LIDOI +1.435%	3IVI GBP LIDUI +1.9925%	3W GBP LIDOI +1.09/9%	3W GBP LIDUI +1.90%	SW GBP LIDUI +1.80%	3W GBP LIDUI +1.78%	JIVI GDP LIDOI +1.0125%	SW GBP LIDUI +2.00%	3W GBP LIDUI +2.4567%	JWI GBP LIDOI +1.745%
Conateral posting amount	•	•	•	-		•		•		•	•
Series	Series 42	Series 43	Series 44	Series 45	Series 46	Series 47	Series 48	Series 49	Series 50	Series 51	Series 52
Issue date	23-Mar-12	05-Apr-12	12-Apr-12	13-Apr-12	16-Apr-12	18-Apr-12	15-May-12	08-Jun-12	08-Jun-12	20-Jun-12	26-Jun-13
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Denomination	GBP	GBP	EUR	GBP							
Amount at issuance	75.000.000	750.000.000	127,000,000	75,000,000	108.000.000	50.000.000	45.000.000	35.000.000	40.000.000	76.000.000	200.000.000
	75,000,000	750,000,000	127,000,000	75,000,000	108,000,000	50,000,000	45,000,000	35,000,000	40,000,000	76,000,000	200,000,000
Amount outstanding											
FX swap rate (rate:£1)	na	na	1.205	1.201	1.201	1.200	1.245	1.247	1.247	1.236	1.000
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Hard	Soft							
Scheduled final maturity date	23-Mar-27	05-Apr-17	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	26-Jun-18
Legal final maturity date	23-Mar-28	05-Apr-18	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24	26-Jun-19
ISIN	XS0761325009	XS0769914218	na	XS0947575840							
Stock exchange listing	London	London	na	London							
Stock exchange listing Coupon payment frequency	Quarterly	Quarterly	na Annual	London Quarterly							
	Quarterly 23 Mar, Jun, Sep, Dec	Quarterly 05 Apr, Jul, Oct, Jan	na Annual Annually - 12 Apr	na Annual Annually - 13 Apr	na Annual Annually - 16 Apr	na	na	na Annual Annually - 8 Jun	na	na	London
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95%	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70%	na Annual	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3%							
Coupon payment frequency Coupon payment date	Quarterly 23 Mar, Jun, Sep, Dec	Quarterly 05 Apr, Jul, Oct, Jan	na Annual Annually - 12 Apr 3.290% na	na Annual Annually - 13 Apr 3.420% na	na Annual Annually - 16 Apr 3.750% na	na Annual Annually - 18 Apr 3.750% na	na Annual Annually - 15 May 3.500% na	na Annual Annually - 8 Jun 3.340% na	na Annual Annually - 8 Jun 3.363% na	na Annual Annually - 20 Jun 2.950% na	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95%	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70%	na Annual Annually - 12 Apr 3.290%	na Annual Annually - 13 Apr 3.420%	na Annual Annually - 16 Apr 3.750%	na Annual Annually - 18 Apr 3.750%	na Annual Annually - 15 May 3.500%	na Annual Annually - 8 Jun 3.340%	na Annual Annually - 8 Jun 3.363%	na Annual Annually - 20 Jun 2.950%	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00%	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80%	na Annual Annually - 12 Apr 3.290% na	na Annual Annually - 13 Apr 3.420% na	na Annual Annually - 16 Apr 3.750% na	na Annual Annually - 18 Apr 3.750% na	na Annual Annually - 15 May 3.500% na	na Annual Annually - 8 Jun 3.340% na	na Annual Annually - 8 Jun 3.363% na	na Annual Annually - 20 Jun 2.950% na	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na	na Annual Annually - 12 Apr 3.290% na ANTS	na Annual Annually - 13 Apr 3.420% na ANTS	na Annual Annually - 16 Apr 3.750% na ANTS	na Annual Annually - 18 Apr 3.750% na ANTS	na Annual Annually - 15 May 3.500% na ANTS	na Annual Annually - 8 Jun 3.340% na ANTS	na Annuall Annually - 8 Jun 3.363% na ANTS	na Annual Annually - 20 Jun 2.950% na ANTS	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS
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 (%) Swap counterpartyles Swap notional denomination Swap notional amount	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP	na Annual Annualy - 12 Apr 3.290% na ANTS GBP 105,397,300	na Annual Annually - 13 Apr 3.420% na ANTS GBP 62,437,500	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000	na Annual Annualy - 18 Apr 3.750% na ANTS GBP 41,670,000	na Annual Annualy - 15 May 3.500% na ANTS GBP 36,148,500	na Annual Annually - 8 Jun 3.340% na ANTS GBP	na Annual Annually - 8 Jun 3.363% na ANTS GBP	na Annual Annually - 20 Jun 2.950% na ANTS GBP	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP
Coupon payment frequency Coupon payment fact Coupon (rate if fixed, margin and reference rate if floating) Marain pavable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional amount	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP na na	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na	na Annual Annually - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22	na Annual Annually - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30	na Annual Annually - 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28	na Annual Annualy - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28	na Annual Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476,400 20-Jun-24	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na
Coupon payment frequency Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Marcin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/marcin	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1,95% 1M GBP Libor + 2,00% na GBP na na na	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na	na Annual Annually - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290%	na Annual Annualy - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23 3.420%	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750%	na Annual Annually - 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28 3.750%	na Annual Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	na Annual Annualy - 8 Jun 3.363% na ANTS GBP 32.080.000 08-Jun-29 3.363%	na Annual Annualy - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin pavable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP na na	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na	na Annual Annually - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22	na Annual Annually - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30	na Annual Annually - 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28	na Annual Annualy - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28	na Annual Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476,400 20-Jun-24	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na
Coupon payment frequency Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Marcin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/marcin	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1,95% 1M GBP Libor + 2,00% na GBP na na na na	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na	na Annual Annually - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290%	na Annual Annualy - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23 3.420%	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750%	na Annual Annually - 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28 3.750%	na Annual Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	na Annual Annualy - 8 Jun 3.363% na ANTS GBP 32.080.000 08-Jun-29 3.363%	na Annual Annualy - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin pavable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1,95% 1M GBP Libor + 2,00% na GBP na na na na	Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na	na Annual Annually - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290%	na Annual Annualy - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23 3.420%	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750%	na Annual Annually - 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28 3.750%	na Annual Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1.55%	na Annual Annualy - 8 Jun 3.363% na ANTS GBP 32.080.000 08-Jun-29 3.363%	na Annual Annualy - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount	Guarterly 23 Mr., Jun. Sep. Dec 3M GBP Libor + 1,95%. 1M GBP Libor + 2,00%. na GBP na na na na na na Series 53	Quarterly OS Apr. Jul. Oct. Jan SM GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na na na	na Annual Annual Annualy - 12 Apr 3 290% na ANTS GBP 105,397,300 12-Apr-22 3 290% 3M GBP Libor +1.44%	na Annual Annually - 13 Apr 3 420% na ANTS GBP 62,437,500 13-Apr-23 3,420% 3M GBP Libor +1.45%	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor + 1.38%	na Annual	na Annual	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 09-Jun-28 3.340% 3M GBP Lbor +1.55% Seri	na Annual Annual - An	na Annual Annual - 20 Jun - 24 Jun - 24 Jun - 24 Jun - 25 Jun - 3M GBP Libor +1.49% - Series 60	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na Series 61
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin pavalele under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor +1,95% 1M GBP Libor +2,00% na GBP na na na na na 18 Series 53 19-Jul-13	Quarterly 05 Apr., Jul., Oct., Jan 3M GBP Lbor + 1.70% 1M GBP Lbor + 1.80% na GBP na na na na na series 54 21-Aug-13	na Annual Annually - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44%	na Annualy - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23 3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89.910,000 16-Apr-30 37.750% 3M GBP Libor +1.38%	na Annual Annually - 18 Apr 3.750% na ANTS GBP 41.670,000 18-Apr-28 3.750% 3M GBP Libor +1.35%	na Annual	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Lbor +1.55% Seri	na Annual Annualy - 8 Jun 3.863% na ANTS GBP 32,090,000 06-Jun-29 3.363% 3M GBP Libor +1.55%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476,400 20-Jun-24 2.950% 3M GBP Libor +1.49%	London Quarterly 26 Sep. Dec, Mar. Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na Series 61 21-Apr-15
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LLP pay rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS)	Guarterly 23 Mr., Jun. Sep. Dec 3M GBP Libor + 1,95%. 1M GBP Libor + 2,00%. na GBP na na na na na na Series 53	Quarterly 05 Apr. Jul. Cott. Jan 3M GBP Libor + 1,70% 1M GBP Libor + 1,80% na GBP na na na na na 1 21-Aug-13 Aaa / AAA / AAA / AAA / AAA / AAA / AAA	na Annual Annualy - 12 Apr 300% na ANTS GBP 105,397,300 12-Apr-22 3,290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA /	na Annual Annually - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr.23 3.420% 3M GBP Libor +1.45% -	na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13	na Annual Annual Annual Annual Annual Annual Annual Annual Anoual Ants GBP Ants GBP 41,670,000 18-Apr.28 3,750% 3M GBP Libor +1.35% - Series 58 20-Jan-14 Aaa /AAA / AAA /	na Annual Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1	na Annual	na Annual Annually - 8 Jun 3.363% na ANTS GBP 32,090,000 06-Jun-29 3.363% 3M GBP Libor +1.55%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476,400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18:Sep-14	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na Series 61
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin pavalele under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor +1,95% 1M GBP Libor +2,00% na GBP na na na na na 19-Jul-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Ouarterly 05 Apr. Jul. Oct. Jan 3M GBP Lbor + 1.70% 1M GBP Lbor + 1.80% na GBP na na na na Series 54 21-Aug-13 Aaa / AAA / AAA /	na Annual Annualy - 12 Apr 30 200% na ANTS GBP 105,397,300 12-Apr-22 3,290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na Annualy - 13 Apr - 3 A20% - 10 Apr - 3 Apr - 23 Apr - 23 A A20% - 3 A20%	na Annual Series 57 02-Dec-13 Ana / AAA / AAA / Ana / AAA / AAA /	na Annual	na Annual	na Annual Annually - 8 Jun 3.40% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Lbor +1.55% Seri 18-5 Aaa / AA	na Annual	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476,400 20.Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / AAA / - Aaa / AA	London Quarterly 26 Sep. Dec, Mar, Jun 3M GBP Libor + 0.5% 1M GBP Libor + 0.6% ANTS GBP na na na na Series 61 21-Apr-15 Aaa / AAA / AAA / -AAA / AAA / AAA / AAA / AAA
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin pavelse under oxtended maturity period (%) Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LLP preciver raterimargin LLP pay raterimargin Clotleteral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	Quarterly 23 Mr., Jun. Sep. Dec 3M GBP Libor + 1,95% 1M GBP Libor + 2,00% na GBP na na na na na na na Aaa/AAA/AAA/- Aaa/AAA/- Aaa/AAA/AAA/- EUR	Ouarterly 05 Apr. Jul. Oct. Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% GBP na na na na na na 1 Series 54 21-Aug-13 Aaa /	na Annual	na Annual Annualy - 13 Apr 3 .420% na ANTS GBP 62 .437.500 13-Apr.23 3 .420% 3M GBP Libor +1 .45% - 5 Series 56 25-Nov.13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na Annual	na Annual	na Annual	na Annual Annual Y - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1.55% - Seri 18-5 Ana / AA Ana / AA	na Annual Annual S Annual Annual Annual Annual S	na Annual Annual - 2.950% na ANTS GBP 61.476,400 20-Jun-24 2.950% 3M GBP Libor +1.49% - 5ep-14 Ana / AAA / A	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na 2 Series 61 21-Apr-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / -
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin pavalie under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	Ouarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor +1,95% 1M GBP Libor +2,00% na GBP na na na na na 19-Jul-13 Aaa / AAA / AAA / EUR 100,000,0000	Ouarterly 05 Apr. Jul. Oct. Jan 3M GBP Lbor + 1.70% 1M GBP Lbor + 1.80% 1m GBP 1m na na na na na 21-Aug-13 Aaa / AAA / AAA / EUR 50,000,000	na Annual	na Annual	na Annual	na Annual	na Annual	na Annual Annual Annual Annual Annual Annual Annual Sun Annual An	na Annual	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476,400 20.Jun.24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000	London Quarterly 26 Sep. Dec, Mar, Jun 3M GBP Libor + 0.5% 1M GBP Libor + 0.6% ANTS GBP na na na na series 61 21-Apr-15 Aaa / AAA / AAA / - BUR 1,000,00000
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payelie under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity LLP proceiver atter/margin LLP pay rate/margin LLP pay rate/margin Series Issue date Issue	Quarterly 23 Mr., Jun. Sep. Dec. 3M GBP Libor + 1.95%. 1M GBP Libor + 1.95%. 1na GBP Ina	Ouarterly 05 Apr. Jul. Oct. Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na na na na 1 Series 54 21. Augh 13 Aan / AAA / AAA / Aan / AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 21. Augh 13 And AAA / AAA / Series 54 And AAA / AAA	na Annual	na Annual Annualy - 13 Apr 3 .420% na ANTS GBP 62 .437.500 13-Apr.23 3 .420% 3M GBP Libor +1 .45% - 5 Series 56 25-Nov-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000,000,000 000 1.000,000,000 000 1.000,000,000 000	na Annual	na Annual	na Annual	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Lbor +1.55% - Seri 18-5 Ana / AA Ana / AA E 1,000, 1,000,	na Annual Annual S Annual Annual Annual Annual Annual S A	na Annual Annual P-20 Jun 2-950% na ANTS GBP 61,476,400 20-Jun-24 2-950% 3M GBP Libor +1.49%	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na 21-Apr-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - LUR 1,000,000,000 1,000,000,000
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Series	Series 62
Issue date	29-May-15
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -
Denomination	GBP
Amount at issuance	500,000,000
Amount outstanding	500,000,000
FX swap rate (rate:£1)	na
Maturity type (hard/soft-bullet/pass-through)	Soft
Scheduled final maturity date	29-May-18
Legal final maturity date	29-May-19
ISIN	XS1238066622
Stock exchange listing	London
Coupon payment frequency	Quarterly
Coupon payment date	29 May, Aug, Nov, Feb
Coupon (rate if fixed, margin and reference rate if floating)	3M GBP Libor + 0.220%
Margin payable under extended maturity period (%)	na
Swap counterparty/ies	na
Swap notional denomination	GBP
Swap notional amount	na
Swap notional maturity	na
LLP receive rate/margin	na
LLP pay rate/margin	na
Collateral posting amount	na

Programme triggers

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

Interest Rate Swap provider (ANTS) rating triggers	Loss of required rating by the Interest Rate Swap Provider	ST: -/-/-ST1 LT: <a -a3="" -sa<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) Inafe to to an appropriately rated replacement third party, to procure a guarantee from an appropriately trade third party, or (c) task such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P and Fitch but this is the only trigger for Moody's. A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.</td>	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) Inafe to to an appropriately rated replacement third party, to procure a guarantee from an appropriately trade third party, or (c) task such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P and Fitch but this is the only trigger for Moody's. A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Covered Bond Swap provider (ANTS) rating triggers	Loss of required rating by ANTS as Covered Bond Swap Provider	ST: 	No	Requirement to post collateral in accordance with the Credif 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 Flich 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 Flitch exist for loss of P2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above.
Covered Bond Swap Provider rating triggers - Barclays Series 1 only Note: For Fitch, the event is triggered only if coupled with the downgrade or placing on credit watch negative of the then current rating of the Series 1 of Covered Bonds.		ST: <-/-P-1/sF1 LT: <a -a1="" <a+<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex and (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. For a Fitch downgrade, note that the event is triggered and action needs to be taken only if Series 1 of the Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating 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 A· (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) / BBB+ (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the 2012 S&P rating criteria, Barclays Bank PLC has currently elected 'Option 2'.</td>	No	Requirement to post collateral in accordance with the Credit Support Annex and (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. For a Fitch downgrade, note that the event is triggered and action needs to be taken only if Series 1 of the Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating 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 A· (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) / BBB+ (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the 2012 S&P rating criteria, Barclays Bank PLC has currently elected 'Option 2'.
Covered Bond Swap Provider rating triggers - Barclays Series 3, BNP Paribas, Citibank, Deutsche Bank and RBS Note: For Fitch and S&P, the event is triggered only if coupled with the downgrade or placing or credit watch negative of the then current rating of the relevant Series of Covered Bonds.	Loss of required rating by the relevant Covered Bond Swap provider	ST: <a-1+ <f1<br="" <p-1="">LT: -/<a1 <a+<="" td=""><td>Yes</td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated thried party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&P downgrades, note that the event is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of BBB- (LT), A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of 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 thried party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&P downgrades, note that the event is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of BBB- (LT), A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of 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: -/-/ <f1 LT: < A/A3/A</f1 	No	Requirement to post collateral in accordance with the Credit Support Annex or (a) transfer to an appropriately rated replacement third party, which needs to have a flip clause opinion for the purposes of the Fitch criteria if it is incorporated in a different jurisdiction, (b) procure an appropriately rated co-obligor or guarantor, which also needs to have a flip clause opinion if incorporated in a different jurisdiction; or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P, Moody's and Fitch. A subsequent trigger exists for S&P for loss of BBB+ (LT), Moody's for loss of BBa1 (LT) and Fitch for loss of BBB- (LT), F3 (ST). Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Assignment of legal title to the Loans trigger	Loss of required rating by the Seller	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.</td></bbb->	No	Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.
Cash Manager calculation verification trigger	Loss of required rating by the Cash Manager or the Issuer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).</td></bbb->	No	Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).
Servicer replacement trigger	Loss of required rating by the Servicer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.</td></bbb->	No	The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.

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



Non-Rating Triggers

Non-Kating Triggers	_	
Event	Description of Trigger	Consequence if Trigger Breached
		Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer are held by the LLP as security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment 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.
		Breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage breach notice and if not rectified by the 3rd calculation date after the issuance of the breach notice an Issuer Event of Default will occur.
	Any of the conditions, events or acts provided in Condition 9.2 of the Prospectus— LLP Events of default.	Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
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.
	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 standard market practice in the U.K. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due determination (he service calculates as of the date of determination (he service calculates as of the date of determination (he service calculates as of the date of determination (he service calculates as of the date of determination (he service calculates as of the date of determination (he service calculates as of the date of determination (he service calculates as of the date of determination) and the sum of all payments actually made by that borrower up to that date of determination (he service calculates as of aggregate amount of all authorised underpayments made by such borrower up to such date of determination) and the sum of all payments account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current morthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be classified as being 2 to -3 months in arrears, and so on. An account is treated as being in default if it is 3 or more months in arrears. 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 Advance; and for Flexible Loan Drawings; (iii) Capitalised Expenses; (iv) Capitalised Expenses; (iv) Capitalised Expenses; (iv) Capitalised Interest; and (iv) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, (in) each case relating to sout Loan less at prepayments, repayments or payments 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.

Footnotes:

- (1) There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section,
- [2] 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"
- (3) 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 swap
- (9) 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.
- (6) This discount is set to zero while ever the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and A/F1 by Fitch and thereafter equals 100% of cleared credit balances with respect to Flexible Plus offset accounts
- (7) This discount is set to zero for so long as the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and A/F1 by Fitch and thereafter equals 0.85% of the aggregate outstanding principal balance of the loans in the cover pool
- (a) A(a) is calculated as the lower of (i) the current balance of the long, and (ii) the indexed valuation of the long multiplied by 0.75 or non-defaulted loans, 0.4 for defaulted loans with iLTV=275%, 0.25 for defaulted loans with iLTV=375%, 0.25 for defaulted loans with iLTV=375%,
- 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%.
- ⁽⁹⁾ The Constant Default Rate is not applicable to revolving programmes.
- (10) Source: Fitch press release "Fitch Affirms Abbey's Covered Bonds at 'AAA'; Outlook Stable, Following Programme Update" dated November 2013
- (11) Source: Moody's performance report dated September 2014
- (12) Margins are reported based on the index rate, therefore fixed are reported at the fixed rate, trackers are reported over BBR (0.5%) and variable over SVR (4.74%).
- (13) Data is presented on an account level basis.
- ⁽¹⁴⁾The Arrears breakdown table excludes accounts in possession.
- (15) 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.
- (16) Employment status is as at completion date.
- ⁽¹⁷⁾This category includes historical accounts where data was not retained on the system.
- (18) The nominal level of rever collateralisation test includes the principal ledger, reserve ledger and payments ledger held within GIC account as at the calculation date
- (19) 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.
- (20) Santander UK is the cash manager for the Covered Bond Programme
- (21) Values reported as at month end.
- (22) Loans bought back by seller: The amount reported is as at the date the loan was bought back.
- (23) Regional Distribution. The updated method of identifying the CML Classification (Region) has been enhanced with greater granularity by using more of the postcode as per the ONS requirements.