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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	30 November 2014
Start Date of reporting period	01 November 2014 (Calculation Period start date 05 November 2014)
End Date of reporting period	30 November 2014 (Calculation Period end date 02 December 2014)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/SantanderUK

#### Counterparties, Ratings

	Counterparty/ies	Fitch		Moody's		S&P	
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds			AAA	-	Aaa	na	AAA
Issuer <sup>(1)</sup>	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>	A / F1	- / <p-1< td=""><td>A2 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	A2 / P-1	- / <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1
Stand-by account bank	None	na	na	na	na	na	na
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A / F1</td><td><baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A / F1	<baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	A2 / P-1	<bbb- -<="" td=""><td>A / A-1</td></bbb->	A / A-1
Stand-by servicer(s)	None	na	na	na	na	na	na
Swap provider(s) on cover pool	Abbey National Treasury Services plc	<a <f1<sup="">(3)</a>	A / F1	<a2 <p-1<sup="">(3)</a2>	A2 / P-1	<a <a-1<sup="">(3)</a>	A / A-1
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na
Swap notional amount(s) (GBP)(3)	£25,368,801,313						
Swap notional maturity/ies	na						
LLP receive rate/margin <sup>(4)</sup>	Libor +1.79%						

ELI Teceive fatermargin		LIDOI +1.7370		
LLP pay rate/margin <sup>(4)</sup>		3.781%		
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	8-Ji	un-15		
LLP receive rate/margin	3.3	75%		
LLP pay rate/margin	Libor +	0.0945%		
Collateral posting amount(s) (EUR)	€			
Fitch Current Rating	A	A/F1		
Moody's Current Rating	A2	A2 / P-1		
S&P Current Rating	Α,	A / A-1		

Currency swap provider for Series 1 (EUR)	Cit	ibank N.A.
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		3-Jun-15
LLP receive rate/margin <sup>(2)</sup>		3.375%
LLP pay rate/margin <sup>(2)</sup>	Libo	r +0.0945%
Collateral posting amount(s) (EUR)	€	141,020,079
Fitch Current Rating		A/F1
Moody's Current Rating		A2 / P-1
S&P Current Rating		A / A-1

Currency swap provider for Series 1 (EUR)	Deut	sche Bank AG
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		8-Jun-15
LLP receive rate/margin		3.375%
LLP pay rate/margin	Lib	or +0.0945%
Collateral posting amount(s) (EUR)	€	121,367,165
Fitch Current Rating		A+ / F1+
Moody's Current Rating		A3 / P-2
S&P Current Rating		A / A-1

Currency swap provider for Series 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 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)	€ 228,094,173
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)	€ 237,834,073
Fitch Current Rating	A/F1
Moody's Current Rating	Baa1 / P-2
S&P Current Rating	A- / A-2

Currency swap provider for Series 3 (EUR)		BNP Paribas	
Swap notional amount(s) (EUR)	€	500,000,000	
Swap notional maturity/ies		12-Apr-21	
LLP receive rate/margin		4.25%	
LLP pay rate/margin		Libor +0.0487%	
Collateral posting amount(s) (EUR)	€	189,737,557	
Fitch Current Rating		A+ / F1	
Moody's Current Rating		A1/ P-1	
S&P Current Rating		A+ / A-1	

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



### Accounts, Ledgers

	Value :	as at 02-12-2014 for	Value a	s at 05-11-2014	Targeted Value	
	the rep	orting period	for the r	reporting period	rargeted value	
Revenue receipts (please disclose all parts of waterfall)						
Revenue Receipts (on the Loans)	£	72,354,753	£	79,998,018		na
Other net income (including interest on bank accounts)	£	663,323	£	695,246		na
Excess amount released from Reserve Fund	£	4,709,409	£			na
Premia received from outgoing Swap Provider	£		£			na
Available Revenue Receipts	£	77,727,486	£	80,693,264		na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	2,345,080	£	2,666,780		na
Amounts due under interest rate swap	£	27,847,481	£	28,955,111		na
Amounts due under cover bond swaps	£	25,878,712	£	26,703,493		na
Amounts due under Intercompany Loan	£	3,783,878	£	3,851,476		na
Amounts added to Reserve Fund	£		£	5,214,439		na
Deferred Consideration	£	17,872,334	£	13,301,965		na
Members' profit	£		£			na
Total distributed	£	77,727,486	£	80,693,264		na
Principal receipts (please disclose all parts of waterfall)						
Principal Receipts (on the Loans)	£	564,401,130	£	635,154,192		na
Any other amount standing to credit Principal Ledger	£	1,891,971,716	£	1,891,971,716		na
Cash Capital Contribution from Members	£		£			na
Termination payment received from a Swap Provider	£		£			na
Amounts released from Pre-Maturity Liquidity Ledger	£		£			na
Available Principal Receipts	£	2,456,372,846	£	2,527,125,907		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	£	564,401,130	£	635,154,192		na
Total distributed	£	564,401,130	£	635,154,192		na
Reserve ledger	£	159,457,464	£	164,166,873	£ 159,4	57,464
Revenue ledger	£		£	-		na
Principal ledger	£	1,891,971,716	£	1,891,971,716		na
Pre-maturity liquidity ledger		na		na		na

### Asset Coverage Test

	Value as at 02-12-2014	Description
A		Adjusted Current Balance
В		Principal ledger, reserve ledger and payments ledger held within GIC account
C	£	Cash Capital Contributions held on Capital Ledger
D	£	Substitution assets
E	£	Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
U	£ 1,150,729,819	Supplemental Liquidity Reserve <sup>(5)</sup>
V	£ -	Set-off Flexible Plus (offset) <sup>(6)</sup>
W	£ -	Set-off Depositor <sup>(7)</sup>
x	£ 371,205,508	For redraw capacity
Y	£ 184,274	Reward loans
Z	£ -	Potential negative carry
Total	£ 23,221,510,845	
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%	j
Maximum asset percentage from S&P (%)	91.00%	
Credit support as derived from ACT (GBP)	£ 3,080,444,479	]
Credit support as derived from ACT (%)	15.29%	Л

Adjusted Loan Balance	Calculation		
A = the lower of (a) & (b),			
(a) =	£		the Aggregate Adjusted Outstanding Principal Balance, and
(b) =	£	22,640,447,915.02	the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage.
(a)			ng Principal Balance shall be equal to:
			cipal Balance, which is the lower of:
	£		(1) Outstanding Principal Balance of each Loan; and
	£	24,919,870,353.00	(2) The Indexed Valuation of each Loan multiplied by M
		where M =	
		0.75	for non-arrears loans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus		
	(ii) the aggr	egate sum of the follo	wing 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
	£	24,919,870,353.00	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggrega	ite Arrears Adjusted O	utstanding Principal Balance shall be equal to:
	(i) the Adju	sted Outstanding Prin	cipal Balance, which is the lower of:
	£	25,446,189,161,00	(1) Outstanding Principal Balance of each Loan; and
	£		(2) The Indexed Valuation of each Loan multiplied by N
		where N =	
		1.00	for non-arrears loans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus		
	(ii) the aggr	egate sum of the follo	wing deemed reductions to the Aggregate Adjusted Outstanding Principal Balance:
	£		(1) Deemed reductions for breach of representation and warranty
	£	-	(2) Deemed reduction for other breach by Seller / Servicer
	£	22,640,447,915.02	
	L	22,040,447,915.02	Agazzanta Azzana Adjusted Outstanding Principal Relates multiplied by the Asset Persented
			Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentag



### Programme-Level Characteristics - as at 02-12-2014

Programme currency		Euro
Programme size		EUR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	20,141,066,366
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£	19,663,982,020
Cover pool balance (GBP)	£	25,470,192,165
GIC account balance (GBP)	£	2,103,182,531
Any additional collateral (please specify)		
Any additional collateral (GBP)		
Aggregate balance of off-set mortgages (GBP)	£	4,598,969,881
Aggregate deposits attaching to the cover pool (GBP)	£	1,125,774,558
Aggregate deposits attaching specifically to the off-set mortgages	£	437,806,433
Nominal level of overcollateralisation (GBP) (18)	£	7,221,097,514
Nominal level of overcollateralisation (%) (18)		35.85%
Number of loans in cover pool		231,429
Average loan balance (GBP)	£	110,056
Weighted average non-indexed LTV (%) (21)		61.93%
Weighted average indexed LTV (%) (21)		56.80%
Weighted average seasoning (months) (21)		65.52
Weighted average remaining term (months) (21)		204.08
Weighted average interest rate (%)		3.50%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		2.23%
Constant Pre-Payment Rate (%, quarterly average) (19)		2.55%
Principal Payment Rate (%, current month)		1.85%
Principal Payment Rate (%, quarterly average) (19)		2.17%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average) <sup>(9)</sup>		na
Fitch Discontinuity Cap (%)(10)		4 (moderate risk)
Moody's Timely Payment Indicator <sup>(11)</sup>		Probable
Moody's Collateral Score (%) <sup>(11)</sup>		5.00%

### Mortgage collections

Mortgage collections (scheduled - interest)	£	72,354,753
Mortgage collections (scheduled - principal)	£	94,892,850
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	469,508,280

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,636	1.1%	£ 221,523,147	0.9%
Loans bought back by seller(s)	2,146	0.9%	£ 247,985,133	1.0%
of which are non-performing loans	113	0.0%	£ 12,582,823	0.0%
of which have breached R&Ws	0	0.0%	£ -	0.0%
Loans sold into the cover pool	4,984	2.2%	£ 669,884,930	2.6%

### Stratification tables are all as of 30-11-2014

Product Rate Type and Reversionary Profiles	oduct Rate Type and Reversionary Profiles				Weighted average				
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin <sup>(12)</sup>	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	143,939	62.6%	16,629,877,132	65.0%	3.97%	-2.5	1.95%	2.43%	4.49%
Fixed at origination, reverting to Libor	0	0.0% 1		0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1,247	0.5% 4	120,252,162	0.5%	1.25%	-90.4	0.75%	0.75%	6.21%
Fixed for life	495	0.2%	18,146,023	0.1%	4.63%	44.1	4.61%	4.61%	4.90%
Tracker at origination, reverting to SVR	26,547	11.5%	2,838,348,085	11.1%	4.55%	-33.6		0.45%	4.73%
Tracker at origination, reverting to Libor	0	0.0% 1		0.0%	0.00%	0.0		0.00%	0.00%
Tracker for life	48,945	21.3% 1		21.9%	1.56%	157.8		1.06%	4.80%
SVR, including discount to SVR	8,917	3.9% 1	372,930,198	1.5%	4.71%	-4.4	-0.03%	0.29%	6.46%
Libor	0	0.0%		0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Total	230,090	100.00% §	25,595,154,461	100.00%	3.50%		1.53%		



### Stratifications<sup>(13)</sup>

Arrears breakdown <sup>(14)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Current	221,848	96.4%	£ 24,693,106,374	96.5%
0<=1 month in arrears	6,440	2.8%	£ 693,054,870	2.7%
>1<=2 months in arrears	1,295	0.6%	£ 147,940,467	0.6%
>2<=3 months in arrears	489	0.2%	£ 59,192,147	0.2%
>3<=6 months in arrears	16	0.0%	£ 1,857,166	0.0%
>6<=12 months in arrears	1	0.0%	£ 3,099	0.0%
>12 months in arrears	1	0.0%		0.0%
Total	230,090	100.0%	£ 25,595,154,461	100.0%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	101,343	44.0%	£ 6,663,577,775	26.0%
>50<=55%	14,261	6.2%	£ 1,746,117,742	6.8%
>55<=60%	14,883	6.5%	£ 1,905,329,520	7.4%
>60<=65%	16,334	7.1%	£ 2,221,002,691	8.7%
>65<=70%	18,560	8.1%	£ 2,760,533,394	10.8%
>70<=75%	18,731	8.1%	£ 3,030,868,218	11.8%
>75<=80%	17,816	7.7%	£ 2,814,530,636	11.0%
>80<=85%	14,305	6.2%	£ 2,220,496,013	8.7%
>85<=90%	9,767	4.2%	£ 1,525,362,878	6.0%
>90<=95%	2,667	1.2%	£ 487,413,989	1.9%
>95<=100%	880	0.4%	£ 129,930,466	0.5%
>100<=105%	130	0.1%	£ 20,387,678	0.1%
>105<=110%	79	0.0%	£ 14,360,233	0.1%
>110<=125%	137	0.1%	£ 24,296,167	0.1%
>125%	162	0.1%	£ 28,580,769	0.1%
Unknown	35	0.0%	£ 2,366,290	0.0%
Total	230,090	100.0%	£ 25,595,154,461	100.0%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	119,478	51.9%	£ 8,762,332,774	34.2%
>50<=55%	15,701	6.8%	£ 2,078,915,315	8.1%
>55<=60%	17,820	7.7%	£ 2,530,471,346	9.9%
>60<=65%	18,918	8.2%	£ 2,949,358,065	11.5%
>65<=70%	18,054	7.9%	£ 2,744,814,996	10.7%
>70<=75%	16,763	7.3%	£ 2,593,601,908	10.1%
>75<=80%	11,217	4.9%	£ 1,747,207,194	6.8%
>80<=85%	6,121	2.7%	£ 1,101,234,502	4.3%
>85<=90%	3,963	1.7%	£ 729,944,118	2.9%
>90<=95%	1,649	0.7%	£ 300,121,802	1.2%
>95<=100%	149	0.1%	£ 24,209,934	0.1%
>100<=105%	175	0.1%	£ 29,903,779	0.1%
>105<=110%	10	0.0%	£ 1,693,168	0.0%
>110<=125%	5	0.0%	£ 886,028	0.0%
>125%	1	0.0%	£ 191,440	0.0%
Unknown	66	0.0%		
Total	230,090	100.0%	£ 25,595,154,461	100.0%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0 <= 5000	4,525	2.0%	£ 10,980,839	0.0%
>5,000<=10,000	4,859	2.1%	£ 36,586,137	0.1%
>10,000<=25,000	16,723	7.3%	£ 294,481,032	1.2%
>25,000<=50,000	31,845	13.8%	£ 1,196,569,923	4.7%
>50,000<=75,000	35,183	15.3%	£ 2,192,945,392	8.6%
>75,000<=100,000	32,771	14.2%	£ 2,856,681,568	11.2%
>100,000<=150,000	49,556	21.5%	£ 6,074,465,830	23.7%
>150,000<=200,000	26,531	11.5%	£ 4,552,924,298	17.8%
>200,000<=250,000	12,529	5.5%	£ 2,773,869,949	10.8%
>250,000<=300,000	6,241	2.7%	£ 1,693,863,867	6.6%
>300,000<=350,000	3,439	1.5%	£ 1,105,659,122	4.3%
>350,000<=400,000	1,961	0.9%	£ 729,971,290	2.9%
>400,000<=450,000	1,259	0.6%	£ 531,737,822	2.1%
>450,000<=500,000	925	0.4%	£ 437,574,849	1.7%
>500,000<=600,000	889	0.4%	£ 478,438,043	1.9%
>600,000<=700,000	390	0.2%	£ 251,261,584	1.0%
>700,000<=800,000	228	0.1%	£ 169,417,888	0.7%
>800,000<=900,000	147	0.1%	£ 123,539,088	0.5%
>900,000<=1,000,000	81	0.0%	£ 76,173,629	0.3%
>1,000,000	8	0.0%	£ 8,012,311	0.0%
Total	230,090	100.0%	£ 25,595,154,461	100.0%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	8,609	3.7%	890,076,936	3.5
East Midlands	10.981	4.8%	1,021,732,036	4.0
London	15,295	6.7%	2,828,533,084	11.1
North	8,667	3.8%		2.6
North West	25,424	11.1%		8.4
Northern Ireland	14,982	6.5%		4.5
Outer Metro	23,861	10.4%		14.
South East	46,547	20.2%		24.
South West	18,951	8.2%		8.
Scotland	17,660	7.7%		5.
Wales	9,580	4.2%		3.
West Midlands	14.119	6.1%		5.3
Yorkshire	15,414	6.7%		5.1
Total	230.090	100.0%		100.
Total	200,000	100.070	20,000,101,101	100.
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	134.424	58.4%		70 or total arroant
Part-and-part	16.440		£ 2,200,811,764	8.
Interest-only	45,844	19.9%		25.
Offset	33,382		£ 4,615,369,079	18.0
Total	230.090	100.0%		100.
Seasoning <sup>(15)</sup>	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	13.400	5.8%		8.
>12<=24 months	27,665	12.0%		15.4
>24<=36 months	11,394	5.0%		5.
>36<=48 months	13.422	5.8%		6.0
>48<=60 months	18,337	8.0%		7.9
>60<=72 months	20,553	8.9%		8.
>72<=84 months	38,951	16.9%		20.
>84<=96 months	18.137	7.9%		8.
>96<=108 months	15,690	6.8%		6.
>108c=120 months	15,149	6.6%		4.
>120<=150 months	30,769	13.4%		7.
>150<=130 months	5,615	2.4%		
>180 months	1,008	0.4%		0.:
Total	230.090	100.0%		100.
Total	230,090	100.078	20,090,104,401	100.
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	75.885	33.0%		37.
SVR	101.064	43.9%		38.
Tracker	52,471	22.8%		23.
Discount SVR or Unknown	670	0.3%		0.
Total	230.090	100.0%		100.
Total	230,030	100.078	20,000,104,401	100.
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	229,554	99.8%		% or total amount
Buy-to-let	229,334	0.0%		0.
Second home	536	0.2% 1		0.
Total	230.090	100.0%	25.595.154.461	100.
I Utai	230,090	100.0%	20,090,104,401	100.
Income verification type	Number	9/ of total number	Amount (CRR)	9/ of total amount
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Income verification type Fully verified Fast-track	Number 138,421 91,669	% of total number 60.2% i 39.8% i	15,002,276,661	% of total amount 58. 41.



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	11,267	4.9%	£ 523,329,578	2.0%
>30<=60 months	16,409	7.1%	£ 1,054,015,887	4.1%
>60<=120 months	39,357	17.1%	£ 3,138,189,597	12.3%
>120<=180 months	53,229	23.1%	£ 5,645,917,644	22.1%
>180<=240 months	52,870	23.0%	£ 7,031,207,604	27.5%
>240<=300 months	30,806	13.4%	£ 4,548,674,947	17.8%
>300<=360 months	16,791	7.3%	£ 2,311,986,592	9.0%
>360 months	9,361	4.1%	£ 1,341,832,614	5.2%
Total	230,090	100.0%	£ 25,595,154,461	100.0%

Employment status <sup>(16)</sup>	Number	% of total number		Amount (GBP)	% of total amount
Employed	135,010	58.7%	£	15,430,806,612	60.3%
Self-employed	36,601	15.9%	£	5,431,357,401	21.2%
Unemployed	53	0.0%	£	2,422,287	0.0%
Retired	4,893	2.1%	£	307,238,628	1.2%
Guarantor	0	0.0%	£		0.0%
Other <sup>(17)</sup>	53,533	23.3%		4,423,329,534	17.3%
Total	230,090	100.0%	£	25,595,154,461	100.0%

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

Series	Series 1	Series 1 Tap 1	Series 1 Tap 2	Series 1 Tap 3	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 11	Series 11 Tap 1	Series 17
Issue date	8-Jun-05	26-Apr-10	23-Jun-10	17-Jun-11	12-Apr-06	7-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	5-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	EUR	EUR	EUR	EUR	EUR
Amount at issuance	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	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	1.174
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	8-Jun-15	8-Jun-15	8-Jun-15	8-Jun-15	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	5-Oct-17
Legal final maturity date	8-Jun-16	8-Jun-16	8-Jun-16	8-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	5-Oct-18
ISIN	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0546057570
Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 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	8-Jun-16	8-Jun-16	8-Jun-16	8-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	5-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		-	-				-	-	-	-	-

Series	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19	Series 20	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23
Issue date	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	7-Dec-10	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	28-Feb-11
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	NOK	EUR	EUR	EUR	EUR	EUR	GBP
Amount at issuance	500,000,000	320,000,000	100,000,000	125,000,000	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000
Amount outstanding	500,000,000	320,000,000	100,000,000	125,000,000	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000
FX swap rate (rate:£1)	1.200	1.252	1.160	1.160	9.563	1.183	1.196	1.121	1.198	1.252	na
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Hard	Hard	Soft	Hard	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	5-Oct-17	5-Oct-17	18-Nov-25	18-Nov-30	7-Dec-20	15-Jan-24	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	2-Mar-26
Legal final maturity date	5-Oct-18	5-Oct-18	18-Nov-25	18-Nov-30	7-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	2-Mar-27
ISIN	XS0546057570	XS0546057570	na	na	XS0563569325	na	XS0582479522	XS0582479522	XS0582479522	XS0582479522	XS0596191360
Stock exchange listing	London	London	na	na	London	na	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 5 Oct	Annually - 5 Oct	Annually - 18 Nov	Annually - 18 Nov	Annually - 7 Dec	Annually - 15 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 2 Mar
Coupon (rate if fixed, margin and reference rate if floating)	3.625%	3.625%	4.125%	4.250%	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%
Margin payable under extended maturity period (%)	1M Euribor +1.40%	1M Euribor +1.40%	na	na	1M Libor +1.3%	na	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M GBL Libor +1.58%
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	416,500,000	255,510,400	86,220,000	107,775,000	167,311,513	84,500,000	627,000,000	312,130,000	250,386,000	93,886,025	1,000,000,000
Swap notional maturity	5-Oct-18	5-Oct-18	18-Nov-25	18-Nov-30	7-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	2-Mar-27
LLP receive rate/margin	3.625%	3.625%	4.125%	4.250%	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%
LLP pay rate/margin	3M GBP Libor +2.15%	3M GBP Libor +1.7836%	3M GBP Libor +1.51%	3M GBP Libor +1.56%	3M GBP Libor +1.47%	3M GBP Libor +1.68750%	3M GBP Libor +1.985%	3M GBP Libor +1.6325%	3M GBP Libor +1.7906%	3M GBP Libor +1.8075%	3M GBP Libor +1.7175%
Collateral posting amount	-	-	-		-	-	-	-	-	-	-



Series	Series 24	Series 25	Series 27	Series 27 Tap 1	Series 28	Series 29	Series 30	Series 31	Series 32	Series 37	Series 38
Issue date	14-Apr-11	24-May-11	8-Sep-11	24-May-12	5-Dec-11	9-Dec-11	5-Jan-12	4-Jan-12	15-Feb-12	16-Feb-12	16-Feb-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	EUR	EUR	EUR	EUR	EUR	EUR	EUR	GBP	GBP
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	750,000,000
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	750,000,000
FX swap rate (rate:£1)	na	1.141	1.133	1.252	1.166	1.161	1.182	1.195	1.203	na	na
Maturity type (hard/soft-bullet/pass-through)	Soft	Hard	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Soft	Soft
Scheduled final maturity date	14-Apr-21	24-May-21	8-Sep-16	8-Sep-16	21-Dec-26	9-Dec-26	5-Jan-27	4-Jan-27	6-Feb-32	16-Feb-29	16-Feb-15
Legal final maturity date	14-Apr-22	24-May-21	8-Sep-17	8-Sep-17	21-Dec-26	9-Dec-26	5-Jan-27	4-Jan-27	6-Feb-32	16-Feb-30	16-Feb-16
ISIN	XS0616897616	na	XS0674635288	XS0674635288	na	na	na	na	na	XS0746621704	XS0746622009
Stock exchange listing	London	na	London	London	na	na	na	na	na	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly
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	16 Feb, May, Aug, Nov
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%	3M GBP Libor + 1.60%
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%	1M GBP Libor + 1.65%
Swap counterparty/ies	ANTS	ANTS	ANTS GRP	ANTS GRP	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	na
Swap notional denomination	GBP 1,250,000,000	GBP 87.680.000	882.500.000	249.687.500	GBP 45,436,900	GBP 86.100.000	GBP 25.380.000	GBP 25.095.000	GBP 73.172.000	GBP 750.000.000	GBP
Swap notional amount					45,436,900 21-Dec-26	9-Dec-26	25,380,000 5-Jan-27		73,172,000 6-Feb-32	750,000,000 16-Feb-30	na na
Swap notional maturity	14-Apr-22	24-May-21	8-Sep-17	8-Sep-17				4-Jan-27			1.00
LLP receive rate/margin	5.125%	4.636%	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	na
LLP pay rate/margin	3NI GBP LIDOF +1.469%	3M GBP Libor +1.435%	SWI GBP LIDOF +1.9925%	3M GBP Libor +1.6979%	3M GBP Libor +1.90%	3M GBP Libor +1.80%	3M GBP Libor +1.78%	3M GBP Libor +1.8125%	3M GBP Libor +2.00%	3M GBP Libor +2.4567%	na na
Collateral posting amount			•	-	•	•	•	•	•	•	na
Series	Series 41	Series 42	Series 43	Series 44	Series 45	Series 46	Series 47	Series 48	Series 49	Series 50	Series 51
Issue date	21-Mar-12	23-Mar-12	5-Apr-12	12-Apr-12	13-Apr-12	16-Apr-12	18-Apr-12	15-May-12	8-Jun-12	8-Jun-12	20-Jun-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	EUR	GBP	GBP	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000	108,000,000	50,000,000	45,000,000	35,000,000	40,000,000	76,000,000
Amount outstanding	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000	108,000,000	50,000,000	45,000,000	35,000,000	40,000,000	76,000,000
FX swap rate (rate:£1)	1.197	na	na	1.205	1.201	1.201	1.200	1.245	1.247	1.247	1.236
Maturity type (hard/soft-bullet/pass-through)	Hard	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Hard	Hard	Hard
Scheduled final maturity date	12-Mar-27	23-Mar-27	5-Apr-17	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	8-Jun-28	8-Jun-29	20-Jun-24
Legal final maturity date	12-Mar-27	23-Mar-28	5-Apr-18	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	8-Jun-28	8-Jun-29	20-Jun-24
ISIN	na	XS0761325009	XS0769914218	na	na	na	na	na	na	na	na
Stock exchange listing	na	London	London	na	na	na	na	na	na	na	na
Coupon payment frequency	Annual	Quarterly	Quarterly	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 12 Mar	23 Mar, Jun, Sep, Dec	05 Apr, Jul, Oct, Jan	Annually - 12 Apr	Annually - 13 Apr	Annually - 16 Apr	Annually - 18 Apr	Annually - 15 May	Annually - 8 Jun	Annually - 8 Jun	Annually - 20 Jun
Coupon (rate if fixed, margin and reference rate if floating)	4.000%		3M GBP Libor + 1.70%	3.290%	3.420%	3.750%	3.750%	3.500%	3.340%	3.363%	2.950%
Margin payable under extended maturity period (%)					na	na	na	na	na	na	na
	na	1M GBP Libor + 2.00%		na							
Swap counterparty/ies	ANTS	na	na	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	ANTS GBP	na GBP	na GBP	ANTS GBP	ANTS GBP	ANTS GBP	GBP	GBP	GBP	GBP	GBP
Swap notional denomination Swap notional amount	ANTS GBP 39,254,400	na GBP na	na GBP na	ANTS GBP 105,397,300	ANTS GBP 62,437,500	ANTS GBP 89,910,000	GBP 41,670,000	GBP 36,148,500	GBP 28,070,000	GBP 32,080,000	GBP 61,476,400
Swap notional denomination Swap notional amount Swap notional maturity	ANTS GBP 39,254,400 12-Mar-27	na GBP na na	na GBP na na	ANTS GBP 105,397,300 12-Apr-22	ANTS GBP 62,437,500 13-Apr-23	ANTS GBP 89,910,000 16-Apr-30	GBP 41,670,000 18-Apr-28	GBP 36,148,500 15-May-27	GBP 28,070,000 8-Jun-28	GBP 32,080,000 8-Jun-29	GBP 61,476,400 20-Jun-24
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin	ANTS GBP 39,254,400 12-Mar-27 4.000%	na GBP na na na	na GBP na na na	ANTS GBP 105,397,300 12-Apr-22 3.290%	ANTS GBP 62,437,500 13-Apr-23 3.420%	ANTS GBP 89,910,000 16-Apr-30 3.750%	GBP 41,670,000 18-Apr-28 3.750%	GBP 36,148,500 15-May-27 3.500%	GBP 28,070,000 8-Jun-28 3.340%	GBP 32,080,000 8-Jun-29 3.363%	GBP 61,476,400 20-Jun-24 2.950%
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin	ANTS GBP 39,254,400 12-Mar-27	na GBP na na na	na GBP na na na	ANTS GBP 105,397,300 12-Apr-22	ANTS GBP 62,437,500 13-Apr-23	ANTS GBP 89,910,000 16-Apr-30	GBP 41,670,000 18-Apr-28	GBP 36,148,500 15-May-27	GBP 28,070,000 8-Jun-28	GBP 32,080,000 8-Jun-29	GBP 61,476,400 20-Jun-24
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin	ANTS GBP 39,254,400 12-Mar-27 4.000%	na GBP na na na	na GBP na na na	ANTS GBP 105,397,300 12-Apr-22 3.290%	ANTS GBP 62,437,500 13-Apr-23 3.420%	ANTS GBP 89,910,000 16-Apr-30 3.750%	GBP 41,670,000 18-Apr-28 3.750%	GBP 36,148,500 15-May-27 3.500%	GBP 28,070,000 8-Jun-28 3.340%	GBP 32,080,000 8-Jun-29 3.363%	GBP 61,476,400 20-Jun-24 2.950%
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount	ANTS GBP 39,254,400 12-Mar-27 4.000% 3M GBP Libor +1.745%	na GBP na na na na	na GBP na na na na	ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44%	ANTS GBP 62,437,500 13-Apr-23 3,420% 3M GBP Libor +1,45%	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38%	GBP 41,670,000 18-Apr-28 3.750% 3M GBP Libor +1.35%	GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48%	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55%	GBP 32,080,000 8-Jun-29 3.363% 3M GBP Libor +1.55%	GBP 61,476,400 20-Jun-24 2.950% 3M GBP Libor +1.49%
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series	ANTS GBP 39,254,400 12-Mar-27 4,000% 3M GBP Libor +1.745% Series 52	na GBP na na na na na na Series 53	na GBP na na na na	ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44% Series 55	ANTS GBP 62,437,500 13-Apr-23 3,420% 3M GBP Libor +1,45% Series 56	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Libor +1.38%	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1.35% - Series 58	GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48% - Series 58 Tap 1	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55% -	GBP 32,080,000 8-Jun-29 3,363% 3M GBP Libor +1.55%	GBP 61,476,400 20-Jun-24 2.950% 3M GBP Libor +1.49% - Series 60
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Issue date	ANTS GBP 39,254,400 12-Mar-27 4,000% 3M GBP Libor +1,745% Series 52 26-Jun-13	na GBP na na na na na 19 19-Jul-13	na GBP na na na na na Series 54 21-Aug-13	ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13	ANTS GBP 62,437,500 13-Apr-23 3,420% 3M GBP Libor +1.45%  Series 56 26-Nov-13	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38% Series 57 2-Dec-13	GBP 41,670,000 18-Apr-28 3.750% 3M GBP Libor +1.35% - - Series 58 20-Jan-14	GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48% 	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55% - Seri 18-S	GBP 32,080,000 8-Jun-29 3.363% 3M GBP Libor +1.55% -	GBP 61,476,400 20-Jun-24 2.950% 3M GBP Libor +1.49% - - Series 60 18-Sep-14
Swap notional denomination 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)	ANTS GBP 39,254,400 12-Mar-27 4.000% 3M GBP Lbor +1.745% - Series 52 26-Jun-13 Aaa / AAA / AAA / AAA	na GBP na na na na na 19-Jul-13 Aaa / AAA / AAA / -	na GBP na na na na na 21-Aug-13 Aaa /AAA / AAA / -	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Libor +1.44%  Series 55 27-Aug-13 Aaa / AAA/ AAA/ -	ANTS GBP 62,437,500 13-Apr-23 3,420% 3M GBP Libor +1.45% - Series 56 26-Nov-13 Aaa / AAA / AAA / -	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38% - Series 57 2-Dec-13 Aaa / AAA / AAA /	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1,35%  Series 58 20-Jan-14 Aaa / AAA / AAA / -	GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / -	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55%  Seri 18-S Aaa / Aba	GBP 32,080,000 8-Jun-29 3.363% 3M GBP Libor +1.55% ss 59 ep-14 4/ AAA/ -	GBP 61,476,400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / -
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)	ANTS GBP 39,254,400 12-Mar-27 4,000% 3M GBP Libor +1.745%  Series 52 26-Jun-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na GBP na na na na na na 18-Jul-13 Aaa / AAA / -AAA / - Aaa / AAA / AAA / -	na GBP na na na na na na 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	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 / -	ANTS GBP 62.437,500 13-Apr-23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / -	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38%  Series 57 2-Dec-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	GBP 41,670,000 18-Apr-28 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / -	GBP 36,148,500 15*May-27 3.500% 3M GBP Libor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA /	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55%  Seri 18-S Aaa / AAu Aaa / AAu	GBP 32,080,000 8-Jun-29 3.363% 3M GBP Libor +1.55% es 59 ep-14 / AAA / -	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 / -
Swap notional denomination Swap notional amount 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) Denomination	ANTS GBP 39.254.400 12-Mar-27 4.000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aaa / AAA / AAA / AAA / AAA / ABA /	na GBP na na na na na na Series 53 19-Jul-13 Aaa / AAA / AAA /- Aaa/ AAA / AAA /-	na GBP na na na na na na AB Series 54 21-Aug-13 ABA/AMA/-AAA/- ABA/AMA/AAA/- BUR	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Libor +1.44%  Series 55 27-Aug-13 Aaı / AAA / AAA / Aaa / AAA / AAA / EUR	ANTS GBP 62.437.500 13-Apr-23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 Asa / AAA / AAA / Asa / AAA / AAA / EUR	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Libor +1.38%  Series 57 2-Dec-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	GBP 41,670,000 18-Apr-28 3.750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP	GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa/ AAA / AAA / - GBP	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55% Serie 18-S Aaa / AAA Aaa / AAA	GBP 32,080,000 8-Jun-29 3.363% 3M GBP Libor +1.55%  98 59 40-14 4 / AAA / - JR	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
Swap notional denomination Swap notional amount Swap notional maturity LLP receive ratefurargin LLP pay ratefmargin Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	ANTS GBP 39,254,400 12-Mar-27 4,000% 3M GBP Libor +1,745%  Series 52 26-Jun-13 Aaa / AAA / AAA / - Aaa / ABA / ABA / ABA / GBP 200,000,000	na GBP na	na GBP na na na na na na na Asa/AAA/AAA/- EUR S0,000,000	ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / - EUR 50,000,000	ANTS GBP 62.437,500 13-Apr-23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 Aaa / AAA / AAA / EUR 1,000,000,000	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38%  Series 57 2-Dec-13 Asa/ AAA/ -AAA/ - EUR 80,000,000	GBP 41,670,000 18-Apr-28 3.750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000	GBP 36.148.500 15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250.000,000	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55%  Seri 18-5- Aaa / AA Aaa / AA EE	GBP 32,08,000 8-Jun-29 3.363% 3M GBP Libor +1.55% es 59 ep-14 \/ AAA/ - \/ AAA/ - JR	GBP 61.476.400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / EUR 500,000,000
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) Denomination Amount at issuance Amount outstanding	ANTS GBP 39.254,400 12-Mar-27 4,000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aaa / AAA / AAA / AAA / AAA / AAB / ABA /	na GBP na	na GBP na	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / EUR 50,000,000 50,000,000	ANTS GBP 62.437,500 13-Apr.23 3.420% 3M GBP Libor +1.45%  Series 56 28-Nov-13 ABA / AAA / EUR 1.000,000,000 1.000,0000,000	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Lbor +1.38%  Series 57 2-Dec-13 Ana / AAA / AAA / - Aaa / AAA / AAA / - EUR 80,000,000 80,000,000	GBP 41.670,000 18-Apr-28 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Aaa /	GBP 36,148,500 15-May-27 3.500% 3M GBP Libr +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55%  Seri 18-S Aaa / AA Aaa / AA  Aaa / AA  1,000, 1,000, 1,000,	GBP 32,080,000 8-Jun-29 3.363% 3M GBP Libor +1.55% es-59 ep-14 V/AAA/- /R R 000,000	GBP 61,476,400 20_Jun-24 2_950% 3M GBP Libor +1,49%  Series 60 18-Sep-14 Aaa / AAA / AAA / ABa / AAA / AAA / 500,000,000 500,000,000
Swap notional denomination Swap notional amount Swap notional maturity LLP receive ratefwargin LLP pay ratefmargin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at its suance Amount outstanding FX swap rate (rates £1)	ANTS GBP 39,254,400 12-Mar-27 4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / ABP C00,000,000 200,000,000 1,000	na GBP na	na GBP na na na na na na na Aar/AA/AA/AA/AA/AA/AA/AA/AA/AA/AA/AA/AA/AA	ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44%	ANTS GBP 62.437,500 13-Apr-23 3.420% 3M GBP Libor +1.45%	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38%  Series 57 2-Dec-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 1.198	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Asa / AAA / AAA / - Aa/ AAA / AAA / - GBP 750,000,000 750,000,000 na	GBP 36.148.500 15-Msy-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Asa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na	GBP 28,070,000 B-Jun-28 3,340% 3M GBP Lbor +1.55% Seri 18-S Aaa / AAJ Aaa / AAJ E 1,000,1	GBP 32.080.000 8-Jun-29 3.363% 3M GBP Libor +1.55% es 59 ep-14 4 / AAA / - 4 / AAA / - J / AAAA / - J / AAA / - J	GBP 61.476.400 20.1un-24 2.950% 3M GBP Lbor +1.49% 
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) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (frant/soft-bullet/pass-through)	ANTS GBP 30.254,400 12-Mar-27 4,000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aaa / AAA / AAA / - AAAA / - AAA / - AAAA / - AAA / - AA	na GBP na	na GBP na	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1.168 Soft	ANTS GBP 62.437.500 13-Apr.23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 Ana /	ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38%  Series 57 2-Dec-13 Ana / AAA / -AAA / - Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 1.198 Soft	GBP 41.670,000 18-Apr-28 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft	GBP 36,148,500 15-May-27 3.500% 3M GBP Libr +1.48% Series 58 Tap 1 28-Oct.14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55% Serint 18-S Ass /AAA El 1,0000 1,0000	GBP 32,080,000 8-Jun-29 3,363% 3M GBP Libor +1.55%  ss 59 ep-14 A / AAA / - A/ AAA / - R 100,000 000,000 257	GBP 61.476.400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500,000,000 1.257 Soft
Swap notional denomination Swap notional amount Swap notional maturity LLP receive ratefwargin LLP pay ratefmargin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at it suance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled find maturity date	ANTS GBP 39,254,400 12-Mar-27 4,000% 3M GBP Libor +1,745% - Series 52 26-Jun-13 Aaa / AAA / AAA / - AAB / AAA / AAA / - ABB / ABB / - 200,000,000 200,000,000 1,000 Soft 26-Jun-18	na GBP na	na GBP na na na na na na na na Series 54 21-Aug-13 AAA / AAA / ABA AAA / AAA / ABA AAA / AAAA / AAA / AAAA / AAA / AAAA / AAAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA /- EUR 50,000,000 50,000,000 1.168 Soft 27-Aug-25	ANTS GBP 62.437,500 13-Apr-23 3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 ABA / AAA / AAA / - EUR 1,000,000,000 1,191 Soft Soft	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Liber +1,38%  Series 57 2-Dec-13 Asa / AA / AAA / - EUR 80,000,000 80,000,000 1,198 Soft 20-Jun-18	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1,35%  Series 58 20-Jan-14 Asa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17	GBP 36,148,500 15-Msy-27 3,500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Asa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 50ft 20-Jan-17	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Lbor +1.55% Seri 18-S Aaa; /AAA E1,000,1 1,000,1 1,1 S 8-18-S 18-S 18-S 18-S 18-S	GBP 32.00.000 8-Jun-29 3.363% 3M GBP Libor +1.55%  ss 59 sp-14 / /AAA/ - / /AAA/ - JR 000,000 000,000 000,000 527 oft	GBP 61.476.400 20.4m-24 2.950% 3M GBP Lbor +1.49%  Series 60 16-Sep-14 Aaa7 /AAA / AAA / - EUR 500,000,000 500,000,000 11.257 Soft 18-Sep-24
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) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (frant/soft-bullet/pass-through)	ANTS GBP 39.254,400 12-Mar-27 4,000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aaa / AAA / AAA / - AAAA / - AAA / - AAAA / - AAA / - AAAA / - AAAAA	na GBP na	na GBP na	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1.168 Soft	ANTS GBP 62.437.500 13-Apr.23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 Ana /	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Libor +1,38%  Series 57 2-Dec-13 Ana / AAA / -AAA / - Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 1,198 Soft 20-Jun-18	GBP 41.670,000 18-Apr-28 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-17	GBP 36,148,500 15-May-27 3.500% 3M GBP Libr +1.48% Series 58 Tap 1 28-Oct.14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55%  Seri 18-S Aaa / AAA 1,000,0 1,000,0 1,5 S 18-S 18-S 18-S 18-S 18-S 18-S 18-S 18	GBP 32,080,000 8-Jun-29 3,363% 3M GBP Libor +1.55%  ss 59 ep-14 A / AAA / - A/ AAA / - R 100,000 000,000 257	GBP 61.476.400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500,000,000 1.257 Soft
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rateframargin LLP pay rateframargin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at it surance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/scft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	ANTS GBP 39,254,400 12-Mar-27 4,000% 3M GBP Lbor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - CBP 200,000,000 200,000,000 1,000 Soft 26-Jun-18 26-Jun-19 XS0947575840	na GBP na	na GBP na na na na na na na Series 54 21-Aug-13 AAA / AAA / - Aaa / AAA / AAA / - Aab / AAA / AAA / - Sooo00000 1.160 Soft 21-Aug-25 21-Aug-25 3X5096257768	ANTS GBP 105,397,300 12-Apr-22 3.290% 3M GBP Libor +1.44%  Series 55 27-Aug-13 Aan / AAA / AAA / EUR 50,000,000 1.168 Soft 27-Aug-25 27-Aug-26 X5063398796	ANTS GBP 62.437.500 13-Apr-23 34.20% 3M GBP Libor +1.45%  Series 56 26-Nov-13 Asa / AAA /	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Libor +1,38%  Series 57 2-Dec-13 Aaa / AA / AAA / - EUR 80,000,000 80,000,000 1,198 Soft 20-Jun-18 20-Jun-19 X0099345811	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1,35%  Series 58 20-Jan-14 Asa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-17	GBP 36,148,500 15-May-27 3,500% 3M GBP Lbor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Libor +1.55%  Seri 18-S Asa <sub>1</sub> AAA  Asa <sub>2</sub> / AAA  [1,000,0] 1,000,0 1,000,0 1,50	GBP 32,080,000 8-Jun-29 3,363% 3MGBP Libor +1.55%  as 59 ep-14 A (AAA /- A (AAA /- J (	GBP 61,476,400 20-Jun-24 2,955% 3M GBP Lbor +1.49%  Series 60 18-Sep-14 Asa <sub>1</sub> /AAA /AAA /- Aaa <sub>2</sub> /AAA /AAA /- EUR 500,000,000 500,000,000 500,000,000 1,257 Soft 18-Sep-24 18-Sep-25 XS111159688
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay 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) 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 Lislin Stock exchange listing	ANTS GBP 39.254,400 12-Mar-27 4,000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aaa / AAA / AAA / - AAAA / - AAA / - AAAA / - AAA / - AAAA / - AAAAA	na GBP na	na GBP na	ANTS GBP 106.397.300 12-Apr-22 3.290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aan / AAA / -AAA / - EUR 50,000,000 1.168 Soft 27-Aug-25 27-Aug-26	ANTS GBP 62.437.500 13-Apr.23 3.420% 3M GBP Lbor +1.45%  Series 56 2E-Nov-13 Asa / AAA / AAA / - Aaa / AAA / AAA / - LUR 1.000,000,000 1.191 Soft 26-Nov-20 26-Nov-20	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Libor +1,38%  Series 57 2-Dec-13 Ana / AAA / -AAA / - Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 1,198 Soft 20-Jun-18	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-18 XS1017554150	GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-17	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Lbor +1.55%  Seri 18-S Asa / AAA Asa / AAA  1.000,0 1.000,0 1.5 S 18-S 18-S 18-S 18-S 18-S 18-S 18-S 18	GBP 32.00.000 8-Jun-29 3.363% 3M GBP Libor +1.55%  88 59 89-14 1/ AAA/- 1/ AAA/- 1/ AAA/- 1/ AAA/- 1/ CAAA/- 1/ CAAAA/- 1/ CAAAAA/- 1/ CAAAA/- 1/ CAAAAA/- 1/ CAAAAA/- 1/ CAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	GBP 61.476.400 20-Jun-24 2.950% 3M GBP Libor +1.49%  Series 60 18-Sep-14 Asa / AAA / AAA / AAa / AAA / AAA / AAA
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rateframargin LLP pay rateframargin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at it surance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/scft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	ANTS GBP 30.254.400 12-Mar-27 4.000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aaa / AAAA / AAA AAA AAAA AAAA	na GBP na na na na na na 19-Jul-13 Asa / AAA / AAA / - EUR 100,000,000 1.158 Hard 18-Jul-25 18-Jul-25 na	na GBP na	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aaa / AAA / -AAA / - Aaa / AAA / -AAA / - EUR 50,000,000 1.168 Soft 27-Aug-26 27-Aug-26 X50963398796 London	ANTS GBP 62.437.500 13-Apr.23 3.420% 3M GBP Lbor +1.45%  Series 56 26-Nov-13 Asa / AAA / AAA / - Aaa / AAA / AAA / - Line (1.000.000.000 1.191 Soft 26-Nov-20 26-Nov-21 XS0997328066 London	ANTS GBP 89.910.000 16-Apr-30 3.75076 3M GBP Libor +1.38%	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1,35%  Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 Soft 20-Jan-17 20-Jan-17 20-Jan-18 XS1017654150 London	GBP 36.148.500 15-May-27 3.500% 3M GBP Libor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250.000,000 250.000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London	GBP 28,070,000 8-Jun-28 3.340% 3.340% 3M GBP Libor +1.55% Is-S Asa <sub>1</sub> AAA Asa <sub>2</sub> / AAA  E1,000,0 1,000,0 1,000 11. S 18-S 18-S 18-S 3.18-S XS1111 Lion An	GBP 32,080,000 8-Jun-29 3,363% 3M GBP Libor +1.55%  as 59 sp-14 A (AAA /- A (AAA /- A) (AAA /- DR 000,000 000,	GBP 61.476.400 20.Jun-24 2.950% 3M GBP Lbor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500.000.000 500.000.000 1.257 1.257 Soft 18-Sep-24 18-Sep-24 18-Sep-25 XS1111559685 London
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Swap notional denomination Swap notional amount Swap notional maturity LLP receive ratefwargin LLP pay ratefmargin Collateral posting amount Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment date (Coupon fixed fixed, margin and reference rate if floating)	ANTS GBP 39,254,400 12-Mar-27 4,000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aa / AAA / AAA / -AA GBP 200,000,000 200,000,000 200,000,000 5oft 26-Jun-18 26-Jun-19 XS0947575840 London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.5% 1M GBP Libor + 0.6%	na GBP na	na GBP na na na na na na na series 54 21-Aug-13 Aaa / AAA / AAA / - EUR 50,000,000 11,60 50,000,000 11,60 21-Aug-25 21-Aug-25 21-Aug-25 X50862577168 London Annual Annually - 21 August 2 2 August 2 2 August Annual Annually - 21 August 2 2 500%	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Libor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / EUR 50,000,000 1.168 Soft 27-Aug-25 27-Aug-25 27-Aug-25 27-Aug-26 London Annual Annual Annual Annual 4.200%	ANTS GBP 62.437.500 13-Apr-23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 AB / AAA / AAAA / AAAA / AAA / AAA / AAAA / AAAA / AAAA / AAAA / AAAA / AAAA A	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Libor +1,38%  Series 57 2-Dec-13 Aa / AA / AA / AA / Aaa / AA / AA / AA	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Aaa / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 20-Jan-17 20-Jan-17 20-Jan-18 XS1017564150 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.35% 1M GBP Libor +0.35% 1M GBP Libor +0.35%	GBP 36,148,500 15-May-27 3,500% 3M GBP Libor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-17 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.35% 1M GBP Libor +0.35%	GBP 28,070,000 8-Jun-28 3.340% 3M GBP Lbor +1.55%  Seri 18-S Asa <sub>7</sub> AvA Asa <sub>7</sub> AvA E1,000,0 1,000,0 1,000 1,	GBP 32.00.000 8-Jun-29 3.363% 3M GBP Libor +1.55%  as 59 ap-14 4 (7AAA /- 4 (7AAA /- 4 (7AAA /- 57 (7AAA /- 67 (7A	GBP 61,476,400 20-Jun-24 2,950% 3M GBP Lbor +1.49% 3M GBP Lbor +1.49% 18-Sep-14 Asaa / AAA / AAA / AABaa / AAA / AABaa / AAA / AAA / BUR 500,000,000 500,000,000 1,257 Soft 18-Sep-24 18-S
Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin LLP pay 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) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	ANTS GBP 39.254.400 12-Mar-27 4.000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 ABA / AAA AAAA	na GBP na	na GBP na	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aaa / AAA / -AAA / - Aaa / AAA / -AAA / - EUR 50,000,000 1.168 Soft 27-Aug-26 27-Aug-26 X50963398796 London Annual Anually - 27 August 1.5200% na	ANTS GBP 62.437.500 13-Apr-23 3.420% 3M GBP Lbor +1.45%  Series 56 26-Nov-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - LOR 1.000.000.000 1.191 Soft 26-Nov-20 26-Nov-21 XS0997328066 London Annual Annualy 26 November 1.625%	ANTS GBP 89.910,000 16-Apr.30 3.750% 3M GBP Libor +1.38%  Series 57 2-Dec-13 Ana / AnA / AnA / - Ana / AnA / AnA / - EUR 80.000,000 1.198 Soft 20-Jun-19 X50999345811 London Quarterly 2D Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2%	GBP 41,670,000 18-Apr-28 3.750% 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Aaa / AAA / AAA / - AaB / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-18 XS1017654150 London Quarterly 20 Apr. Jul, Oct, Jan 3M GBP Libor + 0.30%	GBP 36.148.500 15-May-27 3.500% 3M GBP Libor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr. Jul, Oct, Jan 3M GBP Libor +0.30%	GBP 28,070,000 8-Jun-28 3.340% 3.340% 3.840% 3.840% 3.940%	GBP 32.08.000 8-Jun-29 3.363% 3M GBP Libor +1.55%  es 59 ep-14 4 / AAA / - 4 / AAA / - 2 / A / AAA / - 3 / AAA / - 4 / AAA / - 3 / AAA / -	GBP 61,476,400 20-Jun-24 2,950% 3M GBP Lbor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / EUR 500,000,000 500,000,000 500,000,000 11,257 Soft Soft 18-Sep-24 18-Sep-25 XS1111559885 London Annually -18-Seprember 1,250% MEURIBOR + 0.149%
Swap notional denomination Swap notional amount Swap notional maturity LLP receive ratefurargin LLP pay ratefmargin LLP pay ratefmargin Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment feeupency Coupon payment frequency Coupon payment feeupency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Swap counterpartylies Swap notional denomination	ANTS GBP 39.254.400 12-Mar-27 4.000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Asa / AAA / AAA / - Aaa / AAA / AAA / - GBP 200.000,000 200.000,000 200.000,000 5oft 26-Jun-18 26-Jun-19 XS0947575840 London Quarterly Quarterly 3M GBP Lbor + 0.3% 1M GBP Lbor + 0.5% ANTS GBP	na GBP na	na GBP na na na na na na na series 54 21-Aug-13 Aaa / AAA / AAA / - EUR 50,000,000 11,60 50,000,000 11,60 21-Aug-25 21-Aug-25 21-Aug-25 X50862577168 London Annual Annualy - 21 August 2 50,000 na Annual Annual Annual Annus	ANTS GBP 105.397.300 12-Apr-22 3 290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 1.168 Sort 27-Aug-26 27-Aug-26 X50963396796 London Annual Anually - 27 August 1.5200% na ANTS GBP	ANTS GBP 62.437.500 13-Apr-23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 AB / AAA / AAA / ABA / AAA / A	ANTS GBP 89.910,000 16-Apr-30 3.750% 3M GBP Lbor +1.38%  Series 57 2-Dec-13 Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 80,000,000 1.198 Soft 20-Jun-19 X50999345811 London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% MEURIBOR + 0.2% MEURIBOR + 0.2% ANTS GBP	GBP 41,670,000 18-Apr-28 3.750% 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Asa / AAA / AAA / - ABP / AB	GBP 36.148.500 15-Msy-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Asa / AAA / AAA / - ABB / - Series 58 Tap 1 25.000,000 250,000,000 as Soft 20-Jan-18 X51125837174 London Quarterly 20 Apr. Jul, Oct, Jan 3M GBP Libor +0.30% 1M GBP Libor +0.30% 1M GBP Libor +0.30% 1M GBP Core GBP	GBP 28,070,000 8-Jun-28 3,340% 3M GBP Lbor +1,55%  Serie 18-S Assa / Ava Assa / Ava E1,000, 1	GBP 32.08.000 8-Jun-29 3.3.63% 3M GBP Libor +1.55%  es 59 ep-14 4 / AAA / - 4 / AAA / - 2 / AAA / - 3	GBP 61.476.400 20-Jun-24 2.950% 3M GBP Lbor +1.49%  Series 60 18-Sep-14 Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 500,000,000 12.577 Soft 18-Sep-25 XS11155985 London Annually -18 September 1,250% 1M EURIBOR + 0.14% NAB GBP
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) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount at Issuance Amount outstanding FX swap rate (rate.£t) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Using Stock exchange listing Coupon payment frequency Coupon payment fited, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination	ANTS GBP 39.254.400 12-Mat-27 4.000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Aa / AAA / AAAA / AAAA / AAAA / AAAA / AAAA / AAAA AAAA / AAAA AAAA AAAAA AAAA	na GBP na	na n	ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Libor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / EUR 50,000,000 50,000,000 1.168 Soft 27-Aug-25 27-Aug-26 XS0863398796 London Annual Annual 1.5200% na ANTS GBP GBP	ANTS GBP 62.437.500 13-Apr-23 3.420% 3M GBP Lbor +1.45%  Series 56 26-Nov-13 Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 1.000.000.000 1.191 Soft 26-Nov-21 X50997328066 London Annual Annualy 26 November 1.625% na ANTS GBP	ANTS GBP 88,910,000 16-Apr-30 3,750% 3M GBP Libor +1,38%  Series 57 2-Dec-13 AAI /AAA / -AAI / ABI / AAA / AAA / - EUR 80,000,000 80,000,000 11,198 Soft 20-Jun-18 20-Jun-18 20-Jun-19 XS0999345611 London Quarten Undor House	GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 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 /	GBP 36,148,500 15-May-27 3,500% 3M GBP Libor +1.48%  Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aag / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-17 20-Jan-18 XS1128587174 London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.30% 1M GBP Libor +0.35% na na na	GBP 28,070,000 8-Jun-28 3,340% 3M GBP Lbor +1,55%  Seri 18-S Asaa / AAA Asaa / AAA EI / 1,000,0 1,100,	GBP 32.00.000 B-Jun-29 3.363% 3M GBP Libor +1.55%  88 59 89-14 4 / /AAA /- / / AAA /- /	GBP 61,476,400 20-Jun-24 2,950% 3M GBP Libor +1.49%  Series 60 16-Sep-14 Aaa; / AAA / AAA / - EUR 500,000,000 500,000,000 1,257 Soft 18-Sep-24 18-Sep-25 XS111595985 London Annual Annual Annual Annual L257 MF LONGON L
Swap notional denomination Swap notional amount Swap notional maturity LLP receive ratefemargin LLP pay ratefmargin LLP pay ratefmargin Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency 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 Swap notional amount	ANTS GBP 39.254.400 12-Mar-27 4.000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Asa / AAA / AAA / - Aaa / AAA / AAA / - GBP 200.000,000 200.000,000 200.000,000 5oft 26-Jun-18 26-Jun-19 XS0947575840 London Quarterly Quarterly 3M GBP Lbor + 0.3% 1M GBP Lbor + 0.5% ANTS GBP	na GBP na	na GBP na na na na na na series 54 21-Aug-13 Aaa / AAA / AAA / - EUR 50,000,000 1.160 50,000,000 1.160 21-Aug-25 21-Aug-25 X50962577168 London Annual Annualy - 21 August Annual Annualy - 21 August GBP 43,085,000 21-Aug-25 2.5000%	ANTS GBP 105.397.300 12-Apr.22 3.290% 3M GBP Libor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / EUR 50,000,000 1.168 Soft 27-Aug-25 27-Aug-26 X096.3398796 London Annual Annualy + 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.4295,000 27-Aug-25 1.5200%	ANTS GBP 62.437,500 13-Apr-23 3.420% 3M GBP Libor +1.45%  Series 56 26-Nov-13 AB / AAA / AAA / EUR 1,000,000,000 1,101 Soft 26-Nov-20 26-Nov-21 XS0997328066 London Annual	ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Libor +1,38%  Series 57 2-Dec-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 80,000,000 80,000,000 11,198 Soft 20-Jun-18 Z0-Jun-18 Z0-Jun-19 XS0999345811 London Quarten Quarten GBP ME QRIBOR + 0,2% ANTS GBP 66,760,000 20-Jun-18	GBP 41,670,000 18-Apr-28 3.750% 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Asa / AAA / AAA / - ABP / AB	GBP 36.148.500 15-Msy-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Asa / AAA / AAA / - ABB / - Series 58 Tap 1 25.000,000 250,000,000 as Soft 20-Jan-18 X51125837174 London Quarterly 20 Apr. Jul, Oct, Jan 3M GBP Libor +0.30% 1M GBP Libor +0.30% 1M GBP Libor +0.30% 1M GBP Core GBP	GBP 28,070,000 8-Jun-28 3,340% 3 3,40% 3 M GBP Lbor +1,55% 16-S 16-S Asia / AAA Asia / AAA El 1,000,0 1,000,0 1,100,0	GBP 32.00.000 8-Jun-29 3.363% 3M GBP Libor +1.55%  88 59 89-14 4 / AAA /- // AAA /- // AAA /- // AAA /- // ABA /- // BB 00.000 000 000 000 000 000 000 000 00	GBP 61,476,400 20-Jun-24 2,950% 3M GBP Libor +1,49% Series 60 16-Sep-14 Aaa/ AAA / AAA / AAA Aaa/ AAA / AAA / AAA EUR 500,000,000 500,000,000 12,557 Soft 18-Sep-24 18-Sep-25 London Annual Annual Annual Annual Annual GBP 39,7772,474 18-Sep-24 18-Sep-24
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) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount at Issuance Amount outstanding FX swap rate (rate.£t) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Using Stock exchange listing Coupon payment frequency Coupon payment fited, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination	ANTS GBP 39.254.400 12-Mar-27 4.000% 3M GBP Lbor +1.745%  Series 52 26-Jun-13 Ana / AAA /	na GBP na	na GBP na	ANTS GBP 105.397.300 12-Apr-22 3 290% 3M GBP Lbor +1.44%  Series 55 27-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50.000.000 1.168 Soft 27-Aug-25 27-Aug-26 X50963398796 London Annual Anually - 27 August 1.5200% na ANTS GBP 42,795.000 27-Aug-25 42,795.000 27-Aug-25	ANTS GBP 62.437.500 13-Apr-23 3.420% 3M GBP Lbor +1.45%  Series 56 26-Nov-13 Asi / AnA / -AAA / -AAAA / -AAA	ANTS GBP 89.910,000 16-Apr-30 3.750% 3M GBP Libor +1.38%  Series 57 2-Dec-13 Asa / AAA / AAA / - Asa / AAA / AAA / - BUR 80,000,000 1.198 Soft 20-Jun-18 20-Jun-19 X50999345811 London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% MEURIBOR + 0.2% MEURIBOR + 0.2% ANTS GBP 66,760,000	GBP 41,670,000 18-Apr-28 3.750% 3.750% 3M GBP Libor +1.35%  Series 58 20-Jan-14 Asa / AAA / AAA / - Aag / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 20-Jan-18 X51017654150 London London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor +0.30% 1M GBP Libor +0.30%	GBP 36.148.500 15-Msy-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft 20-Jan-18 X31128587174 London Cuarterly 20 Apr. Jul, Oct., Jan 3M GBP Libor +0.30% 1M GBP Libor +0.30%	GBP 28,070,000 8-Jun.28 3.340% 3.340% 3.40	GBP 32.08.000 8-Jun-29 3.363% 3M GBP Libor +1.55%  88 59 ep-14 4 / AAA / - 4 / AAA / - 4 / AAA / - 1 /	GBP 61,476,400 20-Jun-24 2,950% 3M GBP Libor +1,49% Series 60 16-Sep-14 Aaa/ AAA / AAA / AAA Aaa/ AAA / AAA / AAA EUR 500,000,000 500,000,000 12,557 Soft 18-Sep-24 18-Sep-25 London Annual Annual Annual Annual Annual GBP 39,7772,474 18-Sep-24 18-Sep-24



### 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&amp;P)</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.</td></a<></a-1+>	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	ST: <a-1 cf1<br="" cp-1="">LT: -/ - / cA</a-1>	No	Termination of the Bank Account Agreement, unless the Account Bank does not, within 30 London Business Days, close the LLP Accounts and open 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 SAP rigger on the bank accounts of Ar-1 if the amounts on deposit in the GIC Account exceed 20% of the sterling 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+ -="" <bbb+<="" td=""><td>No</td><td>All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.</td></bbb+></a-2>	No	All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.
Pre-Maturity Liquidity Test failure (applies to Hard Bullet Covered Bonds only and triggered only if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months)	Pre-Maturity Test will be breached if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: -(A-1/ <p-1 <f1+<br="">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 ofter to sell Loans in the Portfolia, such that the amount credited to the Pre-Maturity judgify 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></p-1>	No	A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall ofter to sell Loans in the Portfolia, such that the amount credited to the Pre-Maturity judgify 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	Supplemental Liquidity Event occurs if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p-1="">LT: - / <a2 -<="" td=""><td>No</td><td>The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.</td></a2></a-1>	No	The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ <f1<="" <p-1="" td=""><td>Yes (S&amp;P)</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separetely from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.</td></a-1+>	Yes (S&P)	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separetely from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.
Modification to the sizing of the Flexible Plus Loans factor in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.</td></bbb+></a-2>	No	Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.
Modification to the sizing of the depositor set-off risk percentage in the Asset Coverage Test	Loss of required rating by the 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.
Interest Rate Swap provider (ANTS) rating triggers	Loss of required rating by the Interest Rate Swap Provider	ST: -/-/cF1 LT: <a -<a3="" -<a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&amp;P and Fitch but this is the only trigger for Moody's.  A subsequent trigger exists for S&amp;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&amp;P rating criteria, "Replacement Option 1" currently applies.</td></a>	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P and Fitch but this is the only trigger for Moody's.  A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post 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: <a-1 <f1<br="" <p-1="">LT: <a <a2="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated treplacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown are on the left the first level of triggers for Moody's and Fitch but this is the only trigger for S&amp;P.  A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBH (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBH. (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above.</td></a></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated treplacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown are on the left the first level of triggers for Moody's and Fitch but this is the only trigger for S&P.  A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBH (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBH. (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above.



### Programme triggers

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.	Loss of required rating by Barclays Bank plc in respect of Series 1	ST:		Requirement to post collateral in accordance with the Credil Support Annex and (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, of (c) takes such other actions as would maintain or restore the ratings of the relevant Covered Bonds. For a Fritch 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 firigger 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 exist for loss of F2 (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. 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 on credit watch negative of the then current rating of the relevant Series of Covered Bonds.	Loss of required rating by the relevant Covered Bond Swap provider	ST: <a-1+ <f1<br="" <p-1="">LT: -/<a1 <a+<="" td=""><td></td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Filch or S&amp;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 Bonds has also been downgraded or 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&amp;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+>		Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Filch 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 Bonds has also been downgraded or 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<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credif 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 traitings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&amp;P, Moody's and Fitch.  A subsequent trigger exists for S&amp;P for loss of BBB+ (LT), Moody's for loss of Baa1 (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&amp;P rating criteria, "Replacement Option 1" currently applies.</td></a></f1 	No	Requirement to post collateral in accordance with the Credif 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 traitings 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 Baa1 (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

Event	Description of Trigger	Consequence if Trigger Breached
Issuer Event of Default	Any of the conditions, events or acts provided in Condition 9.1 of the Prospectus -	Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer are held by the LLP as security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment schedule.
Interest Rate Shortfall test	The amount of income that the LLP expects to receive in the next LLP Payment Period is insufficient to cover the would be amounts due under the Intercompany Loan and to the Covered Bond Swap Provider(s) and other senior expenses ranking in priority thereto.	Standard variable rate and other discretionary rates and/or margins will be increased.
Asset Coverage Test		Breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage breach notice and if not rectified by the 3rd calculation date after the issuance of the breach notice an Issuer Event of Default will occur.
LLP Event of Default	Any of the conditions, events or acts provided in Condition 9.2 of the Prospectus— LLP Events of default.	Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
Yield Shortfall Test	Following an Abbey Event of Default, the Loans must yield LIBOR plus 0.15%.	Standard variable rate and other discretionary rates and/or margins will be increased.
Amortisation Test	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount will be in an amount at least equal to the Sterling Equivalent of the aggregate Principal Amount Outstanding of the Covered Bonds.	LLP Event of Default will occur.

#### Glossarv:

Arrears	For the purposes of the Asset Coverage Test, arrears are calculated in accordance with standard market practice in the UK. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, this service calculates as of the determination the difference between the sum of all monthly payments that have and payable by ya borrower on any due date up to that date of determination (less the aggregated amount of all authorised underpayments made by such borrower up to such date of determination) and the sum of all payments actually made by that borrower up to that date of determination (if any) by the amount of the required current monthly payments (if any) by the amount of
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) the Initial Advance; (ii) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised Expenses; (iv) Capitalised Expenses; (iv) Capitalised Interest; and (v) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, in each case relating to such Loan loss all 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.
- (a) For trigogers relating to the swap providers on the cover good the rating trigoger disclosed is the next trigoger point there may be subsequent trigogers and these are detailed in the relevant swap agreement. For trigogers relating to the covered bond swaps, see table "Programme Trigogers"
- 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 LLPs election.
- (4) LLP receive/pay margins are an average across all interest rate swaps
- (9) The Supplemental Liquidity Reserve is calculated as 5% multiplied by the sterling equivalent of the outstanding covered bonds multiplied by the minimum level of over-collateralisation required (i.e. approximately a factor of 1.15)
- (6) This discount is set to zero while ever the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and A/F1 by 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
- (8) A(a) is calculated as the lower of (i) the current balance of the loan, and (iii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with it TV<-75%, 0.25 for defaulted loans with it TV>-75%
- A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.
- (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 data
- (17) This category includes historical accounts where data was not retained on the system.
- (18) The nominal level of over collateralisation test includes the principal ledger held within the GIC account as at the calculation date
- (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.