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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	31 October 2014
Start Date of reporting period	01 October 2014 (Calculation Period start date 03 October 2014)
End Date of reporting period	31 October 2014 (Calculation Period end date 04 November 2014)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/SantanderUK_

Counterparties, Ratings

	Counterparty/ies	Fitcl	Fitch		Moody's		S&P	
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	
Covered bonds			AAA		Aaa	na	AAA	
Issuer ⁽¹⁾	Abbey National Treasury Services plc	na	A / F1	na	A2 / P-1	na	A / A-1	
Seller(s)	Santander UK plc	na	A / F1	na	A2 / P-1	na	A / A-1	
Account bank	Santander UK plc	<a <f1<="" td=""><td>A / F1</td><td>-/<p-1< td=""><td>A2 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<></td>	A / F1	-/ <p-1< td=""><td>A2 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	A2 / P-1	- / <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1	
Stand-by account bank	None	na	na	na	na	na	na	
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A / F1</td><td><baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A / F1	<baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	A2 / P-1	<bbb- -<="" td=""><td>A / A-1</td></bbb->	A / A-1	
Stand-by servicer(s)	None	na	na	na	na	na	na	
Swap provider(s) on cover pool	Abbey National Treasury Services plc	<a <f1<sup="">(3)	A / F1	<a2 <p-1<sup="">(3)</a2>	A2 / P-1	<a <a-1<sup="">(3)	A / A-1	
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na	
Swap notional amount(s) (GBP)(3)	£24,692,934,906		•		•	•		
Swap notional maturity/ies	na							
LLP receive rate/margin ⁽⁴⁾	Libor +1.79%							

LLI Teceive raterinaryiii		LIDOI + 1.7370	
LLP pay rate/margin ⁽⁴⁾		3.647%	
Collateral posting amount(s) (GBP)	£		
Currency swap provider for Series 1 (EUR)	Barclays	Bank PLC	
Swap notional amount(s) (EUR)	€	666,666,667	
Swap notional maturity/ies	08	08-Jun-15	
LLP receive rate/margin	3.3	3.375%	
LLP pay rate/margin	Libor +	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	A	/ A-1	

Currency swap provider for Series 1 (EUR)	C	itibank N.A.
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin ⁽²⁾		3.375%
LLP pay rate/margin ⁽²⁾	Lib	or +0.0945%
Collateral posting amount(s) (EUR)	€	138,410,079
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		08-Jun-15
LLP receive rate/margin		3.375%
LLP pay rate/margin	Lib	or +0.0945%
Collateral posting amount(s) (EUR)	€	116,632,165
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 Bar	nk
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)	€ 215,495,910
Fitch Current Rating	A / F1
Moody's Current Rating	A2 / P-1
S&P Current Rating	A / A-1

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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)	€ 231,083,157
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)	€ 182,005,557
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 I	Bank	
Swap notional amount(s) (EUR)	€ 500,0	000,000	
Swap notional maturity/ies	18-Sep-24	18-Sep-24	
LLP receive rate/margin	1.25%	1.25%	
LLP pay rate/margin	Libor +0.54509	Libor +0.5450%	
Collateral posting amount(s) (EUR)	€	€ -	
Fitch Current Rating	AA- / F1+		
Moody's Current Rating	Aa2 / P-1	Aa2 / P-1	
S&P Current Rating	AA- / A- 1+		



Accounts, Ledgers

	Value as a	at 05-11-2014 for	Value as at 03-10-2014	Targeted Value
	the reporti	ng period	for the reporting period	rargeted value
Revenue receipts (please disclose all parts of waterfall)				
Revenue Receipts (on the Loans)	£	79,998,018	£ 74,626,186	na
Other net income (including interest on bank accounts)	£	695,246	£ 661,221	na
Excess amount released from Reserve Fund	£	-	£ 1,688,842	na
Premia received from outgoing Swap Provider	£	-	£ -	na
Available Revenue Receipts	£	80,693,264	£ 76,976,249	na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	2,666,780	£ 2,398,136	na
Amounts due under interest rate swap	£	28,955,111	£ 29,304,919	na
Amounts due under cover bond swaps	£	26,703,493	£ 26,053,689	na
Amounts due under Intercompany Loan	£	3,851,476	£ 3,549,641	na
Amounts added to Reserve Fund	£	5,214,439	£ -	na
Deferred Consideration	£	13,301,965	£ 15,669,864	na
Members' profit	£		£ -	na
Total distributed	£	80,693,264	£ 76,976,249	na
Principal receipts (please disclose all parts of waterfall)				
Principal Receipts (on the Loans)	£	635,154,192	£ 685,137,289	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	£	2,527,125,907	£ 2,577,109,004	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	£	635,154,192	£ 685,137,289	na
Total distributed	£	635,154,192	£ 685,137,289	na
Reserve ledger	£	164,166,873	£ 158,952,434	£ 164,166,873
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 05-11-2014	Description
A	£ 22,468,558,406	Adjusted Current Balance
В	£ 2,112,559,235	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	£ 1,152,910,193	Supplemental Liquidity Reserve ⁽⁵⁾
V	£ -	Set-off Flexible Plus (offset) ⁽⁶⁾
W	£ -	Set-off Depositor ⁽⁷⁾
X	£ 366,833,218	For redraw capacity
Y	£ 200,252	Reward loans
Z	£ -	Potential negative carry
Total	£ 23,061,173,978	
Method used for calculating component 'A' ⁽⁸⁾	A(b)	
Asset percentage (%)	89.28%	
Maximum asset percentage from Fitch (%)	91.00%	
Maximum asset percentage from Moody's (%)	89.28%	
Maximum asset percentage from S&P (%)	91.00%	
Credit support as derived from ACT (GBP)	£ 2,920,107,612	
Credit support as derived from ACT (%)	14.50%	

ower of (a) & (b		04 004 000 007 00	the Assessment Advented Outstanding Delegation Delegation
(a) =	£		the Aggregate Adjusted Outstanding Principal Balance, and
(b) =	£	22,468,558,405.94	the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asse Percentage.
(a)	Aggreg	ate Adjusted Outstandi	ng Principal Balance shall be equal to:
	(i) the Adj	usted Outstanding Prin	cipal Balance, which is the lower of:
	£	25,302,606,041.00	(1) Outstanding Principal Balance of each Loan; and
	£	24,604,868,287.00 where M =	(2) The Indexed Valuation of each Loan multiplied by 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		
		regate 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
	£	24,604,868,287.00	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggreg	ate Arrears Adjusted O	utstanding Principal Balance shall be equal to:
	(i) the Adj	usted Outstanding Prin	cipal Balance, which is the lower of:
	£	25,302,606,041.00	(1) Outstanding Principal Balance of each Loan; and
	£	25,166,396,064.00 where N =	(2) The Indexed Valuation of each Loan multiplied by 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 ago	regate 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
	£	22,468,558,405.94	
	_	,,,	Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Pe



Programme-Level Characteristics - as at 05-11-2014

Programme currency		Furo
Programme size		EUR 35.000.000.000
Covered bonds principal amount outstanding (GBP, non-GBP series		2011 00,000,000,000
converted at swap FX rate)	£	20,141,066,366
Covered bonds principal amount outstanding (GBP, non-GBP series		., ,,,,,,,
converted at current spot rate)	£	19,479,955,705
Cover pool balance (GBP)	£	25,366,193,048
GIC account balance (GBP)	£	2,112,559,235
Any additional collateral (please specify)		
Any additional collateral (GBP)		
Aggregate balance of off-set mortgages (GBP)	£	4,580,842,136
Aggregate deposits attaching to the cover pool (GBP)	£	1,107,838,694
Aggregate deposits attaching specifically to the off-set mortgages	£	435,317,167
Nominal level of overcollateralisation (GBP) (18)	£	7,117,098,398
Nominal level of overcollateralisation (%) (18)		35.34%
Number of loans in cover pool		231,227
Average loan balance (GBP)	£	109,703
Weighted average non-indexed LTV (%) (21)		62.02%
Weighted average indexed LTV (%) (21)		57.44%
Weighted average seasoning (months) (21)		65.29
Weighted average remaining term (months) (21)		204.24
Weighted average interest rate (%)		3.52%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		2.59%
Constant Pre-Payment Rate (%, quarterly average) (19)		2.66%
Principal Payment Rate (%, current month)		2.23%
Principal Payment Rate (%, quarterly average) (19)		2.28%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average) ⁽⁹⁾		na
Fitch Discontinuity Cap (%)(10)		4 (moderate risk)
Moody's Timely Payment Indicator ⁽¹¹⁾		Probable
Moody's Collateral Score (%) ⁽¹¹⁾		5.00%

Mortgage collections

Mortgage collections (scheduled - interest)	£	79,998,018
Mortgage collections (scheduled - principal)	£	89,595,144
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	545,559,047

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,449	1.1%	£ 273,116,670	1.1%
Loans bought back by seller(s)	2,297	1.0%	£ 272,442,378	1.1%
of which are non-performing loans	145	0.1%	£ 15,400,007	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%
Loans sold into the cover pool	11,287	4.9%	£ 1,513,723,547	6.0%

Stratification tables are all as of 31-10-2014

				-					
Product Rate Type and Reversionary Profiles					Weighted average				
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin ⁽¹²⁾	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	143,238	62.4%	£ 16,512,558,920	64.8%	3.99%	-2.5	1.83%	2.44%	4.52
Fixed at origination, reverting to Libor	0	0.0%	£ -	0.0%	0.00%	0.0	0.00%	0.00%	0.00
Fixed at origination, reverting to tracker	1,251	0.5%	£ 120,256,092	0.5%	1.25%	-89.7	0.75%	0.75%	6.21
Fixed for life	495	0.2%	£ 18,240,313	0.1%	4.67%		4.62%	4.62%	4.91
Tracker at origination, reverting to SVR	26,954	11.7%	£ 2,889,756,179	11.3%	4.55%	-32.7	0.06%	0.28%	4.74
Tracker at origination, reverting to Libor	0	0.0%	£ -	0.0%	0.00%	0.0	0.00%	0.00%	0.009
Tracker for life	48,777	21.2%	£ 5,579,493,071	21.9%	1.55%	158.0	1.05%	1.05%	4.82
SVR, including discount to SVR	9,009	3.9%	£ 377,582,466	1.5%	4.71%	-3.7	-0.28%	0.08%	6.46
Libor	0	0.0%	£ -	0.0%	0.00%	0.0	0.00%	0.00%	0.00
Total	220 724	100.00%	£ 25.407.887.040	100.00%	3 52%		1 /13%		



Stratifications⁽¹³⁾

Arrears breakdown ⁽¹⁴⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	221,449	96.4%	£ 24,593,811,513	96.5%
0<=1 month in arrears	6,495	2.8%	£ 695,583,067	2.7%
>1<=2 months in arrears	1,278	0.6%	£ 148,288,509	0.6%
>2<=3 months in arrears	500	0.2%	£ 60,130,420	0.2%
>3<=6 months in arrears	1	0.0%	£ 73,228	0.0%
>6<=12 months in arrears	0	0.0%	£ -	0.0%
>12 months in arrears	1	0.0%	£ 303	0.0%
Total	229,724	100.0%	£ 25,497,887,040	100.0%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	100,910	43.9%	£ 6,600,080,223	25.9%
>50<=55%	14,170	6.2%	£ 1,732,057,028	6.8%
>55<=60%	14,935	6.5%	£ 1,904,965,585	7.5%
>60<=65%	16,254	7.1%	£ 2,194,446,294	
>65<=70%	18,658	8.1%	£ 2,762,920,824	10.8%
>70<=75%	18,724	8.2%	£ 3,017,122,196	11.8%
>75<=80%	17,858	7.8%		11.1%
>80<=85%	14,278	6.2%	£ 2,217,524,661	8.7%
>85<=90%	9,810	4.3%	£ 1,534,705,401	6.0%
>90<=95%	2,684	1.2%	£ 490,149,297	1.9%
>95<=100%	893	0.4%		0.5%
>100<=105%	134	0.1%		0.1%
>105<=110%	78	0.0%	£ 13,707,859	0.1%
>110<=125%	147	0.1%	£ 26,770,245	0.1%
>125%	157	0.1%	£ 27,311,806	0.1%
Unknown	34	0.0%	£ 2,350,352	0.0%
Total	229,724	100.0%	£ 25,497,887,040	100.0%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	117,527	51.2%	£ 8,499,320,164	33.3%
>50<=55%	15,350	6.7%		7.9%
>55<=60%	17,346	7.6%		
>60<=65%	17,877	7.8%		
>65<=70%	19,048	8.3%	£ 2,949,801,126	11.6%
>70<=75%	16,540	7.2%	£ 2,560,119,062	10.0%
>75<=80%	11,538	5.0%	£ 1,798,510,083	7.1%
>80<=85%	7,844	3.4%	£ 1,337,117,696	5.2%
>85<=90%	3,928	1.7%	£ 724,569,765	2.8%
>90<=95%	1,601	0.7%	£ 282,335,914	1.1%
>95<=100%	848	0.4%	£ 159,907,843	0.6%
>100<=105%	193	0.1%	£ 33,519,577	0.1%
>105<=110%	8	0.0%	£ 1,533,604	0.0%
>110<=125%	7	0.0%		0.0%
>125%	1	0.0%	£ 193,167	0.0%
Unknown	68	0.0%		0.0%
Total	229,724	100.0%	£ 25,497,887,040	100.0%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0 <= 5000	4,525	2.0%	£ 10,962,898	0.0%
>5,000<=10,000	4,824	2.1%	£ 36,352,041	0.1%
>10,000<=25,000	16,694	7.3%	£ 293,860,871	1.2%
>25,000<=50,000	31,821	13.9%	£ 1,195,186,600	4.7%
>50,000<=75,000	35,189	15.3%	£ 2,193,698,585	8.6%
>75,000<=100,000	32,722	14.2%	£ 2,852,930,159	11.2%
>100,000<=150,000	49,571	21.6%	£ 6,076,532,514	23.8%
>150,000<=200,000	26,557	11.6%		17.9%
>200,000<=250,000	12,434	5.4%	£ 2,751,919,504	10.8%
>250,000<=300,000	6,223	2.7%	£ 1,688,978,486	6.6%
>300,000<=350,000	3,374	1.5%	£ 1,084,605,560	4.3%
>350,000<=400,000	1,946	0.8%	£ 724,382,650	2.8%
>400,000<=450,000	1,240	0.5%	£ 523,374,930	2.1%
>450,000<=500,000	903	0.4%	£ 427,130,316	1.7%
>500,000<=600,000	868	0.4%	£ 466,882,086	1.8%
>600,000<=700,000	376	0.2%	£ 242,090,002	0.9%
>700,000<=800,000	228	0.1%		0.7%
>800,000<=900,000	142	0.1%	£ 119,259,130	0.5%
>900,000<=1,000,000	78	0.0%	£ 73,399,480	0.3%
>1,000,000	9	0.0%		0.0%
Total	229,724	100.0%	£ 25,497,887,040	100.0%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	8.639	3.8%		3.5
East Midlands	10.944	4.8%		4.0
London	15,250	6.6%		11.0
North	8,632	3.8% £		2.6
North West	25,373	11.0% £		8.4
Northern Ireland	14,990	6.5% £		4.6
Outer Metro	23.861	10.4%		14.1
South East	46.503	20.2% §		24.4
South West	18,888	8.2% £		8.4
Scotland	17.604	7.7% §		5.7
Wales	9.579	4.2% 8		3.1
West Midlands	14,106	6.1% £		5.2
Yorkshire	15,355	6.7%		5.0
Total	229.724	100.0%		100.0
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Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	133.869	58.3%		48.1
Part-and-part	16,478		£ 2,185,673,275	8.6
Interest-only	46,138	20.1%		25.3
Offset	33,239		£ 4,594,403,365	18.0
Total	229,724	100.0%		100.0
Seasoning ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	14,163	6.2%		70 Gr total amount 8.6
>12<=24 months	26,103	11.4%		14.3
>24<=36 months	11,143	4.9%		5.0
>36<=48 months	13,678	6.0%		6.1
>48<=60 months	19,760	8.6%		8.6
>60<=72 months	20.427	8.9%		8.6
>72<=84 months	39.083	17.0%		20.9
>84<=96 months	18.019	7.8%		8.4
>96<=108 months	16,050	7.0%		6.2
>108<=120 months	14,772	6.4%		4.5
>120<=150 months	30.245	13.2%		7.5
>150<=180 months	5,318	2.3%		1.3
>180 months	963	0.4%		0.2
Total	229.724	100.0%		100.0
Total	LLOJILI	100.070	20,107,007,010	100.0
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	74,981	32.6%		36.8
SVR	101,511	44.2% £		39.5
Tracker	52,562	22.9% £		23.6
Discount SVR or Unknown	670	0.3% £		0.1
Total	229.724	100.0%		100.0
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	229,187	99.8% £		99.8
Buy-to-let	0	0.0% £		0.0
Second home	537	0.2% £		0.2
Total	229.724	100.0%	25,497,887,040	100.0
	ELU, I LA		,,,	100.0
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	137,844	60.0%		58.3
Fast-track	91.880	40.0% £		41.7
		0.0% £		0.0
Self-certified	0			



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	11,175	4.9%	£ 509,959,385	2.0%
>30<=60 months	16,365	7.1%	£ 1,055,462,140	4.1%
>60<=120 months	39,129	17.0%	£ 3,118,367,969	
>120<=180 months	53,012	23.1%	£ 5,606,299,669	
>180<=240 months	53,015	23.1%		27.6%
>240<=300 months	30,912	13.5%	£ 4,535,278,482	17.8%
>300<=360 months	16,733	7.3%	£ 2,296,395,983	9.0%
>360 months	9,383	4.1%	£ 1,333,394,454	5.2%
Total	229,724	100.0%	£ 25,497,887,040	100.0%

Employment status ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	134,930	58.7%	£ 15,384,528,419	60.3%
Self-employed	36,586	15.9%	£ 5,418,233,798	21.3%
Unemployed	52	0.0%	£ 2,394,343	0.0%
Retired	4,895	2.1%	£ 306,465,260	1.2%
Guarantor	0	0.0%	£ -	0.0%
Other ⁽¹⁷⁾	53,261	23.2%		
Total	229,724	100.0%	£ 25,497,887,040	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	08-Jun-05	26-Apr-10	23-Jun-10	17-Jun-11	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	05-Oct-10
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	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	08-Jun-15	08-Jun-15	08-Jun-15	08-Jun-15	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	05-Oct-17
Legal final maturity date	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-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	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18
LLP receive rate/margin	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%
LLP pay rate/margin	3M GBP Libor +0.0945%	3M GBP Libor +1.07135%	3M GBP Libor +1.31%	3M GBP Libor +1.335%	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	3M GBP Libor +0.7425%	3M GBP Libor +1.72%	3M GBP Libor +1.7253%
Collateral posting amount	-	-			-		-		-	-	-

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	07-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	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30	07-Dec-20	15-Jan-24	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	02-Mar-26
Legal final maturity date	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-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	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-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	-	-	-		-		-	-	-	-	-



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Series Issue date	Series 24 14-Apr-11	Series 25 24-May-11	Series 27	Series 27 Tap 1 24-May-12	Series 28	Series 29 09-Dec-11	Series 30 05-Jan-12	Series 31 04-Jan-12	Series 32 15-Feb-12	Series 37 16-Feb-12	Series 38 16-Feb-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	08-Sep-11 Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	05-Dec-11 Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
		Aaa / AAA / AAA / -		Aaa / AAA / AAA / -			Aaa / AAA / AAA / -			Aaa / AAA / AAA / -	
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -		Aaa / AAA / AAA / -		Aaa / AAA / AAA / -	Aaa / AAA / AAA / -		Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	GBP	Aaa / AAA / AAA / -
Denomination	GBP	EUR		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	08-Sep-16	08-Sep-16	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-29	16-Feb-15
Legal final maturity date	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	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	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	na									
Swap notional denomination	GBP										
Swap notional amount	1,250,000,000	87,680,000	882,500,000	249,687,500	45.436.900	86,100,000	25,380,000	25,095,000	73,172,000	750,000,000	na
Swap notional maturity	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	na
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	3M GBP Libor +1.469%		3M GBP Libor +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
Collateral posting amount					-	05: 2:00: 11:00%		351 200 11.012370			na
e e e e e e e e e e e e e e e e e e e											114
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	05-Apr-12	12-Apr-12	13-Apr-12	16-Apr-12	18-Apr-12	15-May-12	08-Jun-12	08-Jun-12	20-Jun-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -										
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -										
Denomination	EUR	GBP	GBP	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	75,000,000 na	750,000,000 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 12-Mar-27	Soft 23-Mar-27	Soft	Hard	Hard	Hard	Hard	Hard	Hard 08-Jun-28	Hard	Hard
Scheduled final maturity date			05-Apr-17	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28 18-Apr-28	15-May-27 15-May-27		08-Jun-29	20-Jun-24
											20-Jun-24
Legal final maturity date	12-Mar-27	23-Mar-28	05-Apr-18	12-Apr-22	13-Apr-23	16-Apr-30			08-Jun-28	08-Jun-29	
ISIN	na	XS0761325009	XS0769914218	na							
ISIN Stock exchange listing	na na	XS0761325009 London	XS0769914218 London	na na							
ISIN Stock exchange listing Coupon payment frequency	na na Annual	XS0761325009 London Quarterly	XS0769914218 London Quarterly	na na Annual							
ISIN Stock exchange listing Coupon payment frequency Coupon payment date	na na Annual Annually - 12 Mar	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan	na na Annual Annually - 12 Apr	na na Annual Annually - 13 Apr	na na Annual Annually - 16 Apr	na na Annual Annually - 18 Apr	na na Annual Annually - 15 May	na na Annual Annually - 8 Jun	na na Annual Annually - 8 Jun	na na Annual Annually - 20 Jun
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	na na Annual Annually - 12 Mar 4.000%	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95%	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70%	na na Annual Annually - 12 Apr 3.290%	na na Annual Annually - 13 Apr 3.420%	na na Annual Annually - 16 Apr 3.750%	na na Annual Annually - 18 Apr 3.750%	na na Annual Annually - 15 May 3.500%	na na Annual Annually - 8 Jun 3.340%	na na Annual Annually - 8 Jun 3.363%	na na Annual Annually - 20 Jun 2.950%
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	na na Annual Annually - 12 Mar 4.000% na	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00%	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan	na na Annual Annually - 12 Apr 3.290% na	na na Annual Annually - 13 Apr 3.420% na	na na Annual Annually - 16 Apr 3.750% na	na na Annual Annually - 18 Apr 3.750% na	na na Annual Annually - 15 May 3.500% na	na na Annual Annually - 8 Jun 3.340% na	na na Annual Annually - 8 Jun 3.363% na	na na Annual Annually - 20 Jun 2.950% na
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies	na na Annual Annually - 12 Mar 4.000% na ANTS	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na	na na Annual Annually - 12 Apr 3.290% na ANTS	na na Annual Annually - 13 Apr 3.420% na ANTS	na na Annual Annually - 16 Apr 3.750% na ANTS	na na Annual Annually - 18 Apr 3.750% na ANTS	na na Annual Annually - 15 May 3.500% na ANTS	na na Annual Annually - 8 Jun 3.340% na ANTS	na na Annual Annually - 8 Jun 3.363% na ANTS	na na Annual Annually - 20 Jun 2.950% na ANTS
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	na na Annual Annually - 12 Mar 4.000% na ANTS GBP	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00%	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80%	na Annualy - 12 Apr 3.290% na ANTIS GBP	na na Annual Annually - 13 Apr 3.420% na ANTS GBP	na na Annual Annually - 16 Apr 3.750% na ANTS GBP	na na Annual Annually - 18 Apr 3.750% na ANTS GBP	na na Annual Annually - 15 May 3.500% na ANTS GBP	na na Annual Annually - 8 Jun 3.340% na ANTS GBP	na na Annual Annually - 8 Jun 3.363% na ANTS GBP	na na Annual Annually - 20 Jun 2.950% na ANTS GBP
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies	na na Annual Annually - 12 Mar 4.000% na ANTS	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na	na na Annual Annually - 12 Apr 3.290% na ANTS	na na Annual Annually - 13 Apr 3.420% na ANTS	na na Annual Annually - 16 Apr 3.750% na ANTS	na na Annual Annually - 18 Apr 3.750% na ANTS	na na Annual Annually - 15 May 3.500% na ANTS	na na Annual Annually - 8 Jun 3.340% na ANTS	na na Annual Annually - 8 Jun 3.363% na ANTS	na na Annual Annually - 20 Jun 2.950% na ANTS
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination	na na Annual Annually - 12 Mar 4.000% na ANTS GBP	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP	na Annualy - 12 Apr 3.290% na ANTIS GBP	na na Annual Annually - 13 Apr 3.420% na ANTS GBP	na na Annual Annually - 16 Apr 3.750% na ANTS GBP	na na Annual Annually - 18 Apr 3.750% na ANTS GBP	na na Annual Annually - 15 May 3.500% na ANTS GBP	na na Annual Annually - 8 Jun 3.340% na ANTS GBP	na na Annual Annually - 8 Jun 3.363% na ANTS GBP	na na Annual Annually - 20 Jun 2.950% na ANTS GBP
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount	na na Annual Annually - 12 Mar 4.000% na ANTS GBP 39,254,400	XS0761325009 London Quarterfy 23 Mar, Jun, Sep. Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP	na na Annual Annually - 12 Apr 3.290% na ANTS GBP 105,397,300	na na Annual Annually - 13 Apr 3.420% na ANTS GBP 62,437,500	na na Annual Annually - 16 Apr 3.750% na ANTS GBP 89,910,000	na na Annual Annually - 18 Apr 3.750% na ANTS GBP 41,670,000	na na Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	na na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000	na Annual Annually - 8 Jun 3.363% na ANTS GBP 32,080,000	na na Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity Lit Preceive rate/margin	na na Annually - 12 Mar 4.000% na ANTS GBP 39,254,400 12-Mar-27	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor +1.95% 1M GBP Libor +2.00% na GBP na	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na	na na Annually - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22	na na Annually - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23	na na Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30	na na Annual Annually - 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28	na na Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	na na Annuali Annualiy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28	na na Annuali Annuali - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29	na na Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount	na Annual Annually - 12 Mar 4.000% na ANTS GBP 39.254.400 12-Mar-27 4.000%	XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec 3M GBP Libor + 195% 1M GBP Libor + 2.00% na GBP na na	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na	na na Annuall + 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290%	na na Annually - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23 3.420%	na na Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750%	na na Annually - 18 Apr 3.750% na ANTS GBP 41.670,000 18-Apr-28 3.750%	na na Annual Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27	na na Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	na na Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476,400 20-Jun-24
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap conterpartyries Swap notional denomination Swap notional amount Swap notional amount LIP receive rate/margin LIP pay rate/margin	na Annual Annually - 12 Mar 4.000% na ANTS GBP 39.254.400 12-Mar-27 4.000%	XS0761325009 London Quarterly 23 Mar, Jun, Sep. Dec 3M GBP Lbor + 1.95% 1M GBP Lbor + 2.00% na GBP na na na na	XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na	na na Annuall + 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22 3.290%	na na Annually - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr-23 3.420%	na na Annually - 16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750%	na na Annually - 18 Apr 3.750% na ANTS GBP 41.670,000 18-Apr-28 3.750%	na na Annually - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500%	na na Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	na na Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%	na na Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%
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ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional amount LP pay rateriargin LLP pay rateriargin Collateral posting amount Series Isries Isries Isries	na na Annual Annualy - 12 Mar 4.000% na ANTS GBP 39.254.400 12-Mar-27 4.000% 3M GBP Libor +1.745%	XS0761325009 London Quarterly 23 Mar, Jun, Sep. Dec 3M GBP Lbor + 1.95% 1M GBP Lbor + 2.00% na GBP na na na na	XS0769914218 London Quarterly 05 Apr. Jul, Oct, Jan 3M GBP Libor + 1.70% 1M GBP Libor + 1.80% na GBP na na na na	na na Annual Annual Annual Anual Anual Anual Anual Anual Anual Anual Anua Anua Anua Anua Anua Anua Anua Anua	na na Annualy - 13 Apr 3.420% na ANTS GBP 62.437,500 13-Apr-23 3.420% 3M GBP Libor +1.45%	na na Annually - 16 Apr 3.750% na ANTS GBP 89.910.000 16-Apr-30 3.750% 3M GBP LIbor +1.38%	na na Annualy - 18 Apr 3,750% na ANTS GBP 41,670,000 18-Apr-28 3,750% 3M GBP Libor +1.35%	na na Annualy - 15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48%	na na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Lbor +1.55%	na na na Annuall Annuall Annuall Annuall Annuall - 8 Jun 3.363% na ANTS GBP 32.080,000 08-Jun-29 3.363% 3M GBP Lbor +1.55% is 59	na na Annually - 20 Jun 2.950% na ANTS GBP 61.476.400 20-Jun-24 2.950% 3M GBP Lbor +1.49%
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ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyries Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LLP pay rate/margin Collateral positing amount Series Issue date	na na Annual Ann	XS0761325009 London Quarterly 23 Mar Jun, Sep. Dec 3M GBP Libor + 1,95% 1M GBP Libor + 2,00% ns na na na na na na na 19-Jul-13 Asa/ AMA/ AMA/ - Asa/ AAA/ AAA/ AAA/ 100,000,000 100,000,000	XS0769914218 London Quarterly 05 Apr. Jul, Oct. Jan 3M GBP Lbor + 1,00% 1M GBP Lbor + 1,00% 1M GBP Lbor + 1,00% na GBP na na na na na s Series 54 21-Aug-13 Aaa / AAA / AAA / AAA / EUR 50,000,000 50,000,000	na na Annual Annual Annualy + 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr.22 3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 5,0000,000 5,0000,000	na na Annual Annualy -13 Apr 3.420% na ANTS GBP 62.437,500 13-Apr.23 3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 Ana / AAA / AAA / Ana / AAA / AAA / EUR 1.000,000,000	na na Annual Annualy -16 Apr 3,750% na ANTS GBP 89,910,000 16-Apr-30 3,750% 3M GBP Lbor +1,38% Series 57 02-Dec-13 Aaa /AAA /AAA /- Aaa /AAA /AAA /- BUR 80,000,000 80,000,000	na na Annual Annualy -18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28 3.750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Ana / AAA / AAA / - Ana / AAA / AAA / - ABP 750,000,000 750,000,000	na na Annual Annualy -15 May 3.500% na ANTS GBP 36,148,500 15-May 27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Ana /AAA / AAA / Aaa / AAA / AAA / GBP 250,000,000 250,000,000	na na Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Lbor +1.55% Serie 18-St Aaa / AA/ Aaa / AA/ E 1,000,0	na na Annual Annualy -8 Jun 3.363% na ANTS GBP 32.080,000 08-Jun-29 3.363% 3M GBP Libor +1.55% ss 59 p-14 // AAA/ - // AAA/ - // R 00,000	na na Annual Annualy - 20 Jun 2.950% na ANTS GBP 61.476.400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 500,000,000
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ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap contierpartyles Swap notional amount Swap notional amount Swap notional amount ILP 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 (rates Et) Maturity type (hard'soft-bullet/pass-through) Scheduled finate.	na na Annualy - 12 Mar 4.000% na ANTS GBP 39.254,400 12-Mar-27 4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 Aas / AAA / AAA / AAA / ABP 200.000,000 200.000,000 1.000 Soft	XS0761325009 London Quarterly 23 Mar, Jan, Sep. Dec. 3M GBP Lbor + 1,95% 1M GBP Lbor + 2,00% a GBP na na na na na na 19-Jul-13 Asa / AAA / AAA / - EUR 100,000,000 10,000,000 11,158 Hard 18-Jul-25	XS0769914218 London Quarterly OS Apr. Jul Cott. Jan 3M GBP Libox + 1.70% IM GBP Libox + 1.70% GBP na na na na na na na na series 54 21-Aug-13 Asa / AAA / AAA / - EUR So000,000 50,000,000 1,160 Soft 21-Aug-25	na na Annual Ann	na na na Annual Annual Annual Anualy -13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr.23 3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 Asa / AAA / AAA / - EUR 1,000,000,000 1,191 Soft 26-Nov-20	na na Annual Annual Annual Anual -16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr.30 3.750% 3M GBP Lbor +1.38%	na na na na Annual / 18 Apr 3.750% na ANTS GBB 41,670,000 18-Apr.28 3.750% 3M GBP Libor +1.35% 20-Jan-14 Ana / AAA / AAA / GBP 750,000,000 750,000,000 na Soft	na na Annual Annual Annualy -15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Ana / AAA / AAA / - GBP 250,000,000 250,000,000 na Soft	na na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1.55% Serie 18-S- Ana / AAA Ana / AAA 1,000,0 1,000,0 1,2,3 S; Si	na n	na na Annual Annual Anual Anual Anual Anual - 2.950% na ANTS GBP 61.476,400 20-Jun-24 2.950% 3M GBP Libor +1.49%
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ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyries Swap notional amount Swap notional amount Swap notional amount ILP 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 Fix swap rate (rate £1) Maturity type (hard'soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN	na na na Annualy - 12 Mar 4.000% na ANTS GBP 39,254,400 12-Mar-27 4.000% 3M GBP Libor +1,745% Series 52 26-Jun-13 Aaa / AAA / AAA / AGB 200,000,000 200,000,000 1.000 Soft 26-Jun-18 26-Jun-18 26-Jun-18	XS0761325009 London Quarterly 23 Mar, Jun, Sep. Dec. 3M GBP Lbor + 1,95% 1M GBP Lbor + 2,00% an GBP an	XS0769914218 London Quarterly OS Apr. Jul Cott. Jan SM GBP Libox + 1.70% IM GBP Libox + 1.80% nB GBP nB	na na Annual Annual Annual Annual Anuall Anually +12 Apr 3.290% na 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 Sort 27-Aug-25 27-Aug-25 27-Aug-25 27-Aug-26 XS0963398796	na na na Annual Annual Annual Anualy - 13 Apr 3.420% na ANTS GBP 62,437,500 13-Apr.23 3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 Ana / AAA / AAA / EuR 1,000,000,000 1,191 Soft Soft Soft Soft Soft Soft Soft Soft	na na na Annual Annual Anualy-16 Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750% 3M GBP Libor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA/- EuR 80,000,000 1.198 Soft 20-Jun-18 20-Jun-18	na na na na na Annual y 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr.28 3.750% 3M GBP Libor +1,35% Series 58 20-Jan-14 Ana / AAA / AAA / ABA / AAA / AAA / ABA / AAA / AAA / ABA / AAA / AAA / ABA / ABA / AAA / ABA /	na na na Annual Annual Annual Anualy -15 May 3.500% na ANTS GBP 36,148,500 15-May-27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Ana / AAA / AAA / GBP 250,000,000 250,000,000 na Soft Soft 20-Jan-17 20-Jan-18 XS112855774	na na Annual Annualy - 8 Jun 3.340% na ANIS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1.55% Serie 18-Si Ana / AA/ E 1,000,0 1,000,0 1,25 Si 18-Si Si 18-Si Si S	na na na Annual Annualy -8 Jun 3.363% na ANTS GBP 32.080,000 08-Jun-29 3.363% 3M GBP Libor +1.55% ss 59 ap-14 V/ AAA/- V/ AAA/- V/ CR 000,000 00000 557 ft gp-19 ap-20 559339	na Annual Annual - 2.950% na na ANTS GBP 61,476,400 20-Jun-24 2.950% 3M GBP Libor +1.49% - 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS111159685
ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap continued denomination Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral positing amount Series Issue date Is	na na Annual Annually - 12 Mar 4.000% na ANTS GBP 39.254.400 112.Mar-27 4.000% 3M GBP Lbor -1.745% -26-Jun-13 Aaa / AAA / AAA / AAA / ABA GBP 200.000,000 1.000 Soft 26-Jun-18 26-Jun-18 26-Jun-18 26-Jun-18 26-Jun-18 XS0947575840 London	XS0761325009 London Quarterly 23 Mar_Jun, Sep. Dec 3M GBP Libor + 1.95% 1M GBP Libor + 2.00% na GBP GBP na na na na na 18-Jul-13 Asa/ AAA/ AAA/ - Asa/ AAA/ AAA/ - Asa/ AAA/ AAA/ - EIAA/ BAA/ AAA/ - EIAA/ - EIAA/ AAA/ - EIAA/ - EIAA/ AAA/	XS0769914218 London Quarterly GS Apr. Jul. Oct. Jan 3M GSP Lbor + 1.70% IM GSP Lbor + 1.80% IM GSP IM IM IM GSP Lbor + 1.80% IM GSP IM I	na na Annual Annual Annualy + 12 Apr 3.290% na ANTS GBP 105.397.300 12-Apr-22 3.290% 3M GBP Libor +1.44% 5-27-Aug-13 EUR 50,000,000 1,168 Sorte 27-Aug-25 27-Aug-25 27-Aug-25 27-Aug-26 XS0963398796 Lindon	na na na Annually - 13 Apr 3.420% na ANTS GBP 62.437,500 13-Apr 23 3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - 500,000,000 1,100,000,000 1,1191 Soft 26-Nov-20 26-Nov-21 XS0997328066 London	na na Annual Annually - 16 Apr 3,750% na ANTS GBP 89,910,000 16-Apr 30 3,750% 3M GBP Lbor +1.38% Series 57 02-Dec-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 80,000,000 1,198 Soft 20-Jun-18 Z0-Jun-18 Z0-Jun-18 Z0-Jun-18	na na Annualy - 18 Apr 3.750% na ANTS GBP 41,670,000 18-Apr-28 3.750% 3M GBP Libor +1.35% Series 58 20-Jan-14 Aaa / AAA / AAA / - Aaaf / AAA / AAA / - GBP 750,000,000 na Soft 20-Jan-17 20-Jan-17 20-Jan-18 XS1017654150 London	na na Annual Annualy -15 May 3.500% na ANTS GBP 36,148,500 15-May 27 3.500% 3M GBP Libor +1.48% Series 58 Tap 1 28-Oct-14 Ana /AAA / AAA / ABA / AAA / AAA / GBP 250,000,000 na Soft 20-Jan-17 20-Jan-17 20-Jan-17 20-Jan-18 XS1128587174 Lundon	na na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28.070.000 08-Jun-28 3.340% 3MGBP Lbor +1.55% Serie 18-St Aaa / AV/ Aaa / AV/ E 1,000,0 1,2 Si Si 18-St 18-St 18-St Lbor +1.55%	na na na Annual Annualy -8 Jun 3.363% na ANTS GBP 32.080,000 08-Jun-29 3.363% 3M GBP Libor +1.55% se 59 ap-14 // AAA / - // AAA / - // AAA / - // FAAA	na na Annual Annualy - 20 Jun 2.990% na ANTS na ANTS GBP 61.476.400 2.0-Jun-24 2.950% 3M GBP Lbor +1.49% Series 60 18-Sep-14 18-Sep-14 Asai / AAA / AAA / - Aaa / AAA / AAA / - EUR 500,000,000 1.257 Soft 18-Sep-24 18-Sep-25 XS1111559895 London
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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:	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance
		<a-1+ <f1<br="" <p-1="">LT: - / - / <a< td=""><td></td><td>with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.</td></a<></a-1+>		with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	ST: <a-1 <f1<br="" <p-1="">LT: -/-/<a< td=""><td></td><td>Termination of the Bank Account Agreement, unless the Account Bank 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 S&P trigger on the bank accounts of A-1 eff the amounts on deposit in the GIC Account exceed 20% of the stering equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand-by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).</td></a<></a-1>		Termination of the Bank Account Agreement, unless the Account Bank 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 S&P trigger on the bank accounts of A-1 eff the amounts on deposit in the GIC Account exceed 20% of the stering equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand-by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).
Collections account rating trigger - direct debit transfer to another bank	Loss of required rating by the Seller/Servicer re: collection accounts	ST: <a-2 <f2<br="" <p-2="">LT: <bbb+ <bbb+<="" td="" ·=""><td></td><td>All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.</td></bbb+></a-2>		All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.
Pre-Maturity Liquidity Test 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 Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after taking into account the Required Redemption Amount for all other Series of Hard Bullet Covered Bonds which mature before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity rest 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		No	The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ <f1<="" <p-1="" td=""><td>Yes (S&P)</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separetely from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.</td></a-1+>	Yes (S&P)	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separetely from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.
Modification to the sizing of the Flexible Plus Loans factor in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.</td></bbb+></a-2>	No	Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.
Modification to the sizing of the depositor set-off risk percentage in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td></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>		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: -/-/EF1 LT: <a -a3="" <a<="" td=""><td></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 on the left are the first level of triggers for S&P and Flitch but this is the only trigger for Moody's. A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Flitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.</td>		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 on the left are the first level of triggers for S&P and Flitch but this is the only trigger for Moody's. A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Flitch 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/«P-1/«F1 LT: «A/«A2/«A		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) / 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.



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: -(A-1/cF1/cF1 LT: -(A/cA1/cA+	No	Requirement to post collateral in accordance with the Credit Support Annex and (a) transfer to an appropriately rated trict party, (b) procure a guarantee from an appropriately rated third party, (c) to lake such other action 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 trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of A- (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of F3 (ST) / BBB + (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBB + (LT) and post of the 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>Yes</td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, (c) procure a guarantee from an appropriately rated third party, (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fich or S&P downgrades, note that the evert is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of BBB- (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (b) to (d) above.</td></a1></a-1+>	Yes	Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, (c) procure a guarantee from an appropriately rated third party, (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fich or S&P downgrades, note that the evert is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies. A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of BBB- (LT). A First Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (b) to (d) above.
Covered Bond Swap provider rating triggers – National Australia Bank, Series 59 and 60	Loss of required rating by National Australia Bank in respect of Series 59 or Series 60	ST: -/-/ <f1 LT: < A/A3/A</f1 	No	Requirement to post collateral in accordance with the Credit Support Annex or (a) transfer to an appropriately rated replacement third party, which needs to have a flip clause opinion for the purposes of the Fich 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 trainings 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

Front	Description of Trigger	Construction Provided
Event		Consequence if Trigger Breached
Issuer Event of Default		Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer are held by the LLP as
	-Abbey Events of default	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	Standard variable rate and other discretionary rates and/or margins will be increased.
	Period is insufficient to cover the would be amounts due under the Intercompany	
	Loan and to the Covered Bond Swap Provider(s) and other senior expenses	
	ranking in priority thereto.	
Asset Coverage Test		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
	Principal Amount Outstanding of Covered Bonds	the issuance of the breach notice an Issuer Event of Default will occur.
LLP Event of Default		Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
	LLP Events of default.	
Yield Shortfall Test	Following an Abbey Event of Default, the Loans must yield LIBOR plus 0.15%.	Standard variable rate and other discretionary rates and/or margins will be increased.
Amortisation Test	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount will be	LLP Event of Default will occur.
	in an amount at least equal to the Sterling Equivalent of the aggregate Principal	
	Amount Outstanding of the Covered Bonds.	

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, the servicer calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower or any due date up to that date of determination (less the aggregate amount of language) and the province up to that date of determination. If the required current monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments) less that and somothly payments) would be classified as being 2 to 3 months in arrears. For the purposes of Investor Reporting, if unpaid at the end of the reporting period, the due amounts which were due on the latest due date are included in the aggregate
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) the Initial Advance; (ii) Further Advances and/or Flexible Loan Drawings; (ii) Capitalised Expenses; (iv) Capitalised Expenses; (iv) Capitalised interest; and (iv) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, in each case relating to such Loan less 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"
- (1) The interest rate swap notional is the sum of all interest rate swap notionals as at the start of the Calculation Period. Note that under an Amendment Agreement dated 24 December 2012, the interest rate swaps may be consolidated into one "cover pool swap" at a future date, at the LLP's election.
- (4) LLP receive/pay margins are an average across all interest rate swaps
- (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 June 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.