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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	Marta González Deprit, Medium Term Funding, mtf@santander.co.uk
Date of form submission	23 November 2015
Start Date of reporting period	01 October 2015 (Calculation Period start date 1st October 2015 inclusive)
End Date of reporting report <sup>(23)</sup>	31 October 2015 (Calculation Period end date 1st November 2015 exclusive)
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	A1 / P-1	na	A / A-1
Seller(s)	Santander UK plc	na	A / F1	na	A1 / P-1	na	A / A-1
Account bank	Santander UK plc	<a <f1<="" td=""><td>A / F1</td><td>- / <p-1< td=""><td>A1 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<></td></a>	A / F1	- / <p-1< td=""><td>A1 / P-1</td><td>- / <a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	A1 / P-1	- / <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1
Stand-by account bank	None	na	na	na	na	na	na
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A / F1</td><td><baa3 -<="" td=""><td>A1 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A / F1	<baa3 -<="" td=""><td>A1 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	A1 / P-1	<bbb- -<="" td=""><td>A / A-1</td></bbb->	A / A-1
Stand-by servicer(s)	None	na	na	na	na	na	na
Swap provider(s) on cover pool	Abbey National Treasury Services plc	<a <f1<sup="">(2)</a>	A / F1	<a2 <p-1<sup="">(2)</a2>	A1 / P-1	<a <a-1<sup="">(2)</a>	A / A-1
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na

Stand-by swap provider(s) on cover pool	
Swap notional amount(s) (GBP) <sup>(2)</sup>	£ 22,397,579,620
Swap notional maturity/ies	na
LLP receive rate/margin <sup>(4)</sup>	Libor +1.79%
LLP pay rate/margin <sup>(4)</sup>	2.808%
Collateral posting amount(s) (GBP)	£ -

Currency swap provider for Series 3 (EUR)	Barclays Bank PLC
LLP receive rate/margin <sup>(4)</sup>	€ 500,000,000
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.250%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR) <sup>(25)</sup>	€ 181,183,757
Fitch Current Rating	A / F1
Moody's Current Rating	A2 / P-1
S&P Current Rating	A- / A-2

Currency swap provider for Series 3 (EUR)	Royal Bank of Scotland plc
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.250%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR) <sup>(25)</sup>	€ 186,989,200
Fitch Current Rating	BBB+ / F2
Moody's Current Rating	A3 / P-2
S&P Current Rating	BBB+ / A-2

Currency swap provider for Series 3 (EUR)	В	NP Paribas
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies		12-Apr-21
LLP receive rate/margin		4.250%
LLP pay rate/margin	Lib	or +0.0487%
Collateral posting amount(s) (EUR) <sup>(25)</sup>	€	138,440,487
Fitch Current Rating		A+ / F1
Moody's Current Rating		A1 / P-1
S&P Current Rating		A+ / A-1

Currency swap provider for Series 59 (EUR)	National Austra	alia Bank	
Swap notional amount(s) (EUR)	€	500,000,000	
Swap notional maturity/ies	18-Sep-	19	
LLP receive rate/margin	0.375%	6	
LLP pay rate/margin	Libor +0.42	Libor +0.4275%	
Collateral posting amount(s) (EUR) <sup>(25)</sup>	€	-	
Fitch Current Rating	AA- / F*	1+	
Moody's Current Rating	Aa2 / P	-1	
S&P Current Rating	AA- / A-	1+	

Currency swap provider for Series 60 (EUR)	National Australia Bank
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturity/ies	18-Sep-24
LLP receive rate/margin	1.25%
LLP pay rate/margin	Libor +0.5450%
Collateral posting amount(s) (EUR) <sup>(25)</sup>	€ -
Fitch Current Rating	AA- / F1+
Moody's Current Rating	Aa2 / P-1
S&P Current Rating	AA- / A- 1+
Currency swap provider for Series 61 (EUR)	Natixis
Swap notional amount(s) (EUR)	€ 1,000,000,000
Swap notional maturity/ies	21-Apr-22

Swap notional maturity/ies	21-Apr-22
LLP receive rate/margin	0.25%
LLP pay rate/margin	Libor +0.5215%
Collateral posting amount(s) (EUR) <sup>(25)</sup>	€ -
Fitch Current Rating	A / F1
Moody's Current Rating	A2 / P-1
S&P Current Rating	Α / Α-1



#### Accounts, Ledgers

	Value as at 01-11-2015	Value as at 01-10-2015	Target Value	
	for the reporting period	for the reporting period	Target value	
Revenue receipts (please disclose all parts of waterfall)				
Revenue Receipts (on the Loans)	£ 65,563,386	£ 65,578,962	na	
Other net income (including interest on bank accounts)	£ 940,317	£ 950,027	na	
Excess amount released from Reserve Fund	£ -	£ 1,696,562	na	
Premia received from outgoing Swap Provider	£ -	£ -	na	
Amounts receivable under interest rate swap	£ -	£ -	na	
Available Revenue Receipts	£ 66,503,703	£ 68,225,552	na	
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£ 2,391,037	£ 2,228,796	na	
Amounts due under interest rate swap	£ 10,387,646	£ 24,753,094	na	
Amounts due under cover bond swaps	£ 25,450,742	£ 24,513,760	na	
Amounts due under Intercompany Loan		£ 2,811,364	na	
Amounts added to Reserve Fund	£ 13,256,136	£ -	na	
Deferred Consideration	£ 12,016,241	£ 13,918,538	na	
Members' profit	£ -	£ -	na	
Total distributed	£ 66,503,703	£ 68,225,552	na	
Principal receipts (please disclose all parts of waterfall)				
Principal Receipts (on the Loans)	£ 818,127,765	£ 667,811,064	na	
Any other amount standing to credit Principal Ledger	£ 2,394,717,023	£ 2,394,717,023	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	£ 3,212,844,788	£ 3,062,528,087	na	
Credit to Pre-Maturity Liquidity Ledger	£ -	£ -	na	
Purchase of New Loans	£ 818,127,765	£ 667,811,064	na	
Deposit in GIC to satisfy ACT test	£ -	£ -	na	
Repayment of Term Advance	£ -	£ -	na	
Capital Distribution	£ -	£ -	na	
Total distributed	£ 818,127,765	£ 667,811,064	na	
Reserve ledger			£ 161,878,362	
Payments ledger		- , - , -	£ 52,253,590	
Principal ledger	£ 2,394,717,023	£ 2,394,717,023	na	
Revenue ledger	£ -	£ -	na	
Pre-maturity liquidity ledger	na	na	na	

#### Asset Coverage Test

Credit support as derived from ACT (GBP) Credit support as derived from ACT (%)

-	Value as at 01-11-2015 Description
A	£ 20,008,928,451 Adjusted Current Balance
В	£ 2,394,717,023 Principal ledger held within GIC account
С	£ - Cash Capital Contributions held on Capital Ledger
D	£ - Substitution assets
E	£ - Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
U	£ 1,100,572,270 Supplemental Liquidity Reserve <sup>(5)</sup>
V	£ - Set-off Flexible Plus (offset) <sup>(6)</sup>
W	£ - Set-off Depositor <sup>(7)</sup>
X	£ 392,035,973 For redraw capacity
Y	£ 164,096 Reward loans
Z	£ - Potential negative carry
Total	£ 20,910,873,135
Method used for calculating component 'A' <sup>(8)</sup>	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 surgest as derived from ACT (CDD)	

2,856,849,269

15.82%

djusted Loan Balance C	Calculation		
A = the lower of (a) & (b), wh	here:		
(a) =	£		the Aggregate Adjusted C
(b) =	£	20,008,928,451.08	the Aggregate Arrears Ad Percentage.
(a)	Aggreg	ate Adjusted Outstandir	ng Principal Balance shall b
	(i) the Adj	usted Outstanding Princ	ipal Balance, which is the
	£	22,487,186,825.00	(1) Outstanding Principal
	£	22,154,832,148.00	(2) The Indexed Valuation
		where M =	
		0.75	for non-arrears loans
		0.40	for 90 days-plus arrears lo
		0.25	for 90 days-plus arrears lo
	minus		• •
	(ii) the agg	regate sum of the follow	ving deemed reductions to
	£	•	(1) Deemed reductions fo
	£	-	(2) Deemed reduction for
	£	22,154,832,148.00	Aggregate Adjusted Outs
(b)	Aggreg	ate Arrears Adjusted Ou	utstanding Principal Balanc
	(i) the Adj	usted Outstanding Princ	ipal Balance, which is the
	£	22,487,186,825.00	(1) Outstanding Principal
	£	22,411,434,197.00	(2) The Indexed Valuation
		where N =	
		1.00	for non-arrears loans
		0.40	for 90 days-plus arrears lo
		0.25	for 90 days-plus arrears lo
	minus		
	(ii) the agg	regate sum of the follow	ving deemed reductions to
	£	-	(1) Deemed reductions fo
	£	-	(2) Deemed reduction for
	£	20,008,928,451.08	Aggregate Arrears Adjust



Outstanding Principal Balance, and Adjusted Outstanding Principal Balance multiplied by the Asset

be equal to: e lower of: al Balance of each Loan; and on of each Loan multiplied by M

loans with indexed LTV  $\leq 75\%$ loans with indexed LTV >75%

the Aggregate Adjusted Outstanding Principal Balance: or breach of representation and warranty r other breach by Seller / Servicer

standing Principal Balance

ce shall be equal to: e lower of: al Balance of each Loan; and on of each Loan multiplied by N

loans with indexed LTV  $\leq$  75% loans with indexed LTV >75%

o the Aggregate Adjusted Outstanding Principal Balance: for breach of representation and warranty or other breach by Seller / Servicer

sted Outstanding Principal Balance multiplied by the Asset Percentage

### Programme-Level Characteristics - as at 31-10-2015

Programme currency	Euro
Programme size	EUR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at swap FX rate)	£ 18,054,023,866
Covered bonds principal amount outstanding (GBP, non-GBP series	
converted at current spot rate)	£ 16,339,853,964
Cover pool balance (GBP) <sup>(24)</sup>	£ 22,511,428,855
GIC account balance (GBP)	£ 3,036,464,719
Any additional collateral (please specify)	
Any additional collateral (GBP)	
Aggregate balance of off-set mortgages (GBP)	£ 4,463,375,304
Aggregate deposits attaching to the cover pool (GBP)	£ 1,180,449,388
Aggregate deposits attaching specifically to the off-set mortgages	£ 455,505,901
Nominal level of overcollateralisation (GBP) <sup>(18)</sup>	£ 7,066,253,965
Nominal level of overcollateralisation (%) <sup>(18)</sup>	39.14%
Number of loans in cover pool	206,968
Average loan balance (GBP)	£ 108,768
Weighted average non-indexed LTV (%) (21)	60.92%
Weighted average indexed LTV (%) (21)	51.68%
Weighted average seasoning (months) <sup>(21)</sup>	71.84
Weighted average remaining term (months) <sup>(21)</sup>	198.13
Weighted average interest rate (%) (21)	3.38%
Standard Variable Rate(s) (%)	4.74%
Constant Pre-Payment Rate (%, current month) (19)	3.19%
Constant Pre-Payment Rate (%, quarterly average) <sup>(19)</sup>	2.86%
Principal Payment Rate (%, current month) <sup>(19)</sup>	3.61%
Principal Payment Rate (%, quarterly average) (19)	3.54%
Constant Default Rate (%, current month)	na
Constant Default Rate (%, quarterly average) <sup>(9)</sup>	na
Fitch Discontinuity Cap (%) <sup>(10)</sup>	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)	£	65,563,386
Mortgage collections (scheduled - principal)	£	95,029,630
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	723,098,135

### Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,870	1.4%	£ 308,327,908	1.4%
Loans bought back by seller(s) <sup>(22)</sup>	3,176	1.5%	£ 414,770,228	1.8%
of which are non-performing loans	309	0.1%	£ 28,934,969	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%
of which have had a further advance or product switch	2,867	1.4%	£ 385,835,258	1.7%
Loans sold into the cover pool	4,971	2.4%	£ 698,359,388	3.1%

### Stratification tables are all as of 31-10-2015<sup>(13)</sup>

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 <sup>(12)</sup>	Reversionary margin	Initial rate
Fixed at origination, reverting to SVR	66,532	32.1%	8,443,179,090	37.5%	3.31%	22.8	3.31%	0.00%	3.75%
Fixed at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Fixed at origination, reverting to tracker	1	0.0%	10,218	0.0%	4.25%	10.0	4.25%	3.74%	4.25%
Fixed for life	538	0.3%	20,233,257	0.1%	4.21%	0.0	4.20%	4.18%	4.46%
Tracker at origination, reverting to SVR	1,533	0.7%	269,972,046	1.2%	2.28%	9.6	1.78%	0.00%	3.18%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Tracker for life	49,007	23.7%	5,605,956,145	24.9%	1.54%	0.0	1.04%	1.04%	4.69%
SVR, including discount to SVR	89,357	43.2%	8,170,836,903	36.3%	4.74%	0.1	0.00%	0.01%	5.16%
Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Total	206,968	100.0%	£ 22,510,187,660	100.0%	3.38%		1.52%		



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

Arrears breakdown <sup>(14)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Current	200,308	96.8%		96.9%
0-1 month in arrears	5,133	2.5%		2.3%
1-2 months in arrears	1,141	0.6%		0.6%
2-3 months in arrears	382	0.2%	£ 43,931,414	0.2%
3-6 months in arrears	3	0.0%	£ 338,029	0.0%
6-12 months in arrears	1	0.0%	,	0.0%
12+ months in arrears	0	0.0%	£ -	0.0%
Total	206,968	100.0%	£ 22,510,187,660	100.0%
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	96,723	46.7%		27.7%
50-55%	12,999		£ 1,589,824,270	7.1%
55-60%	13,390	6.5%	£ 1,738,054,009	7.7%
60-65%	14,707	7.1%	£ 2,029,387,358	9.0%
65-70%	15,476	7.5%	£ 2,348,428,904	10.4%
70-75%	15,819	7.6%	£ 2,556,667,189	11.4%
75-80%	14,767	7.1%	£ 2,325,392,432	10.3%
80-85%	11,543	5.6%	£ 1,823,863,375	8.1%
85-90%	8,024	3.9%	£ 1,257,546,460	5.6%
90-95%	2,214	1.1%		1.8%
95-100% 100-105%	790 119	0.4%	£ 114,693,559 £ 20,440,324	0.5%
105-110%	67	0.1%	£ 20,440,324 £ 11,698,187	0.1%
110-125%	141	0.1%		0.1%
125%+	159	0.1%		0.1%
Unknown	30	0.0%	£ 1,526,983	0.0%
Total	206,968			100.0%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	123,210	59.5%		42.2%
50-55%	16,680	8.1%		10.4%
55-60%	17,220	8.3%	£ 2,656,220,798	11.8%
60-65% 65-70%	16,362 14,153	7.9% 6.8%	£ 2,493,671,376 £ 2,210,433,795	11.1% 9.8%
70-75%	9,523	4.6%	£ 2,210,433,795 £ 1,556,233,469	9.07 6.9%
75-80%	5,887	2.8%	£ 1,038,529,870	4.6%
80-85%	2,510	1.2%	£ 471,845,548	2.1%
85-90%	1,210	0.6%	£ 215,629,575	1.0%
90-95%	185	0.1%	£ 30,656,189	0.1%
95-100%	11	0.0%	£ 1,493,474	0.0%
100-105%	6	0.0%	£ 1,518,071	0.0%
105-110%	2	0.0%	£ 415,276	0.0%
110-125%	4	0.0%	£ 685,789	0.0%
125%+ Unknown	05	0.0%	£ - £ 268,645	0.0%
Total	206,968	100.0%	£ 22,510,187,660	100.0%
	200,000	1001070	2 22,010,101,000	
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	5,701	2.8%	£ 11,463,842	0.1%
5,000-10,000	5,036	2.4%		0.2%
10,000-25,000	16,116	7.8%	£ 285,262,050	1.3%
25,000-50,000	29,822	14.4%	£ 1,125,165,773	5.0%
50,000-75,000	31,671	15.3%		8.8%
75,000-100,000 100,000-150,000	28,857 42,502	13.9% 20.5%		11.2%
150,000-200,000	42,502	20.5%		23.2%
200,000-250,000	10,794	5.2%		10.6%
250,000-300,000	5,617		£ 1,528,068,076	6.8%
300,000-350,000	3,100	1.5%		4.4%
350,000-400,000	1,762	0.9%		2.9%
400,000-450,000	1,163	0.6%	£ 492,013,581	2.2%
450,000-500,000	856	0.4%	, ,	1.8%
500,000-600,000	812	0.4%		1.9%
600,000-700,000	373	0.2%		1.1%
				0.70
700,000-800,000	208	0.1%		
700,000-800,000 800,000-900,000	138	0.1%	£ 116,695,206	0.7%
700,000-800,000 800,000-900,000 900,000-1,000,000	138 83	0.1% 0.0%	£ 116,695,206 £ 78,477,707	0.5%
700,000-800,000 800,000-900,000	138	0.1%	£ 116,695,206 £ 78,477,707 £ -	0.5%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7,147	3.5%	£ 737,273,167	3.3%
East Midlands	12,031	5.8%	£ 1,086,041,296	4.8%
London	27,737	13.4%	£ 4,549,026,643	20.2%
North	8,098	3.9%	£ 607,875,164	2.7%
North West	21,845	10.6%	£ 1,792,501,284	8.0%
Northern Ireland	13,475	6.5%	£ 1,004,185,540	4.5%
South East	48,706	23.5%	£ 6,593,112,800	29.3%
South West	16,860	8.1%	£ 1,866,015,645	8.3%
Scotland	15,679	7.6%	£ 1,250,957,402	5.6%
Wales	9,386	4.5%	£ 752,110,292	3.3%
West Midlands	12,681	6.1%	£ 1,171,243,332	5.2%
Yorkshire and Humberside	13,323	6.4%	£ 1,099,845,095	4.9%
Grand Total	206,968	100.0%	£ 22,510,187,660	100.0%
D	Number	0/ of total south an		
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	120,975	58.5%		48.3%
Part-and-part	13,741	6.6%	£ 1,895,640,526	8.4%
Interest-only	38,629		£ 5,287,976,681	23.5%
Offset	33,623	16.2%	£ 4,464,201,523	19.8%
Total	206,968	100.0%	£ 22,510,187,660	100.0%
Seasoning <sup>(15)</sup>	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	3,886	% of total number 1.9%	£ 653,807,891	2.9%
12-24 months	24,444			16.2%
24-36 months	24,444 18,688	11.8% 9.0%	£ 3,657,456,045 £ 2,346,845,929	10.2%
36-48 months	10,845	5.2%	£ 2,340,845,929 £ 1,189,457,485	5.3%
48-60 months	10,358	5.0%	£ 1,112,820,943	4.9%
60-72 months	15,552	7.5%	£ 1,653,591,725	7.3%
72-84 months	16,505	8.0%	£ 1,676,227,645	7.4%
84-96 months	32,686	15.8%	£ 4,319,660,420	19.2%
96-108 months	15,460	7.5%	£ 1,758,874,394	7.8%
108-120 months	14,150	6.8%	£ 1,343,874,665	6.0%
120-150 months	29,845	14.4%	£ 2,047,903,421	9.1%
150-180 months	12,993	6.3%	£ 680,734,654	3.0%
180+ months	1,556	0.8%	£ 68,932,444	0.3%
Total	206,968	100.0%		100.0%
			,- , - , - ,	
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	67,070	32.4%	£ 8,463,379,050	37.6%
SVR	87,949	42.5%	£ 8,154,477,178	36.2%
Tracker	51,498	24.9%	£ 5,875,804,194	26.1%
Discount SVR or Unknown	451	0.2%	£ 16,527,238	0.1%
Total	206,968	100.0%	£ 22,510,187,660	100.0%
	Numera	0/ of total assessments	Amount (CDD)	0/ of total and such
Loan purpose type Owner-occupied	Number 206,509	% of total number 99.8%	Amount (GBP) £ 22,458,230,662	% of total amount 99.8%
Owner-occupied Buy-to-let	206,509	99.8%	, , ,	99.8%
Second home	459		£ 51,956,998	0.0%
Total	459 206,968	100.0%		100.0%
	200,000	.00.070		100.07
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	127,960	61.8%		61.0%
Fast-track	79,008	38.2%		39.0%
Self-certified	0		£ -	0.0%
Total	206,968		£ 22,510,187,660	100.0%
		••••	,,,	



Remaining term of Ioan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	12,008	5.8%	£ 614,310,976	2.7%
30-60 months	15,699	7.6%	£ 934,103,851	4.1%
60-120 months	38,202	18.5%	£ 2,984,319,357	13.3%
120-180 months	49,843	24.1%	£ 5,280,036,205	23.5%
180-240 months	44,194	21.4%	£ 5,814,043,028	25.8%
240-300 months	25,160	12.2%	£ 3,757,360,670	16.7%
300-360 months	14,404	7.0%	£ 2,011,046,106	8.9%
360+ months	7,458	3.6%	£ 1,114,967,466	5.0%
Total	206,968	100.0%	£ 22,510,187,660	100.0%
Employment status <sup>(16)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Employed	119,951	58.0%	£ 13,382,304,929	59.4%
Self-employed	32,876	15.9%	£ 4,778,831,223	21.2%
Unemployed	49	0.0%	£ 2,422,271	0.0%
Retired	4,404	2.1%	£ 269,461,403	1.2%
Guarantor	0	0.0%	£ -	0.0%
Other <sup>(17)</sup>	49,688	24.0%	£ 4,077,167,833	18.1%
Total	206,968	100.0%	£ 22,510,187,660	100.0%

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

Series	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 11	Series 11 Tap 1	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19
Issue date	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000
Amount outstanding	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000
FX swap rate (rate:£1)	1.429	1.162	1.197	1.201	1.083	1.190	1.174	1.200	1.252	1.160	1.160
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Hard
Scheduled final maturity date	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	05-Oct-17	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30
Legal final maturity date	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30
ISIN	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0546057570	XS0546057570	XS0546057570	na	na
Stock exchange listing	London	London	London	London	London	London	London	London	London	na	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 18 Nov	Annually - 18 Nov
Coupon (rate if fixed, margin and reference rate if floating)	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	3.625%	3.625%	4.125%	4.250%
Margin payable under extended maturity period (%)	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +0.65%	1M Euribor +0.65%	1M Euribor +1.40%	1M Euribor +1.40%	1M Euribor +1.40%	na	na
Swap counterparty/ies	Barclays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,049,415,000	215,125,000	208,875,000	499,536,000	1,616,125,000	509,351,006	1,064,375,000	416,500,000	255,510,400	86,220,000	107,775,000
Swap notional maturity	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30
LLP receive rate/margin	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	3.625%	3.625%	4.125%	4.250%
LLP pay rate/margin	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	3M GBP Libor +0.7425%	3M GBP Libor +1.72%	3M GBP Libor +1.7253%	3M GBP Libor +2.15%	3M GBP Libor +1.7836%	3M GBP Libor +1.51%	3M GBP Libor +1.56%
Collateral posting amount(s) (EUR) <sup>(25)</sup>	506,613,444	-	-	-	-	-	-	-	-	-	-
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Series	Series 20	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23	Series 24	Series 25	Series 27	Series 27 Tap 1
Issue date	07-Dec-10	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	28-Feb-11	14-Apr-11	24-May-11	08-Sep-11	24-May-12
	01 000 10	11001111	21001111			24 May 12	2010011	11740111	211100 11	00 000 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 / -
									,		,
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 / -
Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	Aaa / AAA / AAA / - Aaa / AAA / AAA / -
Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR
Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000
Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000
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)	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.183	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252
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)	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft
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	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft 07-Dec-20	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 00,000 na Soft 02-Mar-26	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft 08-Sep-16
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	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft 07-Dec-20 07-Dec-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17
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	Aaa / AAA / AAA / - Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft 07-Dec-20 07-Dec-21 XS0563569325	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19 XS0582479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19 XS0582479522	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17 XS0674635288	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 11,252 Soft 08-Sep-16 08-Sep-17 XS0674635288
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	Aaa / AAA / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS05635669325           London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.183 Hard 15-Jan-24 15-Jan-24 na na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17 XS0674635288 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London
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	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS0563569325           London           Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           350,000,000           350,000,000           1.121           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 1.198 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual
Original rating (Moody's/S&P/Fitch/DBRS)         Current rating (Moody's/S&P/Fitch/DBRS)         Denomination         Amount at issuance         Amount outstanding         FX swap rate (rate:£1)         Maturity type (hard/soft-bullet/pass-through)         Scheduled final maturity date         Legal final maturity date         ISIN         Stock exchange listing         Coupon payment frequency         Coupon payment date	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS0563569325           London           Annual           Annually - 7 Dec	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annual Annual Y - 15 Jan	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annualy - 24 Jan	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           350,000,000           350,000,000           1.121           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annual           Annualy - 24 Jan	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annually - 14 Apr 5.125% 1M GBL Libor +1.27%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na na Annual Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual
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 (rate if fixed, margin and reference rate if floating)	Aaa / AAA / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS0563569325           London           Annual           Annually - 7 Dec           5.425%           1M Libor +1.3%           ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.183 Hard 15-Jan-24 15-Jan-24 15-Jan-24 na Annual Annual Annual Annual Annual Annual Annual Annual Annual Annual Annual Annua	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           350,000,000           350,000,000           1.121           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annual           Annual           4.375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual 4.375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual Annual 4.375% 1M Euribor +1.50% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annual Annual 2 Mar 5.750%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annual Annualy - 14 Apr 5.125% 1M GBL Libor +1.27% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na na Annual Annual Annual 4.636% na ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual Annual 2.55% 1M Euribor +1.50% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annua Annual Annua Annua Annual Annual Annual Annual Ann
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 (rate if fixed, margin and reference rate if floating)         Margin payable under extended maturity period (%)	Aaa / AAA / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS0563569325           London           Annual           Annually - 7 Dec           5.425%           1M Libor +1.3%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.183 Hard 15-Jan-24 15-Jan-24 na na Annual Annual 4.625% na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50%	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           350,000,000           350,000,000           1.121           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annually - 24 Jan           4.375%           1M Euribor +1.50%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 1.252 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annually - 2 Mar 5.750% 1M GBL Libor +1.58%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annually - 14 Apr 5.125% 1M GBL Libor +1.27%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na na Annual Annual Annual 24 May 4.636% na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%
Original rating (Moody's/S&P/Fitch/DBRS)         Current rating (Moody's/S&P/Fitch/DBRS)         Denomination         Amount at issuance         Amount outstanding         FX swap rate (rate:£1)         Maturity type (hard/soft-bullet/pass-through)         Scheduled final maturity date         Legal final maturity date         ISIN         Stock exchange listing         Coupon payment frequency         Coupon payment date         Coupon (rate if fixed, margin and reference rate if floating)         Margin payable under extended maturity period (%)         Swap counterparty/ies	Aaa / AAA / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS0563569325           London           Annual           Annually - 7 Dec           5.425%           1M Libor +1.3%           ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.183 Hard 15-Jan-24 15-Jan-24 15-Jan-24 na Annual Annual Annual Annual Annual Annual Annual Annual Annual Annual Annual Annua	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual Annual 4.375% 1M Euribor +1.50% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 1.198 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 117,500,000 1.252 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual Annual 4.375% 1M Euribor +1.50% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 02-Mar-26 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annual Annual 2.750% 1M GBL Libor +1.58% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annual Annualy - 14 Apr 5.125% 1M GBL Libor +1.27% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na na Annual Annual Annual 4.636% na ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual Annual 2.55% 1M Euribor +1.50% ANTS	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annua Annual Annua Annua Annual Annual Annual Annual Ann
Original rating (Moody's/S&P/Fitch/DBRS)         Current rating (Moody's/S&P/Fitch/DBRS)         Denomination         Amount at issuance         Amount outstanding         FX swap rate (rate:£1)         Maturity type (hard/soft-bullet/pass-through)         Scheduled final maturity date         Legal final maturity date         ISIN         Stock exchange listing         Coupon payment frequency         Coupon payment date         Coupon (rate if fixed, margin and reference rate if floating)         Margin payable under extended maturity period (%)         Swap counterparty/ies         Swap notional denomination	Aaa / AAA / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS0563569325           London           Annual           Annually - 7 Dec           5.425%           1M Libor +1.3%           ANTS           GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.83 Hard 15-Jan-24 15-Jan-24 15-Jan-24 na Annual Annual Annual Annual Annual Annual San ANTS GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50% ANTS GBP	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           350,000,000           350,000,000           1.121           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annual           Annual           Annual           Annual           Annus           ANTS           GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 1.198 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual Annual 4.375% 1M Euribor +1.50% ANTS GBP	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           117,500,000           117,500,000           117,500,000           117,500,000           1252           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annual           Annualy - 24 Jan           4.375%           1M Euribor +1.50%           ANTS           GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annual Annual Annual Annual Comber + 1.58% 1M GBL Libor + 1.58% GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annually - 14 Apr 5.125% 1M GBL Libor +1.27% ANTS GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 24-May-21 na na Annual Annual Annual 4.636% na ANTS GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP
Original rating (Moody's/S&P/Fitch/DBRS)         Current rating (Moody's/S&P/Fitch/DBRS)         Denomination         Amount at issuance         Amount outstanding         FX swap rate (rate:£1)         Maturity type (hard/soft-bullet/pass-through)         Scheduled final maturity date         Legal final maturity date         ISIN         Stock exchange listing         Coupon payment frequency         Coupon payment date         Coupon (rate if fixed, margin and reference rate if floating)         Margin payable under extended maturity period (%)         Swap notional denomination         Swap notional amount	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           NOK           1,600,000,000           1,600,000,000           9.563           Soft           07-Dec-20           07-Dec-21           XS0563669325           London           Annual           Annual           Annual           MLibor +1.3%           ANTS           GBP           167,311,513	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.83 Hard 15-Jan-24 15-Jan-24 15-Jan-24 na Annual Annual Annual 4.625% na ANTS GBP 84,500,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50% ANTS GBP 627,000,000	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           350,000,000           350,000,000           1.121           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annual           Annual           Annual           Annual           Annual           ANTS           GBP           312,130,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual Annual 4.375% 1M Euribor +1.50% ANTS GBP 250,386,000	Aaa / AAA / AAA / -           Aaa / AAA / AAA / -           EUR           117,500,000           117,500,000           117,500,000           11252           Soft           24-Jan-18           24-Jan-19           XS0582479522           London           Annual           Annual           4.375%           1M Euribor +1.50%           ANTS           GBP           93,886,025	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annual Annual Annual MCBL Libor +1.58% ANTS GBP 1,000,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annually - 14 Apr 5,125% 1M GBL Libor +1.27% ANTS GBP 1,250,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000 1.141 Hard 24-May-21 24-May-21 24-May-21 na na Annual Annual Annual 4.636% na ANTS GBP 87,680,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annual Annual 2.625% 1M Euribor +1.50% ANTS GBP 249,687,500
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 (rate if fixed, margin and reference rate if floating)         Margin payable under extended maturity period (%)         Swap notional denomination         Swap notional amount         Swap notional maturity	Aaa / AAAA / AAA / AAA / AAA / AAAA / AAA / AAA / AAA / AAA / AAA / AAA /	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.83 Hard 15-Jan-24 15-Jan-24 na Annual Annual Annually - 15 Jan 4.625% na ANTS GBP 84,500,000 15-Jan-24	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1.196 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50% ANTS GBP 627,000,000 24-Jan-19 4.375%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 350,000,000 350,000,000 1.121 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annually - 24 Jan 4.375% 1M Euribor +1.50% ANTS GBP 312,130,000 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 300,000,000 300,000,000 1.198 Soft 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annual Annual 4.375% 1M Euribor +1.50% ANTS GBP 250,386,000 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 117,500,000 11252 Soft 24-Jan-18 24-Jan-18 24-Jan-19 XS0582479522 London Annual Annually - 24 Jan 4.375% 1M Euribor +1.50% ANTS GBP 93,886,025 24-Jan-19	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,000,000,000 1,000,000 na Soft 02-Mar-26 02-Mar-27 XS0596191360 London Annual Annually - 2 Mar 5.750% 1M GBL Libor +1.58% ANTS GBP 1,000,000,000 02-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 1,250,000,000 1,250,000,000 na Soft 14-Apr-21 14-Apr-22 XS0616897616 London Annual Annually - 14 Apr 5.125% 1M GBL Libor +1.27% ANTS GBP 1,250,000,000 14-Apr-22	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.141 Hard 24-May-21 24-May-21 na na Annual Annual 4.636% na ANTS GBP 87,680,000 24-May-21	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1.133 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 312,500,000 1.252 Soft 08-Sep-16 08-Sep-17 XS0674635288 London Annual Annually - 8 Sep 3.625% 1M Euribor + 1.50% ANTS GBP 249,687,500 08-Sep-17 3.625%



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Control         Table	Legal final maturity date	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27	23-Mar-28	05-Apr-18		13-Apr-23
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Snap notani naturity         116 Apr.30         184.94/23         108 bar.927         20-Jun.24         nat         18-Jul.25         21-Aug.26         27-Aug.25         28-Aug.25         15.00%         1.50%         3.00%         1.50%         3.00%         1.50%	Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
LIP constraining/n         0.3.790%         0.3.90%         0.3.30%         0.3.30%         2.90%         na         3.0.2.30%         2.50%         1.520%	Swap notional amount	89,910,000	41,670,000	36,148,500	28,070,000	32,080,000	61,476,400	na	86,350,000	43,085,000	42,795,000	839,600,000
LLP pay retemming in column 1 (EUR) <sup>2M</sup> 3M GBP Libor +1.39%         3M GBP Libor +1.49%         3M GBP Libor +1.49%         3M GBP Libor +0.49%         3M G	Swap notional maturity	16-Apr-30	18-Apr-28	15-May-27		08-Jun-29		na			27-Aug-25	26-Nov-20
Collaberal posing amounicy (EUR) <sup>99</sup> Centers 57         Series 58         Series 58 Tep 1         Series 51         Series 60         Series 61         Series 62         Series 62         Series 63         Series 64         Series 64         Series 62         Series 62         Series 63         Series 64         Series 64         Series 62         Series 63         Series 64	LLP receive rate/margin							na				
Series 57         Series 58         Series 58         Series 58         Series 58         Series 58         Series 50         Series 61         Series 61         Series 62           Issue date         002-00c-13         20-Jan-14         20-Jan-14         18-6gp-14         18-8gp-14         21-8gp-14         21-8gp-14         21-8gp-14         23-8gp-14         23-14gp-15         23-93-14         23-14gp-15         23-93-14         23-14gp-15         23-93-14         23-14gp-15         23-93-14         23-14gp-14         23-14gp-14 <td></td> <td>3M GBP Libor +1.38%</td> <td>3M GBP Libor +1.35%</td> <td>3M GBP Libor +1.48%</td> <td>3M GBP Libor +1.55%</td> <td>3M GBP Libor +1.55%</td> <td>3M GBP Libor +1.49%</td> <td></td> <td>3M GBP Libor +0.44%</td> <td>3M GBP Libor +0.46%</td> <td>3M GBP Libor +0.44%</td> <td>3M GBP Libor +0.4995%</td>		3M GBP Libor +1.38%	3M GBP Libor +1.35%	3M GBP Libor +1.48%	3M GBP Libor +1.55%	3M GBP Libor +1.55%	3M GBP Libor +1.49%		3M GBP Libor +0.44%	3M GBP Libor +0.46%	3M GBP Libor +0.44%	3M GBP Libor +0.4995%
Issue date         00-Den-13         20-Jan-14         28-Ord-14         28-Ord-14         18-Sep-14         18-Sep-14         21-Apr-16         29-May-15           Orginal rating (Moody'S&APF/Int/DERS)         Aaa/AAA/AAA/AA/AA/AA/AAA/AAA/AAA/AAA/AA	Collateral posting amount(s) (EUR) <sup>(23)</sup>	-	-	-	-	-	-	na	-	-	-	-
Issue date         00-Den-13         20-Jan-14         28-Ord-14         28-Ord-14         18-Sep-14         18-Sep-14         21-Apr-16         29-May-15           Orginal rating (Moody'S&APF/Int/DERS)         Aaa/AAA/AAA/AA/AA/AA/AAA/AAA/AAA/AAA/AA	Corico	Couries ET	Carles TO	Carles FO Tour 4			Carles CO	Contra Cd	Carles CO	1		
Örginal staring (Moody SASP/Fich/DERS)         Aba / AAA / AAA /         Aba / A												
Current rating (Moody/SS/PFInUNDERS)         Aaa / AAA / AAA/-         Aaa / AAA / AAA / AAA / AAA /         Aan / AA         Aaa / AAA / AAA / AAA /         Aaa / AAA / AAA / AAA /         Aaa / AAA / AAA / AAA /         Aaa / AAA / AAA / AAA / AAA / AAA / AAA /         Aan / AA / AAA / AAA /												
Denomination         EUR         CB P         CBP         CBP         CBP         EUR         EUR         EUR         CBP         CBP           Amount distancing         80.000.000         750.000.000         250.000.000         1.000.000.000         500.000.000 <td></td>												
Amount disissance         80,000,000         750,000,000         250,000,000         1,000,000,000         500,000,000         500,000,000         500,000,000           FX swap rate (rate £1)         1.198         na         na         1,257         1,267         1,368         na           Maturity type (hard/soft-bullet/pass-through)         Soft												
Anount outstanding         80.000.000         750.000.000         250.000.000         1,000.000.000         500.000.000         500.000.000           FX swap rate (rate):1)         1.198         na         na         1.257         1.386         na           Maturity type (hard/soft-bullet/pass-through)         Soft         Soft         Soft         Soft         Soft         Soft         Soft           Legal final maturity date         20-Jun-18         20-Jan-17         20-Jan-17         20-Jan-17         20-Jan-17         20-Jan-17         20-Jan-17         20-Jan-18         18-Sep-20         18-Sep-23         21-Apr-22         29-May-18           ISIN         XS0999345811         XS1017654150         XS112589174         XS111159333         XS1111159333         XS111159333 <th< td=""><td></td><td></td><td></td><td></td><td></td><td>00</td><td></td><td></td><td></td><td></td><td></td><td></td></th<>						00						
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#### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch; short- term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	ST: <a-1+ <f1<br="" <p-1="">LT: -/ -/<a< td=""><td>Yes (S&amp;P)</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve</td></a<></a-1+>	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve
Account Bank rating trigger	Loss of required rating by the Account Bank	ST: <a-1 <f1<br="" <p-1="">LT: - / - / <a< td=""><td>No</td><td>Termination of the Bank Account Agreement, unless the Account Bank, within 30 Lon LLP Accounts with it and opens replacement accounts with a financial institution havi guarantee of its obligations under the Bank Account Agreement from a financial instit (provided also that rating agency confirmations are obtained). Note that the Cash Ma to an S&amp;P trigger on the bank accounts of A-1+ if the amounts on deposit in the GIC sterling equivalent of the Covered Bonds then outstanding, in which case the Cash Ma to the stand-by accounts (however, the rating agency criteria do not require stand-by therefore been terminated).</td></a<></a-1>	No	Termination of the Bank Account Agreement, unless the Account Bank, within 30 Lon LLP Accounts with it and opens replacement accounts with a financial institution havi guarantee of its obligations under the Bank Account Agreement from a financial instit (provided also that rating agency confirmations are obtained). Note that the Cash Ma to an S&P trigger on the bank accounts of A-1+ if the amounts on deposit in the GIC sterling equivalent of the Covered Bonds then outstanding, in which case the Cash Ma to the stand-by accounts (however, the rating agency criteria do not require stand-by 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: &lt; - / - / <bbb+< td=""><td>No</td><td>All further instructions by the Servicer to debit the accounts of Borrowers that are sub in favour of such collection accounts shall be made to another bank that has at least the Account Bank.</td></bbb+<></a-2>	No	All further instructions by the Servicer to debit the accounts of Borrowers that are sub in favour of such collection accounts shall be made to another bank that has at least 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 <f1+<br="" <p-1="">LT: - / <a2 -<="" td=""><td>No</td><td>A Member (Santander UK or the Liquidation Member) may make a cash capital contr offer to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity L Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds I Required Redemption Amount for all other Series of Hard Bullet Covered Bonds white time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Te amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redem Series of Hard Bullet Covered Bonds.</td></a2></a-1>	No	A Member (Santander UK or the Liquidation Member) may make a cash capital contr offer to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity L Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds I Required Redemption Amount for all other Series of Hard Bullet Covered Bonds white time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Te amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redem 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 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 Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ <f1<="" <p-1="" td=""><td>No</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and dematerialised loans) are located separately from the customer files and title deeds of which do not form part of the Portfolio.</td></a-1+>	No	The Servicer shall use reasonable endeavours to ensure that the Customer Files and dematerialised loans) are located separately from the customer files and title deeds of 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 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 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 ind other percentage as determined from time to time. This percentage is subject to a rev 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 ind other percentage as determined from time to time. This percentage is subject to a rev once the Issuer is below these required ratings.



ble Revenue Receipts (in accordance erve Fund Required Amount.

London Business Days, closes the having the required ratings or obtain a nstitution having the required ratings h Management Agreement still refers SIC Account exceed 20% of the sh Manager shall transfer the excess d-by accounts any longer, which have

subject to direct debit bank mandates ast the required ratings or directly to

contribution to the LLP or the LLP shall ity Liquidity Ledger is equal to the rds (after taking into account the which mature before or at the same y Test is no longer failed or the demption Amounts of all relevant

nish the Supplemental Liquidity

and Title Deeds (unless they relate to eds of other properties and mortgages

the aggregate cleared credit balances te.

s increased from 0 to 4% or such a review on each Calculation Date

#### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch; short- term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
nterest Rate Swap provider (ANTS) rating triggers	Loss of required rating by the Interest Rate Swap Provider	ST: -/-/ <f1 LT: <a <a3="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use to an appropriately rated replacement third party, (b) procure a guarantee from an app take such other action as would maintain or restore the ratings of the relevant Covered shown on the left are the first level of triggers for S&amp;P and Fitch but this is the only trig A subsequent trigger exists for S&amp;P for loss of BBB+ (LT) and for Fitch for loss of F3 (actions include posting / continuing to post collateral and taking any of the actions out 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 Credit Support Annex, and use to an appropriately rated replacement third party, (b) procure a guarantee from an app take such other action as would maintain or restore the ratings of the relevant Covered shown on the left are the first level of triggers for S&P and Fitch but this is the only trig A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Fitch for loss of F3 (actions include posting / continuing to post collateral and taking any of the actions out 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: - / <a2 <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use r to an appropriately rated replacement third party, (b) procure a guarantee from an app take such other action as would maintain or restore the ratings of the relevant Covered shown are on the left the first level of triggers for Moody's and Fitch but this is the only A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequ for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist: Remedial actions include posting / continuing to post collateral and taking any of the a above.</td></a2></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex, and use r to an appropriately rated replacement third party, (b) procure a guarantee from an app take such other action as would maintain or restore the ratings of the relevant Covered shown are on the left the first level of triggers for Moody's and Fitch but this is the only A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequ for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exist: Remedial actions include posting / continuing to post collateral and taking any of the a above.
Covered Bond Swap Provider rating triggers - Barclays, BNP Paribas and RBS, Series 3 Note: For Fitch and S&P, the event is triggered only if coupled with the downgrade or placing on credit watch negative of the then current rating of the relevant Series of Covered Bonds.	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) t replacement third party, (c) procure a guarantee from an appropriately rated third party would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&amp;P is triggered and action needs to be taken only if the relevant Series of Covered Bonds placed on credit watch negative as a result of the downgrade of the Covered Bond Sw 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 I Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBH+ (LT) and a Second Fitch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continu 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) t replacement third party, (c) procure a guarantee from an appropriately rated third party would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&P is triggered and action needs to be taken only if the relevant Series of Covered Bonds placed on credit watch negative as a result of the downgrade of the Covered Bond Sw 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 I Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBH+ (LT) and a Second Fitch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continu any of the actions outlined at (b) to (d) above.
Covered Bond Swap provider rating triggers – National Australia Bank, Series 59 and 60	Loss of required rating by National Australia Bank in respect of Series 59 or Series 60	)ST: <a-1 -="" <f1<br="">LT: <a <a3="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex or (a) tran replacement third party, which needs to have a flip clause opinion for the purposes of incorporated in a different jurisdiction, (b) procure an appropriately rated co-obligor or have a flip clause opinion if incorporated in a different jurisdiction; or (c) take such oth restore the ratings of the relevant Covered Bonds. The rating triggers shown on the let S&amp;P, Moody's and Fitch. A subsequent trigger exists for S&amp;P for loss of A2 (ST) / BBB+ (LT), Moody's for loss of F3 (ST) / BBB- (LT) / . Remedial actions include posting / continuing to post collateral outlined at (a) to (c) above. For the purposes of the S&amp;P rating criteria, "Replacement</td></a></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex or (a) tran replacement third party, which needs to have a flip clause opinion for the purposes of incorporated in a different jurisdiction, (b) procure an appropriately rated co-obligor or have a flip clause opinion if incorporated in a different jurisdiction; or (c) take such oth restore the ratings of the relevant Covered Bonds. The rating triggers shown on the let S&P, Moody's and Fitch. A subsequent trigger exists for S&P for loss of A2 (ST) / BBB+ (LT), Moody's for loss of F3 (ST) / BBB- (LT) / . Remedial actions include posting / continuing to post collateral outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement
Covered Bond Swap provider rating triggers – Natixis, Series 61	Loss of required rating by Natixis in respect of Series 61	ST: <a-1 -="" <f1<br="">LT: <a <a3="" <a3(cr)="" <a<="" or="" td=""><td>No</td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) replacement third party, (c) procure a guarantee from an appropriately rated third part would maintain or restore the ratings of the relevant Covered Bonds. The rating trigge level of triggers for S&amp;P, Moody's and Fitch. A subsequent trigger exists for Moody's for loss of Baa1 or Baa1(cr) (LT) and Fitch for Remedial actions include posting / continuing to post collateral or taking any of the act For the purposes of the S&amp;P rating criteria, "Replacement Option 3" currently applies.</td></a></a-1>	No	Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) replacement third party, (c) procure a guarantee from an appropriately rated third part would maintain or restore the ratings of the relevant Covered Bonds. The rating trigge level of triggers for S&P, Moody's and Fitch. A subsequent trigger exists for Moody's for loss of Baa1 or Baa1(cr) (LT) and Fitch for Remedial actions include posting / continuing to post collateral or taking any of the act For the purposes of the S&P rating criteria, "Replacement Option 3" currently applies.
Assignment of legal title to the Loans trigger	Loss of required rating by the Seller	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Completion of the legal assignment of the Loans to the LLP by the Seller within 20 Lor</td></bbb->	No	Completion of the legal assignment of the Loans to the LLP by the Seller within 20 Lor
Cash Manager calculation verification trigger <sup>(20)</sup>	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 (regard 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 (regard 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 replacem 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 replacem 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.



se reasonable efforts to (a) transfer appropriately rated third party, or (c) ered Bonds. The rating triggers trigger for Moody's. outlined at (a) to (c) above. For the se reasonable efforts to (a) transfer appropriately rated third party, or (c) ered Bonds. The rating triggers only trigger for S&P. equent Rating Event for Fitch exist xists for loss of F3 (ST) / BBB- (LT). e actions outlined at (a) to (c) (b) transfer to an appropriately rated barty, or (d) take such other action as S&P downgrades, note that the event nds has also been downgraded or Swap provider. The rating triggers for loss of BBB- (LT). A First ond Subsequent Rating Event for tinuing to post collateral and taking transfer to an appropriately rated s of the Fitch criteria if it is r or guarantor, which also needs to other action as would maintain or left are the first level of triggers for ss of Baa1 (LT) and Fitch for loss of eral or taking any of the actions ent Option 1" currently applies. b) transfer to an appropriately rated party, or (d) take such other action as ggers shown on the left are the first for loss of F3 (ST) / BBB- (LT). actions outlined at (a) to (c) above. London Business Days. arding the Asset Coverage Test and ement servicing agreement with a

#### Non-Rating Triggers

Non-Kating mggers		
Event	Description of Trigger	Consequence if Trigger Breached
Issuer Event of Default		Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from t security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment schedule.
	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		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 Loar	
	and to the Covered Bond Swap Provider(s) and other senior expenses ranking in	
	priority thereto.	
Asset Coverage Test	On a Calculation Date, the Adjusted Aggregate Loan Amount is less than the	Breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage breach notice and if not rectified
	Principal Amount Outstanding of Covered Bonds	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-	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 in ar	LLP Event of Default will occur.
	amount at least equal to the Sterling Equivalent of the aggregate Principal Amount	
	Outstanding of the Covered Bonds.	

#### Glossary:

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 previou 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 on any due date up to that date of determination 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 the result arrived at by dividing that difference (if any) by the amount of 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 payments is less than 3 monthly payments) would be classified as being 2 to <3 months in arrears, and so on. An account is treated as being in default if it is 3 or more months in arrears. For the purposes of Investor Reporting, if unpaid at the end of the reporting period, the due amounts which were due on the latest due date are included in the aggregate
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: <ul> <li>(i) the Initial Advance;</li> <li>(ii) Further Advances and/or Flexible Loan Drawings;</li> <li>(iii) Capitalised Expenses;</li> <li>(iv) Capitalised Interest; and</li> <li>(v) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised,</li> <li>in each case relating to such Loan less all prepayments, repayments of any of the foregoing made on or prior to the amount balance determination date; and in relation to any Mortgage Account at the amount balance determination respect of each Loan comprised in the relevant Mortgage Account</li> </ul>
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.

<sup>(2)</sup> For triggers relating to the swap providers on the cover pool the rating trigger disclosed is the next trigger point - there may be subsequent triggers and these are detailed in the relevant swap agreement. For triggers relating to the covered bond swaps, see table "Programme Triggers"

(3) The interest rate swap notional is the sum of all interest rate swap notionals as at the start of the Calculation Period. Note that under an Amendment Agreement dated 24 December 2012, the interest rate swaps may be consolidated into one "cover pool swap" at a future date, at the LLP's election.

<sup>(4)</sup> LLP receive/pay margins are an average across all interest rate swaps

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

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

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

(8) A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.

A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.

<sup>(9)</sup> 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

<sup>(11)</sup> Source: Moody's performance report dated March 2015

(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%).

<sup>(13)</sup> Data is presented on an account level basis.

<sup>(14)</sup> 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 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. <sup>(16)</sup> Employment status is as at completion date.

<sup>(17)</sup> 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, reserve ledger and payments ledger held within GIC account as at the calculation date

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

<sup>(20)</sup> Santander UK is the cash manager for the Covered Bond Programme

<sup>(21)</sup> Values reported as at month end.

 $^{(22)}$  Loans bought back by seller : The amount reported is as at the date the loan was bought back .

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

The 'Calculation Date' was amended from the third London Business Day prior to each LLP Payment Date to the first London Business Day.

The 'Calculation Period' was amended to the period from (and including) the first calendar day of each calendar month to (but excluding) the first calendar day of the next following calendar month.

(24) The Cover Pool Balance includes any accrued interest and fees and any credit balances, these are excluded from the stratification loan balances.

<sup>(25)</sup> The Collateral posting is as at the 30th October 2015.



om the Issuer are held by the LLP as
ied by the 3rd calculation date after

ous due dates equal, in the aggregate, one or more full monthly rmination (less the aggregate amount of all authorised of the required current monthly payment equals or exceeds 1 the ng 2 monthly payments (but for which the aggregate of missed

tion date, the aggregate at such date of the Amount balance in