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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	Harpreet Singh Chadha, Medium Term Funding, mbf@santander.co.uk
Date of form submission	30 November 2013
	01 November 2013 (Calculation Period start date 07 November 2013)
End Date of reporting period	30 November 2013 (Calculation Period end date 05 December 2013)
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 ⁽¹⁾	Abbey National Treasury Services plc	na	A/F1	na	A2 / P-1	na	A / A-1
Seller(s)	Abbey National Treasury Services 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
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

Stand-by swap provider(s) on cover pool		
Swap notional amount(s) (GBP) ⁽³⁾	€ 22,09	2,122,956
Swap notional maturity/ies		na
LLP receive rate/margin ⁽⁴⁾	Libo	or +1.79%
LLP pay rate/margin ⁽⁴⁾		3.960%
Collateral posting amount(s) (GBP)	€	-
Currency swap provider for Series 1 (EUR)	Barclays Ba	ink PLC

Currency swap provider for Series 1 (EUR)	Barclays Bank PLC	Currency swap provider for Series
Swap notional amount(s) (EUR)	€ 666,666,667	Swap notional amount(s) (EUR)
Swap notional maturity/ies	08-Jun-15	Swap notional maturity/ies
LLP receive rate/margin	3.375%	LLP receive rate/margin
LLP pay rate/margin	Libor +0.0945%	LLP pay rate/margin
Collateral posting amount(s) (EUR)	€ -	Collateral posting amount(s) (EUR)
Fitch Current Rating	A/F1	Fitch Current Rating
Moody's Current Rating	A2- / P-1	Moody's Current Rating
S&P Current Rating	A / A-1	S&P Current Rating
Currency swap provider for Series 1 (EUR)	Citibank N.A.	Currency swap provider for Series
Swap notional amount(s) (EUR)	€ 666,666,667	Swap notional amount(s) (EUR)
Swap notional maturity/ies	08-Jun-15	Swap notional maturity/ies
LLP receive rate/margin ⁽²⁾	3.375%	LLP receive rate/margin
LLP pay rate/margin ⁽²⁾	Libor +0.0945%	LLP pay rate/margin
Collateral posting amount(s) (EUR)	€ 188,200,079	Collateral posting amount(s) (EUR)
Fitch Current Rating	A / F1	Fitch Current Rating
Moody's Current Rating	A3 / P-2	Moody's Current Rating
S&P Current Rating	A / A-1	S&P Current Rating
Currency swap provider for Series 1 (EUR)	Deutsche Bank AG	Currency swap provider for Series
Swap notional amount(s) (EUR)	€ 666,666,667	Swap notional amount(s) (EUR)
Swap notional maturity/ies	08-Jun-15	Swap notional maturity/ies
LLP receive rate/margin	3.375%	LLP receive rate/margin
LLP pay rate/margin	Libor +0.0945%	LLP pay rate/margin
Collateral posting amount(s) (EUR)	€ 165,568,165	Collateral posting amount(s) (EUR)
Fitch Current Rating	A+ / F1+	Fitch Current Rating
Moody's Current Rating	A2 / P-1	Moody's Current Rating
S&P Current Rating	A / A-1	S&P Current Rating

Currency swap provider for Series 3 (EUR)	Barclays Bank PLC
Swap notional amount(s) (EUR)	€ 500,000,00
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)	€ 224,194,23
Fitch Current Rating	A / F1
Moody's Current Rating	A2- / P-1
S&P Current Rating	A / A-1
Currency swap provider for Series 3 (EUR)	Royal Bank of Scotland plc

Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies		12-Apr-21
LLP receive rate/margin		4.25%
LLP pay rate/margin	Lib	or +0.0487%
Collateral posting amount(s) (EUR)	€	117,933,200
Fitch Current Rating		A/F-1
Moody's Current Rating		A3 / P-2
S&P Current Rating		A/A-1
Currency swap provider for Series 3 (EUR)	BI	NP 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	Lib	or +0.0487%
Collateral posting amount(s) (EUR)	€	190,556,047

Accounts, Ledgers

Accounts, Ledgers			
	Value as of 05-12-2013	Value as of 07-11-2013	Targeted Value
	for the reporting period	for the reporting period	l argeted value
Revenue receipts (please disclose all parts of waterfall)			
Revenue Receipts (on the Loans)	£ 67,750,928	£ 73,127,068	na
Other net income (including interest on bank accounts)	£ 653,783	£ 629,750	na
Excess amount released from Reserve Fund	£ -	£ -	na
Premia received from outgoing Swap Provider	£ -	£ -	na
Available Revenue Receipts	£ 68,404,711	£ 73,756,818	na
Senior fees (including Cash Manager, Servicer & Asset	£ 2,072,250	£ 2,160,761	na
Amounts due under interest rate swap	£ 29,013,596	£ 32,078,020	na
Amounts due under cover bond swaps	£ 23,119,296	£ 22,912,061	na
Amounts due under Intercompany Loan	£ 7,297,921	£ 7,157,644	na
Amounts added to Reserve Fund	£ 2,337,303	£ 5,874,048	na
Deferred Consideration	£ 4,564,344	£ 3,574,284	na
Members' profit	£ -	£ -	na
Total distributed	£ 68,404,711	£ 73,756,818	na
Principal receipts (please disclose all parts of waterfall)			
Principal Receipts (on the Loans)	£ 803,637,285	£ 868,982,871	na
Any other amount standing to credit Principal Ledger	£ 3,405,957,116	£ 2,536,974,245	na
Cash Capital Contribution from Members	£ -	£ -	na
Termination payment received from a Swap Provider	£ -	£ -	na
Amounts released from Pre-Maturity Liquidity Ledger	£ -	£ -	na
Available Principal Receipts	£ 4,209,594,401	£ 3,405,957,116	na
Credit to Pre-Maturity Liquidity Ledger	£ -	£ -	na
Purchase of New Loans	£ 873,145,109	£ -	na
Deposit in GIC to satisfy ACT test	£ -	£ -	na
Repayment of Term Advance	£ -	£ -	na
Capital Distribution	£ -	£ -	na
Total distributed	£ 873,145,109	£ -	na
Reserve ledger	£ 168,355,272	£ 166,017,969	£ 168,355,272
Revenue ledger	£ -	£ -	na
Principal ledger	£ 3,336,449,292	£ 3,405,957,116	na
Pre-maturity liquidity ledger	na	na	na

Asset Coverage Test

		Value	Description
A	£		Adjusted Current Balance
В	£	3,566,944,717	Principal ledger, reserve ledger and payments ledger held within GIC accourt
C	£	-	Cash Capital Contributions held on Capital Ledger
D	£		Substitution assets
E	£	-	Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledg
U	£	1,161,647,769	Supplemental Liquidity Reserve ⁽⁵⁾
V	£		Set-off Flexible Plus (offset) ⁽⁶⁾
W	£		Set-off Depositor ⁽⁷⁾
X	£	296,760,785	For redraw capacity
Y	£	226,539	Reward loans
Z	£	-	Potential negative carry
Total	£	20,564,696,066	
Method used for calculating component 'A'(8)		A(b)	
Asset percentage (%)		85.47%	
Maximum asset percentage from Fitch (%)		91.00%	
Maximum asset percentage from Moody's (%)		85.47%	
Maximum asset percentage from S&P (%)		91.00%	
Credit support as derived from ACT (GBP)	£	1,172,469,547	Ī
Credit support as derived from ACT (%)		6.05%	

the lower of (a) & (b)	where:		
(a) =	£	20,760,335,273.00	the Aggregate Adjusted Outstanding Principal Balance, and
(b) =	£	18,456,386,441.89	the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the A Percentage.
(a)	Aggreg	ate Adjusted Outstandin	g Principal Balance shall be equal to:
	(i) the Adj	usted Outstanding Princ	ipal Balance, which is the lower of:
	£	21,755,960,251.00	(1) Outstanding Principal Balance of each Loan; and
	£	20,760,335,273.00 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		
	(ii) the agg	gregate sum of the follow	ing 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
	£	20,760,335,273.00	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggreg	ate Arrears Adjusted Ou	Istanding Principal Balance shall be equal to:
	(i) the Adj	usted Outstanding Princ	ipal Balance, which is the lower of:
	£	21,755,960,251.00	(1) Outstanding Principal Balance of each Loan; and
	£	21,593,993,731.00	(2) The Indexed Valuation of each Loan multiplied by N
		where N =	
		1.00	for non-arrears loans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus		
	(ii) the age	gregate sum of the follow	ing 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
	£	18,456,386,441.89	Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asse Percentage

& Santander



Programme-Level Characteristics - as at 05-12-2013

Programme currency		Euro
Programme size	E	UR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non		
GBP series converted at swap FX rate)	£	19,325,466,520
Covered bonds principal amount outstanding (GBP, non		
GBP series converted at current spot rate)	£	19,453,829,151
Cover pool balance (GBP)	£	21,820,506,017
GIC account balance (GBP)	£	3,566,944,717
Any additional collateral (please specify)		
Any additional collateral (GBP)		
Aggregate balance of off-set mortgages (GBP)	£	3,999,271,007
Aggregate deposits attaching to the cover pool (GBP)	£	842,312,266
Aggregate deposits attaching specifically to the off-set	£	338,044,362
Nominal level of overcollateralisation (GBP) (18)	£	5,831,488,789
Nominal level of overcollateralisation (%) (18)		30.18%
Number of loans in cover pool		205,640
Average loan balance (GBP)	£	106,110
Weighted average non-indexed LTV (%)		63.15%
Weighted average indexed LTV (%)		62.38%
Weighted average seasoning (months)		67.18
Weighted average remaining term (months)		201.42
Weighted average interest rate (%)		3.87%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		3.97%
Constant Pre-Payment Rate (%, quarterly average)		11.19%
Principal Payment Rate (%, current month)		3.33%
Principal Payment Rate (%, quarterly average)		9.56%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average) ⁽⁹⁾		na
Fitch Discontinuity Cap (%) ⁽¹⁰⁾		4 (moderate)
Moody's Timely Payment Indicator ⁽¹¹⁾		Probable
Moody's Collateral Score (%)(11)		6.80%

Mortgage collections

Mortgage collections (scheduled - interest)	£	67,750,928
Mortgage collections (scheduled - principal)	£	129,322,911
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	674.314.374

Stratification tables are all as of 30-11-2013

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount		
Loan redemptions since previous reporting date	3,439	1.7%	£ 274,255,830	1.3%		
Loans bought back by seller(s)	3,018	1.5%		1.8%		
of which are non-performing loans	136	0.1%	£ 17,466,288	0.1%		
of which have breached R&Ws	0	0.0%	£ -	0.0%		
Loans sold into the cover pool	18,687	9.1%	£ 2,392,740,992	11.0%		
Product Rate Type and Reversionary Profiles						Weighte
		AL (1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.		AL (1.1.)	 Remaining teaser period	

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	118,308	57.6%	£ 13,034,752,100	59.2%	4.55%	-9.1	1.66%	1.66%	5.10%
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	1,258	0.6%			1.25%	-79.0	0.75%	0.75%	6.21%
Fixed for life	543	0.3%	£ 19,450,797	0.1%	5.32%	39.7	4.76%	4.76%	5.54%
Tracker at origination, reverting to SVR	32,204	15.7%	£ 3,654,657,951		4.54%	-21.7	0.41%	0.61%	4.71%
Tracker at origination, reverting to Libor	0	0.0%	0	0.0%	0.0%	0.0	0.00%	0.00%	0.0%
Tracker for life	43,121	21.0%	£ 4,778,425,794	21.7%	1.48%	156.2	0.98%	0.98%	5.19%
SVR, including discount to SVR	10,009	4.9%	£ 428,623,057	2.0%	4.70%	6.1	-0.04%	0.31%	6.46%
Libor	0	0.0%		0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Total	205,443	100.00%	£ 22,035,983,010	100.00%	3.87%		1.27%		



Stratifications⁽¹³⁾

Number	% of total number	Amount (GBP)	% of total amount
195,721	95.3%	£ 20,942,020,309	95.0
7,241			3.6
1,632	0.8%	£ 197,037,732	0.9
678	0.3%	£ 82,118,296	0.4
158	0.1%	£ 21,164,605	0.1
9	0.0%	£ 718,004	0.0
4	0.0%	£ 201.755	0.0
205,443	100.00%	£ 22,035,983,010	100.00
			% of total amount
			23.5
			6.2
			7.2
			8.6
17,507	8.5%	£ 2,434,281,134	11.1
17.157	8.4%	£ 2.622.629.907	11.9
			12.6
			9.5
			6.3
			2.3
			2.3
			0.1
			0.0
			0.1
			0.0
205,443	100.00%	£ 22,035,983,010	100.00
Mumber	0/ of total average as	Amount (CDD)	% of total amount
			26.5
		Z 5,040,205,941	20.5
			7.7
			9.4
			11.3
			9.7
			10.3
10,300	5.0%	£ 1,591,015,473	7.2
6,814			5.4
3,939	1.9%	£ 708,536,044	3.2
1.911	0.9%	£ 358,113,067	1.6
1 247	0.6%	£ 235 372 007	1.1
			0.2
			0.0
			0.0
			100.00
Number	% of total number	Amount (GBP)	% of total amount
4,151	2.0%	£ 10,306,941	0.1
4.528	2.2%		0.2
			1.3
			4.9
			4.9
			11.7
			11.7
23,606			18.4
			10.6
			6.3
			4.0
1,469			2.5
885	0.4%	£ 373,554,115	1.7
628	0.3%	£ 297,137,846	1.4
586		£ 313,929,756	1.4
		£ 168,792,663	0.8
263			
263			0.4
122	0.1%	£ 91,165,881	0.4
122 91	0.1%	£ 91,165,881 £ 76,294,857	0.4
122	0.1% 0.0% 0.0%	£ 91,165,881	
	7,241 1,532 678 9 4 205,433 Number 11,854 13,144 14,860 13,144 14,860 17,507 17,157 18,861 13,144 14,860 17,507 17,157 9,063 13,144 14,860 14,174 8,67 9,194 9,194 9,194 13,271 8,67 9,194 9,194 9,194 9,194 13,271 9,194 9,194 14,291 13,203 15,464 14,911 10,300 14,911 14,911 14,911 14,911 14,911 14,911 14,911	7,241 3.5% 1,532 0.8% 6,75 0.3% 1,532 0.8% 6,75 0.3% 4 0.0% 205,432 100.0% 11,554 6.857 11,554 6.857 11,554 6.857 11,554 6.468 11,554 6.478 11,554 6.484 11,554 6.484 11,555 6.578 11,750 6.558 11,750 6.568 11,750 6.568 11,750 6.578 11,750 6.568 12,771 6.768 8,863 4.298 2,812 1.458 8,851 4.298 2,812 1.458 8,853 4.298 2,812 1.458 13,203 6.454 13,203 6.458 13,203 6.458 14,649 7.758 <td< td=""><td>7,241 3,5% E 792,722,30 6,75 0,3% E 197,077,72 6,75 0,3% E 197,077,72 6,75 0,3% E 2115,26 10 0,0% E 2115,26 20 0,0% E 2115,26 20,0% E 201,75 200,75 200,643 100,0% E 201,75 200,643 100,0% E 201,75 11,854 6,4% E 1592,216,30 11,854 6,4% E 1592,217,50 11,854 6,4% E 1592,217,50 11,557 6,5% E 243,221,50 11,757 6,7% E 212,220,24 11,758 6</td></td<>	7,241 3,5% E 792,722,30 6,75 0,3% E 197,077,72 6,75 0,3% E 197,077,72 6,75 0,3% E 2115,26 10 0,0% E 2115,26 20 0,0% E 2115,26 20,0% E 201,75 200,75 200,643 100,0% E 201,75 200,643 100,0% E 201,75 11,854 6,4% E 1592,216,30 11,854 6,4% E 1592,217,50 11,854 6,4% E 1592,217,50 11,557 6,5% E 243,221,50 11,757 6,7% E 212,220,24 11,758 6



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7.820	3.8%	£ 782,742,060	3.6%
East Midlands	9,444	4.6%	£ 863,763,665	3.9%
London	13,197	6.4%	£ 2.195.173.490	10.0%
North	7,713	3.8%	£ 576,723,450	2.6%
North West	23.024	11.2%		8.7%
Northern Ireland	13,769	6.7%		5.0%
Outer Metro	21,703	10.6%	£ 3,125,911,074	14.2%
South East	41,792	20.3%	£ 5,388,988,583	24.5%
South West	16.879	8.2%	£ 1.885.724.500	8.6%
Scotland	14.811	7.2%	£ 1,197,620,115	5.4%
Wales	8.901	4.3%		3.3%
West Midlands	12,720		£ 1.174.156.273	5.3%
Yorkshire	13.670	6.7%		5.1%
Total	205,443	100.00%	£ 22,035,983,010	100.00%
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	112,632	54.8%	£ 9,449,014,453	42.88%
Part-and-part	16.277	7.9%	£ 1,900,520,496	8.62%
Interest-only	47.967	23.4%		30.29%
Offset	28,567	13.9%	£ 4.012.104.797	18.21%
Total	205.443	100.0%		100.0%
Total	200,440	100.070	2 22,000,000,010	100.070
Seasoning ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	5.622	% of total number 2.7%		% of total amount 3.7%
>12<=24 months	7.300		£ 901.477.415	4.1%
>24<=36 months	12,431	6.1%		4.1%
>36<=48 months				0.0%
>36<=48 months >48<=60 months	21,791 26,753	10.6%		11.4%
>60<=72 months	42.066	20.5%		26.5%
>60<=/2 months >72<=84 months	42,066	20.5%	£ 5,839,313,037 £ 2,322,962,187	26.5%
>84<=96 months	15,517	9.2%		7.2%
>96<=108 months >108<=120 months	15,803	7.7%	£ 1,276,483,975 £ 970,413,682	5.8%
>108<=120 months >120<=150 months	22,725	6.9%	£ 970,413,682 £ 1,315,861,169	4.4%
>150<=150 months	1.967	1.0%	£ 104.958.961	0.5%
>15U<=180 months	1,967			
>180 months Total	205.443	0.2%	£ 18,884,632 £ 22,035,983,010	0.1%
1 Otal	205,443	100.00%	£ 22,035,983,010	100.00%
h		AL	1 (000)	A. ()
Interest payment type Fixed	Number 47.295	% of total number 23.0%	Amount (GBP) £ 5,111,412,672	% of total amount 23.2%
SVR	47,295	53.0%		23.2% 52.0%
Tracker Discount SVR or Unknown	48,576 797	23.6%		24.6%
Total	205.443	0.4%	£ 34,561,883	
i otal	205,443	100.00%	£ 22,035,983,010	100.00%
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	204.911	% of total number 99.7%		% or total amount 99.7%
	204,911			
Buy-to-let	532	0.0%		0.0%
Second home	205,443	100.00%	22,035,983,010	
Total	205,443	100.00%	22,035,983,010	1
		AL	1 (000)	A. ()
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	118,780	57.8%		54.1%
Fast-track	86,663	42.2%		46.0%
Self-certified	0	0.0%	0	0.0%
Total	205.443	100.00%	£ 22.035.983.010	100.00%

Santander

Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	10,649	5.2%	£ 469,157,487	2.1%
>30<=60 months	14,652	7.1%	£ 943,832,253	4.3%
>60<=120 months	33,847	16.5%	£ 2,646,077,385	12.0%
>120<=180 months	44,974	21.9%	£ 4,705,167,601	21.4%
>180<=240 months	52,022	25.3%	£ 6,824,165,990	31.0%
>240<=300 months	27,119	13.2%	£ 3,628,713,591	16.5%
>300<=360 months	14,393	7.0%	£ 1,847,363,937	8.4%
>360 months	7,787	3.8% 1		4.4%
Total	205,443	100.00%	£ 22,035,983,010	100.00%
Employment status ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	124,699	60.70%	£ 13,856,043,226	62.9%
Self-employed	34,574	16.83% #	£ 5,056,606,246	23.0%
Unemployed	62	0.03% 5	£ 2,619,533	0.0%
Retired	4,551	2.22% 1	£ 277,469,562	1.39
Guarantor	0	0.00%	0	0.0%
Other ⁽¹⁸⁾	41,557	20.23% 1		12.9%
Total	205.443	100.00%	£ 22.035.983.010	100.00%

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 13
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	30-Jun-10
Original rating (Moody's/S&P/Eitch/DBRS)	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Asa / 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	750.000.000
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	750.000.000
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	1.199
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	30-Jun-14
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	30-Jun-15
ISIN	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0520785394
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 - 30 Jun
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%	3.125%
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 +1.35%
Swap counterparti/ies	Barclavs / 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	625,725,000
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	30-Jun-15
LLP receive rate/margin	3 375%	3 375%	3 375%	3.375%	4 250%	4.250%	4 250%	4 250%	3.625%	3.625%	3 125%
LLP pay rate/margin		3M GBP Libor +1.07135%			3M GBP Libor +0.0487%	3M GBP Libor +1.8875%			3M GBP Libor +0.7425%		3M GBP Libor +1.742%
Collateral posting amount	-		-	-					-		-
oonatonal pooling amount											
Series	Series 13 Tap 1	Series 13 Tap 2	Series 13 Tap 3	Series 16 Tranche 1	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19	Series 20	Series 21
Issue date	14-Jan-11	04-Apr-11	01-Sep-13	26-Aug-10	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-10	14-Jan-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	GBP	EUR	EUR	EUR	EUR	EUR	NOK	EUR
Amount at issuance	350,000,000	EUR 275,000,000	EUR 150,000,000	GBP 150,000,000	EUR 1,250,000,000	EUR 500,000,000	EUR 320,000,000	EUR 100,000,000	EUR 125,000,000		EUR 100,000,000
										NOK	
Amount at issuance	350,000,000	275,000,000	150,000,000	150,000,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000	NOK 1,600,000,000	100,000,000
Amount at issuance Amount outstanding	350,000,000 350,000,000	275,000,000 275,000,000	150,000,000 150,000,000	150,000,000 150,000,000	1,250,000,000 1,250,000,000	500,000,000 500,000,000	320,000,000 320,000,000	100,000,000 100,000,000	125,000,000 125,000,000	NOK 1,600,000,000 1,600,000,000	100,000,000 100,000,000
Amount at issuance Amount outstanding FX swap rate (rate:£1)	350,000,000 350,000,000 1.187	275,000,000 275,000,000 1.136	150,000,000 150,000,000 1.137	150,000,000 150,000,000 na	1,250,000,000 1,250,000,000 1,174	500,000,000 500,000,000 1.200	320,000,000 320,000,000 1.252	100,000,000 100,000,000 1.160	125,000,000 125,000,000 1.160	NOK 1,600,000,000 1,600,000,000 9.563	100,000,000 100,000,000 1.183
Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through)	350,000,000 350,000,000 1.187 Soft	275,000,000 275,000,000 1.136 Soft	150,000,000 150,000,000 1.137 Soft	150,000,000 150,000,000 na Soft	1,250,000,000 1,250,000,000 1.174 Soft	500,000,000 500,000,000 1.200 Soft	320,000,000 320,000,000 1.252 Soft	100,000,000 100,000,000 1.160 Hard	125,000,000 125,000,000 1.160 Hard	NOK 1,600,000,000 1,600,000,000 9.563 Soft	100,000,000 100,000,000 1.183 Hard
Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	350,000,000 350,000,000 1.187 Soft 30-Jun-14	275,000,000 275,000,000 1.136 Soft 30-Jun-14	150,000,000 150,000,000 1.137 Soft 30-Jun-14	150,000,000 150,000,000 na Soft 26-Aug-14	1,250,000,000 1,250,000,000 1.174 Soft 05-Oct-17	500,000,000 500,000,000 1.200 Soft 05-Oct-17	320,000,000 320,000,000 1.252 Soft 05-Oct-17	100,000,000 100,000,000 1.160 Hard 18-Nov-25	125,000,000 125,000,000 1.160 Hard 18-Nov-30	NOK 1,600,000,000 1,600,000,000 9.563 Soft 07-Dec-20	100,000,000 100,000,000 1.183 Hard 15-Jan-24
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	350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15	150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15	150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15	1,250,000,000 1,250,000,000 1.174 Soft 05-Oct-17 05-Oct-18	500,000,000 500,000,000 1.200 Soft 05-Oct-17 05-Oct-18	320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18	100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25	125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30	NOK 1,600,000,000 1,600,000,000 9.563 Soft 07-Dec-20 07-Dec-21	100,000,000 100,000 1.183 Hard 15-Jan-24 15-Jan-24
Amount at issuance Amount outstanding FX swap rate (rate:£1)- Maturity type (hard/soft-bullet/pass-through) Scheduted final maturity date Legal final maturity date USIN	350,000,000 350,000,000 1:187 Soft 30-Jun-14 30-Jun-15 XS0520785394	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394	150,000,000 150,000,000 1:137 Soft 30-Jun-14 30-Jun-15 XS0520785394	150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841	1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570	500,000,000 500,000,000 1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570	320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570	100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na	125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na	NOK 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325	100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na
Amount at issuance Amount outstanding FX swap rate (rate.21) Maturity type (mardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date USIN Stock exchange listing	350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London	1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	500,000,000 500,000,000 1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na na na	125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na na	NOK 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS056359325 London	100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na
Amount at issuance Amount outstanding FX senger state (state £1) Maturity type (hard/sob-builet/pass-through) Scheduled final maturity date Legal final maturity date USIN Stock exchange listing Coupon payment frequency	350,000,000 360,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	150,000,000 150,000,000 1.1.37 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly	1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	500,000,000 500,000,000 1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	100,000,000 100,000,000 11:60 Hard 18-Nov-25 18-Nov-25 na na Annual	125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na na Annual	NOK 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual	100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annual
Amount at issuance Amount outstanding FX swap rate (rate:1) Muturity type (rate:0t-buildepass-through) Scheduled final maturity date Lagal final maturity date (SIN Stock exchange listing Caupon payment frequency Caupon payment date	350,000,000 350,000,000 11.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annual Annually - 30 Jun	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annual Annualy - 30 Jun	150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annual Annualy - 30 Jun	150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov	1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annual - 5 Oct	500,000,000 500,000 1.200 Soft 05-Oct-17 05-Oct-18 X\$0548057570 London Annual Annually - 5 Oct	320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct	100,000,000 100,000,000 11.160 Hard 18-Nov-25 18-Nov-25 na Annual Annual Annualy - 18 Nov	125,000,000 125,000,000 1.1.f60 Hard 18-Nov-30 18-Nov-30 na Annual Annual Annually - 18 Nov	NOK 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual Annual - 7 Dec	100,000,000 100,000,000 1.1.83 Hard 15-Jan-24 15-Jan-24 na na Annual Annual Annualy - 15 Jan
Amount at issuance Amount outstanding FX swap rate (rate:£1) Muturity type (rate:£1) Muturity type (rate:0ate-buildetpass-through) Scheäduled friat maturity date Lagal final maturity date Lagad final maturity date Caupon payment floasency Caupon payment date Caupon (rate II floading).	350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually - 30 Jun 3.125%	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall Annually - 30 Jun 3.125%	150,000,000 150,000,000 11,137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually - 30 Jun 3,125%	150,000,000 150,000,000 na Soft 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50%	1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 X\$0546057570 London Annual Annual Annual Annual Soft 3,825%	500,000,000 500,000,000 1,200 Soft 05-0ct-18 XS0546057570 London Annual Annually -5 Oct 3,625%	320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annual - 5 Oct 3.625%	100,000,000 100,000,000 11.160 Hard 18-Nov-25 18-Nov-25 na na Annual Annually - 18 Nov 4,125%	125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30 na Annual Annually - 18 Nov 4,250%	NOK 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual Annualy - 7 Dec 5,425%	100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annual Annually - 15 Jan 4.625%
Amount at issuance Amount cutstanding FX swap rate (rate:1) Mutuity bye (nardost-bulletpass-through) Scheduled final maturity date Lagal final maturity date [SIN Stock exchange listing Caupon payment frequency Caupon payment date Caupon (rate if fixed, margin and reference rate if floating Margin payable under extended maturity period (%)	350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 X00520785394 London Annual Annual Annualy - 30 Jun 3.125%	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3.125% IM Euribor + 1.35%	150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annual Annualy - 30 Jun 3.125%	150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 X00537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50%	1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-18 X50546057570 London Annual Annual Annual of Oct 3,625%	500.000.000 500.000.000 1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annual Annual - 5 Oct 3.625% 1M Euribor +1.40%	320.000.000 320.000.000 1.252 Soft 05-Oct.17 05-Oct.18 X0546057570 London Annual Annualy - 5 Oct 3.625% 11 M Euribor +1.40%	100,000,000 100,000,000 1.160 Hard 18-Nov-25 n8 n8 Annual Annual Annual Annual Annual 125% n8	125,000,000 125,000,000 1.160 Hard 18-Nov-30 n8 Annual Annualy - 18 Nov 4.250% n8	NOK 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual Annual Annually - 7 Dec 5.425% 11 Libor +1.3%	100,000,000 100,000 1.183 Hard 15-Jan-24 na na Annual Annual Annualy - 15 Jan 4.625% na
Amount at issuance Amount outstanding FX swap rate (rate-11) Muturity type (track-11) Muturity type (track-11) Legal that maturity data Legal that maturity data Stock exchange listing Coupon payment fore Coupon payment date Muturity period and inference rate (it floating Muturity period to the standard maturity period (%) Swap convinte and extended maturity period (%) Swap convinte and commission	350,000,000 350,000,000 1,187 Soft 30-Jun-14 30-Jun-15 X30520785394 London Annual Annually - 30 Jun 3,125% IM Euribor +1.35% GBP	275,000,000 275,000,000 1,136 Soft 30-Jun-14 30-Jun-15 X30520785394 London Annual Annually - 30 Jun 3,125% IM Euribor +1,35% GBP	150,000,000 150,000,000 1,137 Soft 30-Jun-14 30-Jun-15 X30520785394 London Annual Annual Annual Annual 3,125% I & Euribor +1,35% GBP	150,000,000 na Soft 26-Aug-14 26-Aug-15 X30537747641 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50% IM GBP Libor + 1.50% GBP	1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3,625% 1M Euriber +1,40% ANTS GBP	500.000.000 500.000.000 1.200 50ft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annual/ - 5 Oct 3.625% IM Euribor -1.40% ANTS GBP	320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annual Annually - 5 Oct 3.625% IM Euribor +1.40% ANTS GBP	100,000,000 100,000,000 1.1.60 Hard 18-Nov-25 na Annual Annual Annual Annual Annual Annual GBP	125,000,000 125,000,000 1.160 Hard 18-Nov-30 na Annual Annual Annual 2,50% na Annual Case Annual Annual Annual Case Annual Case Annual	NOK 1.600.000.000 1.600.000.000 9.563 Soft 07-Dec-20 07-Dec-21 07-Dec-21 London Annualy - 7 Dec 5.425% Annusly - 7 Dec 5.425% ANTS GBP	100,000,000 100,000,000 1,1,83 Hard 15-Jan-24 15-Jan-24 na Annual Annual Annual 4,625% na ANTS GBP
Amount at issuance Amount outstanding FX swap rate (rate £1) Maturity type (narkofts-builetpass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Caupon spannet rateguency Coupon payment date Coupon payment date Coupon spannet date Coupon spannet date.mangin and reference rate if floatint Margin payable under extended maturity period (%) Swap counterpart/les	350,000,000 350,000,000 1.187 Soft 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3.125% ME unbor +1.35% ANTS	275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS	150,000,000 150,000,000 1.137 Soft 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% ANTS	150,000,000 150,000,000 na Soft 26-Aug-15 XS0537747841 London Quarterly 28 Feb, May, Aug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50%	1.250,000,000 1.250,000,000 1.174 Soft 05-Oct-17 05-Oct-18 X305460/5770 London Annually - 5 Oct 3.825% 1M Euribor + 1.40% ANTS	500.000.000 500.000.000 1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annually - 5 Oct 3.825% 1M Euribor +1.40% ANTS	320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 X30546657570 London Annual Annual Annual S25% 1M Euribor +1.40% ANTS	100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na Annual Annualy - 18 Nov 4.125% na ANTS	125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na Annually - 18 Nov 4.250% na ANTS	NOK 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0693569325 London Annual Annualy - 7 Dec 5,425% 11 Libor +1.3% ANTS	100,000,000 100,000,000 1.183 Hard 15-Jan-24 na na Annual Annualy - 15 Jan 4.625% na ANTS
Amount at issuance Amount visuanding FX swap rate (rate £1) Muturity type (rate/otb-fullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon a symmeti (reguency Coupon fisse) finde, mangin and reference rate if floation Margin psychie under estended maturity period (%) Swap colonial denomination Swap notional denomination	350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 X30520785394 London Annually-30-Jun Annually-30-Jun 3.1259 IME unitor +1.35% ANTS GBP 294,770,000	275,000,000 275,000,000 1.136 30-Jun-14 30-Jun-15 X0562/763394 London Annual Annually - 30 Jun 3.1252 11M Euribor +1.35% ANTS GBP 242,102,850	150,000,000 150,000,000 1.137 Soft 30-Jun-15 30-Jun-15 30562785394 London Annualy - 30 Jun Annualy - 30 Jun 3.1259 M Euribor +1.38% ANTS GBP 131,879,726	150,000,000 150,000,000 8 25Aug-14 26Aug-15 26Aug-15 26Aug-15 26Feb, May, Aug, Nov M GBP Libor + 1.50% 1M GBP Libor + 1.50% na GBP na	1.250,000,000 1.250,000,000 1.174 05-Oct-17 05-Oct-18 XS054605/570 London Annually - 5 Oct 3.8C25 11 ME unibor + 1.40% ANTS GBP 1.064,375,000	500.000.000 500.000.000 1.200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annually - 5 Oct 3.825% IM Euribor + 1.40% ANTS GBP 416,500.000	220.000.000 320.000.000 1.252 Soft 05-Oct-17 05-Oct-18 Soft 45-Oct-18 Annually - 5 Cotto Annually - 5 Oct Annually - 5 Oct Annually - 5 Oct Annually - 5 Cotto Annually - 5 Cotto	100,000,000 100,000,000 1160 Hard 18-Nov-25 18-Nov-25 na Annual Annualy - 18 Nov 4,125% na ANTS GBP 68,220,000	125,000,000 125,000,000 1.160 Hard 18-Nov-30 ns ns Annualy - 18 Nov 4.250% ns ANTS GBP 107,775,000	NOK 1.600.000.000 9.663 Soft 77-Dec-20 07-Dec-21 X5065559225 London Annual Annual Annual 1.157 GBP 167,311,513	100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na Annual Annualy - 15 Jan Annualy - 15 Jan ANTS GBP 64,500,000
Amount at issuance Amount at issuance FX swap rate (rate:1) Scheduled Inal maturity date Maturity type (rate:04-builde)pass-through) Scheduled Inal maturity date (SN) Stock exchange listing Caceon apyment date Caceon apyment date Caceon apyment date Caceon apyment date Caceon issues in fixed, margin and reference rate if floating Margin payable under exerted maturity period (%) Swap noticial decoministion Swap noticial decoministion Swap noticial decoministion	350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 X0562785394 London Annualy - 30 Jun Annualy - 30 Jun 3.125% GBP 294,770,000 30-Jun-15 3.125%	275:000.000 275:000.000 1:136 30-Jun-14 30-Jun-15 X30520785394 London Annual Annualy - 30 Jun 3:125% IM Euribor +1.35% ANTS GBP 242:102.850 30-Jun-15	150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 X0562785394 London Annual Annualy - 30 Jun 3,125% ANTS GBP 131,879,726 30-Jun-15 3,125%	150,000,000 150,000,000 na Soft 28-Aug-14 28-Aug-15 X\$0537747841 London Quarterly 26 Feb. My, Aug. Nov 3M GBP Libor + 1.50% na GBP na na	1.250,000,000 1.250,000,000 1.774 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual - Annual - Soft M Euribor + 1.40% ANTS GBP 1.064.375.000 05-Oct-18	500.000.000 500.000.000 1.200 50:001 50:001 50:001 50:001 50:001 80:000 Annual 50:001 Annual 50:00 50:00 50:0	220.000.000 320.000.000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualy - 5 Oct 3.625% IM Euribor +1.40% ANTS GBP 255.510.400 05-Oct-18	100,000,000 100,000,000 1160 Hard 18-Nov-25 18-Nov-25 na Annual Annualy - 18 Nov 4,125% na ANTS GBP 86,220,000 18-Nov-25 4,125%	125,000,000 125,000,000 1.160 Hard 18-Nov.30 ns Annualy - 18 Nov 4.250% ANTS GBP 107,775,000 18-Nov.30 4.250%	NOK 1.600.0000.000 9.663 Soft 77-Dec-20 07-Dec-21 X5065559225 London Annual Annually - 7 Dec 5.425% MILbor +1.3% GBP 167,311,513 07-Dec-21 5.4225%	100,000,000 100,000,000 1.183 Hard 15-Jan-24 na Annual Annual Annual Annual 6BP 6BP 84,500,000 15-Jan-24

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Series	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23	Series 24	Series 25 24-May-11	Series 27	Series 27 Tap 1	Series 28	Series 29
Issue date	24-Jan-11 Aaa/AAA/AAA/-	20-Apr-11 Aaa/AAA/AAA/-	27-Mar-12	24-May-12 Aaa / AAA / AAA / -	28-Feb-11 Aaa/AAA/AAA/-	14-Apr-11	24-May-11 Aaa / AAA / AAA / -	08-Sep-11 Aaa/AAA/AAA/-	24-May-12	05-Dec-12	09-Dec-11
Original rating (Moody's/S&P/Fitch/DBRS)			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	GBP	GBP	EUR	EUR	EUR	EUR	EUR
Amount at issuance	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000	1,000,000,000	312,500,000	53,000,000	100,000,000
Amount outstanding	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000	1,000,000,000	312,500,000	53,000,000	100,000,000
FX swap rate (rate:£1)	1.196	1.121	1.198	1.252	na	na	1.141	1.133	1.252	1.166	1.161
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Soft	Soft	Hard	Hard
Scheduled final maturity date	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	02-Mar-26	14-Apr-21	24-May-21	08-Sep-16	08-Sep-16	21-Dec-26	09-Dec-26
Legal final maturity date	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26
ISIN	XS0582479522	XS0582479522	XS0582479522	XS0582479522	XS0596191360	XS0616897616	na	XS0674635288	XS0674635288	na	na
Stock exchange listing	London	London	London	London	London	London	na	London	London	na	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 2 Mar	Annually - 14 Apr	Annually - 24 May	Annually - 8 Sep	Annually - 8 Sep	Annually - 21 Dec	Annually - 09 Dec
Coupon (rate if fixed, margin and reference rate if floating	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	3.625%	3.625%	4.530%	4.600%
Margin payable under extended maturity period (%)	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M GBL Libor +1.58%	1M GBL Libor +1.27%	na	1M Euribor +1.50%	1M Euribor +1.50%	na	na
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	627,000,000	312,130,000	250,386,000	93,886,025	1,000,000,000	1,250,000,000	87,680,000	882,500,000	249,687,500	45,436,900	86,100,000
Swap notional maturity	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-21	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26
LLP receive rate/margin	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	3.625%	3.625%	4.530%	4.600%
LLP pay rate/margin	3M GBP Libor +1.985%				3M GBP Libor +1.7175%	3M GBP Libor +1.469%	3M GBP Libor +1.435%		3M GBP Libor +1.6975%		3M GBP Libor +1.80%
Collateral posting amount	-	-	-	-	-	-	-	-		-	
Series	Series 30	Series 31	Series 32	Series 37	Series 38	Series 41	Series 42	Series 43	Series 44	Series 45	Series 46
Issue date	05-Jan-12	04-Jan-12	15-Feb-12	16-Feb-12	16-Feb-12	21-Mar-12	23-Mar-12	05-Apr-12	12-Apr-12	13-Apr-12	16-Apr-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	GBP	GBP	EUR	GBP	GBP	EUR	EUR	EUR
Amount at issuance	30.000.000	30,000,000	88 000 000	750.000.000	750.000.000	47 000 000	75 000 000	750 000 000	127.000.000	75.000.000	108.000.000
Amount outstanding	30.000.000	30.000.000	88.000.000	750.000.000	750.000.000	47,000,000	75.000.000	750.000.000	127,000,000	75.000.000	108,000,000
FX swap rate (rate:£1)	1.182	1.195	1,203	750,000,000 na	750,000,000 na	1.197	75,000,000 na	750,000,000 na	1.205	1.201	1,201
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard	Soft	Soft	Hard	Soft	Soft	Hard	Hard	Hard
Scheduled final maturity date	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-29	16-Feb-15	12-Mar-27	23-Mar-27	05-Apr-17	12-Apr-22	13-Apr-23	16-Apr-30
Legal final maturity date	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	16-Feb-16	12-Mar-27	23-Mar-28	05-Apr-18	12-Apr-22	13-Apr-23	16-Apr-30
ISIN	na	na	na	XS0746621704	XS0746622009	na	XS0761325009	XS0769914218	na	na	na
Stock exchange listing	na	na	na	London	London	na	London	London	na	na	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Quarterly	Annual	Quarterly	Quarterly	Annual	Annual	Annual
Coupon payment date	Annually - 05 Jan	Annually - 04 Jan	Annually - 06 Feb	Annually - 16 Feb	16 Feb, May, Aug, Nov	Annually - 12 Mar	23 Mar, Jun, Sep, Dec	05 Apr, Jul, Oct, Jan	Annually - 12 Apr	Annually - 13 Apr	Annually - 16 Apr
Coupon (rate if fixed, margin and reference rate if floating	4.340%	4.340%	4.370%	5.250%	3M GBP Libor + 1.60%	4.000%	3M GBP Libor + 1.95%	3M GBP Libor + 1.70%	3.290%	3.420%	3.750%
Margin payable under extended maturity period (%)	na	na	na	1M GBP Libor +2.45%	1M GBP Libor + 1.65%	na	1M GBP Libor + 2.00%	1M GBP Libor + 1.80%	na	na	na
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	na	ANTS	na	na	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	25,380,000	25,095,000	73,172,000	750,000,000	na	39,254,400	na	na	105,397,300	62,437,500	89,910,000
Swap notional maturity	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30	na	12-Mar-27	na	na	12-Apr-22	13-Apr-23	16-Apr-30
LLP receive rate/margin	4.340%	4.340%									
LLP pay rate/margin			4.370%	5.250%	na	4.000%	na	na	3.290%	3.420%	3.750%
	3M GBP Libor +1.78%	3M GBP Libor +1.8125%	4.370% 3M GBP Libor +2.00%	5.250% 3M GBP Libor +2.4567%	na	4.000% 3M GBP Libor +1.745%	na	na	3.290% 3M GBP Libor +1.44%		3.750% 3M GBP Libor +1.38%
Collateral posting amount	3M GBP Libor +1.78%									3.420%	
Collateral posting amount	3M GBP Libor +1.78%				na		na	na		3.420%	
Collateral posting amount Series	3M GBP Libor +1.78%				na	3M GBP Libor +1.745%	na	na		3.420%	
Series	- Series 47	3M GBP Libor +1.8125% - Series 48	3M GBP Libor +2.00% - Series 49	3M GBP Libor +2.4567% -	na na Series 51	3M GBP Libor +1.745% - Series 52	na na	na na Series 54	3M GBP Libor +1.44% - Series 55	3.420% 3M GBP Libor +1.45% - Series 56	
	Series 47 18-Apr-12 Aaa / AAA / AAA / -	3M GBP Libor +1.8125%	3M GBP Libor +2.00%	3M GBP Libor +2.4567% - Series 50	na na	3M GBP Libor +1.745%	na na Series 53	na na	3M GBP Libor +1.44%	3.420% 3M GBP Libor +1.45%	
Series Issue date Original rating (Moody's/S&P/Fitch/DBRS)	Series 47 18-Apr-12 Aaa / AAA / AAA / -	3M GBP Libor +1.8125% - Series 48 24-May-12 Aaa / AAA / AAA / -	3M GBP Libor +2.00% - Series 49 08-Jun-12 Aaa / AAA / AAA / -	3M GBP Libor +2.4567% - Series 50 08-Jun-12 Aaa / AAA / AAA / -	na na Series 51 20-Jun-12 Aaa / AAA / AAA / -	3M GBP Libor +1.745% 	na na Series 53 19-Jul-13 Aaa / AAA / AAA / -	na na Series 54 21-Aug-13 Aaa / AAA / AAA / -	3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA /	3.420% 3M GBP Libor +1.45% 	
Series Issue date	Series 47 18-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA /	3M GBP Libor +1.8125% - Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	3M GBP Libor +2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA /	3M GBP Libor +2.4567% Series 50 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA /	na na Series 51 20-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na na Series 53 19-Jul-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / Aaa / AAA / AAA /	3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	
Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	3M GBP Libor +1.8125% Series 48 24-May-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR	3M GBP Libor +2.00% 	3M GBP Libor +2.4567% 	na na Series 51 20-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR EUR	3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP	na na Series 53 19-Jul-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	na na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR	3.420% 3M GBP Libor +1.45% 5eries 56 26-Nov-13 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR	
Series Issue date Original isting (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance		3M GBP Libor +1.8125% Series 48 24-May-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 45,000,000	3M GBP Libor +2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 35,000,000	3M GBP Libor +2.4567% Series 50 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 40,000,000	na na Series 51 20-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000	3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 200.000.000	na Series 53 19-Jul-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 100,000,000	na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000	3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 50,000,000	3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 1,000,000,000	
Series Issue date Orignal rating (Moody/s/S&P/Fitch/DBRS) Current rating (Moody/s/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding	Series 47 18-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 50,000,000 50,000,000	3M GBP Libor +1.8125% Series 48 24-May-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 45,000,000 45,000,000	3M GBP Libor +2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 35,000,000 35,000,000	3M GBP Libor +2.4567% 	na na 20-Jun-12 Aaa / AAA / AAA / - EUR 76,000,000 76,000,000	3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AA / AA / Aaa / AA / AAA / GBP 200,000,000 200,000,000	na na 19-Jul-13 Aaa / AAA / AAA / - EUR 100,000,000 100,000,000	na na Series 54 21-Aug-13 Aaa / AAA / AAA / AAA / Aaa / AAA / AAA / - EUR 50,000,000 50,000,000	3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000	3.420% 3M GBP Libor +1.45% Series 56 26-Nov-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 1.000,000,000 1.000,000,000	
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& Santander

Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	ST: <a-1+ <f1<br="" <p-1="">LT: -/-/<a< td=""><td>Yes (S&P)</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfail) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.</td></a<></a-1+>	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfail) 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>No</td><td>Termination of the Bank Account Agreement, unless the Account Bank does not, within 30 London Business Days, close the LIP 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 iso that rating agency confirmations are acchised). Note that the Cash Management Agreement all refers to an S&P trigger on the bank accounts of A-1+ if the amounts on depositi the GLP Accounts and provide time guarantee in the Coveres Bonds the 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>	No	Termination of the Bank Account Agreement, unless the Account Bank does not, within 30 London Business Days, close the LIP 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 iso that rating agency confirmations are acchised). Note that the Cash Management Agreement all refers to an S&P trigger on the bank accounts of A-1+ if the amounts on depositi the GLP Accounts and provide time guarantee in the Coveres Bonds the 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).
to another bank	Loss of required rating by the Seller/Servicer re: collection accounts	ST: <a-2 <f2<br="" <p-2="">LT: <bbb+ -="" <bbb+<="" td=""><td>No</td><td>All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.</td></bbb+></a-2>	No	All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.
Pre-Meatinty Liquidity Test failure (applies to Hard Suliet Covered Bonds only and triggered only if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months)	Pre-Manny Test will be breached if the Issuer rainings fail below the required rainings and if the Final Mathy Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	SI: <a-1 <f1+<br="" <p-1="">LT: -/<a2 -<="" td=""><td>No</td><td>A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to eall Lonars in the Portiolit, such that the amount credited to the Pre-Maturity Liquid Ledger is equal to the Required Redemption Amount for all there Series of Hard Bullet Covered Bonds which mature before car the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Liquid to longer failed or the amount credited to the Pre-Maturity Liquid Liquid price same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is on longer failed or the amount credited to the Pre-Maturity Liquid Liquid price same time as the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.</td></a2></a-1>	No	A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to eall Lonars in the Portiolit, such that the amount credited to the Pre-Maturity Liquid Ledger is equal to the Required Redemption Amount for all there Series of Hard Bullet Covered Bonds which mature before car the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Liquid to longer failed or the amount credited to the Pre-Maturity Liquid Liquid price same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is on longer failed or the amount credited to the Pre-Maturity Liquid Liquid price same time as the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.
Supplemental Liquidity Event	Supplemental Liquidity Event occurs if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p-1="">LT: -/<a2 -<="" td=""><td>No</td><td>The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.</td></a2></a-1>	No	The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ <f1<="" <p-1="" td=""><td>Yes (S&P)</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to domaterialised loans) are located separatively 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 domaterialised loans) are located separatively from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.
Modification to the sizing of the Flexible Plus Loans factor in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.</td></bbb+></a-2>	No	Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.
Modification to the sizing of the depositor set-off risk percentage in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "V" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.</td></bbb+></a-2>	No	Factor "V" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.
Interest Rate Swap provider (ANTS) rating triggers	Loss of required rating by the Interest Rate Swap Provider	ST: -/-/cF1 LT: <a <a3="" <a<="" td=""><td>No</td><td>Requirement to post collisterial in accordance with the Credit Support Armes, and use reasonable efforts to (a) transfer to an appropriately rated registerement that park), to procure a guarantee from an appropriately rated related third park), or (c) take such other actions as would maintain or restore the ratings of the relevant Covered Bonds. The rating traggers shown on the left are the first level of traggers for S&P and Fitch but this is the only tragger for Moody's. A subsequent tragger exists for S&P for loss of BBH+ (LT) and for Fitch for loss of F3 (ST) / BBH- (LT). Remedial actions include posting / continuing to post collaterial and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.</td>	No	Requirement to post collisterial in accordance with the Credit Support Armes, and use reasonable efforts to (a) transfer to an appropriately rated registerement that park), to procure a guarantee from an appropriately rated related third park), or (c) take such other actions as would maintain or restore the ratings of the relevant Covered Bonds. The rating traggers shown on the left are the first level of traggers for S&P and Fitch but this is the only tragger for Moody's. A subsequent tragger exists for S&P for loss of BBH+ (LT) and for Fitch for loss of F3 (ST) / BBH- (LT). Remedial actions include posting / continuing to post collaterial and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Covered Bond Swap provider (ANTS) rating triggers	Loss of required rating by ANTS as Covered Bond Swap Provider	ST: <a-1 <f1<br="" <p-1="">LT: <a <a2="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Arnes, and use reasonable efforts to (a) transfer to an appropriately rated registement that park), to provue a guarantee for an appropriately rated registement that park), to provue a guarantee for an appropriately rated registement that park), to provue a guarantee for an appropriately rated registement that park). The rating triggers show are on the left the first level of triggers for Moody's and First Subsequent Rigger avisits for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rigger avisits for Moody's for SAP.</td></a-1>	No	Requirement to post collateral in accordance with the Credit Support Arnes, and use reasonable efforts to (a) transfer to an appropriately rated registement that park), to provue a guarantee for an appropriately rated registement that park), to provue a guarantee for an appropriately rated registement that park), to provue a guarantee for an appropriately rated registement that park). The rating triggers show are on the left the first level of triggers for Moody's and First Subsequent Rigger avisits for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rigger avisits for Moody's for SAP.
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 pic in respect of Series 1	ST: <a-1 <f1<br="" <p-1="">LT: <a <a+<="" <a1="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Arnex and (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as word maintain or resource the ratings of the relevent Covered Bonds. For a Fink domograde, note that the event is triggered and action needs to be taken <u>orby</u> 2 denies 1 of the Covered Bonds has also been downgrade or placed on credit works measured the downgrade of the Covered Bonds has also been downgrade or placed on credit works measured the taken <u>provide</u> of the Covered Bonds has also provider. The rating triggers shown on the left are the first level of triggers for all rating garcies.</td></a-1>	No	Requirement to post collateral in accordance with the Credit Support Arnex and (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as word maintain or resource the ratings of the relevent Covered Bonds. For a Fink domograde, note that the event is triggered and action needs to be taken <u>orby</u> 2 denies 1 of the Covered Bonds has also been downgrade or placed on credit works measured the downgrade of the Covered Bonds has also been downgrade or placed on credit works measured the taken <u>provide</u> of the Covered Bonds has also provider. The rating triggers shown on the left are the first level of triggers for all rating garcies.
Covered Bond Swap Provider rating triggers – Barclays Series 3, BNP Paribas, Chibank, Devache Bark and NBS Note: For Firch and S&P, the event is triggered only if coupled with the dworgrade or placing on credit vatch 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>A subsequent trigger exists for Moody's for loss of P2.(ST) / A3 (LT) and for SAP for loss of A. (LT). A First Requirement to job and collaterial inductions with the relative sport America or (b) transfer for an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (c) take such other actions as wold maintain or restore the ratings of the relevant Covered Bond, hard Covered Bond, has also been downgraded or placed on called with registrated maintains or the relevant Covered Bond, has also been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond, has also been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has also been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or loss of P2 (ST) / A3 (LT) and for SAP for loss of BBB- (LT). A First Subsequent Rings Fewint Frichho exist for loss of P2 (ST) / A3 (LT) and for SAP for loss of BBB- (LT). A First and taking any of the actions outlined it (b) (c) (d) above.</td></a1></a-1+>	Yes	A subsequent trigger exists for Moody's for loss of P2.(ST) / A3 (LT) and for SAP for loss of A. (LT). A First Requirement to job and collaterial inductions with the relative sport America or (b) transfer for an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (c) take such other actions as wold maintain or restore the ratings of the relevant Covered Bond, hard Covered Bond, has also been downgraded or placed on called with registrated maintains or the relevant Covered Bond, has also been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond, has also been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has also been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or placed on called with registrate as a result of the downgrade of the Covered Bond has been downgraded or loss of P2 (ST) / A3 (LT) and for SAP for loss of BBB- (LT). A First Subsequent Rings Fewint Frichho exist for loss of P2 (ST) / A3 (LT) and for SAP for loss of BBB- (LT). A First and taking any of the actions outlined it (b) (c) (d) above.
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	<bbb- <baa3="" <bbb-<br="">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-></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-Retain Trigger Consequence if Trigger Breached Exet Description of Trigger Consequence if Trigger Breached Issuer Fierd of Default Any of the conditions, events or cats provided in Condito 10 of the Prospectua ...Abby Events 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 reare Net by the LLP as second with the original payment of Counteed Bonds. Interest Rate Shortfall test The amount of income that the LLP expects to receive in the net LLP expected and the Covered Bond Swap Provide(s) and other intercompany Loan and to the Covered Bond Swap Provide(s) and other intercompany Loan and to the Covered Bond Swap Provide(s) and other intercompany Loan and to the Covered Bond Swap Provide(s) and other intercompany Loan and to the Covered Bond Swap Provide(s) and other intercompany Loan and to the Covered Bond Swap Provide(s) and other intercompany Loan and to the Covered Bond Swap Provide(s) and other intercompany Loan and the Covered Bond Swap Provide(s) and other intercompany Loan and the Covered Bond Swap Provide(s) and other intercompany Loan and the Covered Bond Swap Provide(s) and other intercompany Loan and the Covered Bond Swap Provide(s) and other intercompany Loan and the Covered Bond Swap Provide(s) and other intercompany Loan and the Covered Bond Swap Provide(s) and other intercompany Loan and the Covered Bond Swap Provide(s) and other intercompany Loan and the Calculation Ban will escint in the issuer cent of Default will ecocur. LP Event Or Default ProspectaLP Event of Default, the Loan immutively LD Ray Band will become immediately due and payable against the LLP. Security becomes enforceable

Glossary:

Arrears	For the purposes of the Asset Coverage Test, arrents are calculated in accordance with standard marker practice in the U.K. A morgange is identified as being in arrans when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one come call inmothly payments is an arrans definition. The service calculates as of the date of determination the difference between the sum of all payments is a marker. A termination, the service calculates as of the date of determination the service calculates as of the date of determination the service calculates as of the date of determination. The difference between the sum of all payments that were due on previous due date up to that date of determination. The required carrent monthly payment standard marker parcels that were due to previous date up to that date of determination. The service carrent date of a determination that the service and all monthly payments that were due to previous date up to that date of determination. The required carrent monthly payments that have account is determented to be in arrans. Arrans calculates and the date difference between the marker of equivalent the fluctrarent monthly payments that have been missed. A set that the date of determination the service carrent determination that are calculated as the date of determination target as a being in default if its 3 or more months in arress.
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 hillsh Advance; (ii) Capitalized Expenses; (iii) C
Default	Default is defined as a property having been taken into possession.

Footnotes:

(1) There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers - see the Programme Triggers section

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

(b) 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)

11 This discount is set to zero while ever the issuer is rated at least B88+/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 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 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%

(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 24th December 2012

(11) Source: Moody's performance report dated 31st December 2012

(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) The following tables omit approximately 1.04% of the pool which are held on a separate database. Data is presented on an account level basis.

(14) The Arrears breakdown table excludes accounts in possession.

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

(16) Employment status is as at completion date.

⁽¹⁷⁾ This category includes historical accounts where data was not retained on the system

⁽¹⁸⁾ The nominal level of over collateralisation test includes the principal ledger held within the GIC account as at the calculation date