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#### Administration

Name of issuer	Abbey National Treasury Services plc
	Abbey National Treasury Services plc €35bn Global Covered Bond Programme
Name, job title and contact details of person validating	
	Harpreet Singh Chadha, Medium Term Funding, mbf@santander.co.uk
Date of form submission	31 October 2013
Start Date of reporting period	01 October 2013 (Calculation Period start date 05 October 2013)
End Date of reporting period	31 October 2013 (Calculation Period end date 06 November 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 <sup>(1)</sup>	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>	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>	A / F1	<a2 <p-1<sup="">(3)</a2>	A2 / P-1	<a <a-1<sup="">(3)</a>	A / A-1
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na
Swap notional amount(s) (GBP)(3)	€ 20,624,745,526	•			•		
Swap notional maturity/ies	na						
LLP receive rate/margin <sup>(4)</sup>	Libor +1.79%						

LLP pay rate/margin <sup>(4)</sup>		4.030%
Collateral posting amount(s) (GBP)	€	
Currency swap provider for Series 1 (EUR)	Barcla	ys Bank PLC
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies	08	3-Jun-15
LLP receive rate/margin		3.375%
LLP pay rate/margin	Libo	r +0.0945%
Collateral posting amount(s) (EUR)	€	
Fitch Current Rating		A/F1
Moody's Current Rating	A	2- / P-1
S&P Current Rating		A / A-1

Currency swap provider for Series 1 (EUR)		Citibank N.A.
Swap notional amount(s) (EUR)	€	666,666,66
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin <sup>(2)</sup>		3.375%
LLP pay rate/margin <sup>(2)</sup>	Lil	oor +0.0945%
Collateral posting amount(s) (EUR)	€	201,650,079
Fitch Current Rating		A/F1
Moody's Current Rating		A3 / P-2
S&P Current Rating		A / A-1

Currency swap provider for Series 1 (EUR)	Deu	tsche Bank AG
Swap notional amount(s) (EUR)	€ 666,666,66	
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin		3.375%
LLP pay rate/margin	Li	oor +0.0945%
Collateral posting amount(s) (EUR)	€	175,778,16
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)		Barclays Bank PLC
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies		12-Apr-21
LLP receive rate/margin		4.25%
LLP pay rate/margin		Libor +0.0487%
Collateral posting amount(s) (EUR)	€	227,547,144
Fitch Current Rating		A/F1
Moody's Current Rating		A2- / P-1
S&P Current Rating		A / A-1

Currency swap provider for Series 3 (EUR)	Royal Bank of Scotland plc
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.25%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 92,037,200
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)		BNP Paribas
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies		12-Apr-21
LLP receive rate/margin		4.25%
LLP pay rate/margin	Li	bor +0.0487%
Collateral posting amount(s) (EUR)	€	194,040,047
Fitch Current Rating		A+ / F1
Moody's Current Rating		A2 / P-1
S&P Current Rating		A+ / A-1

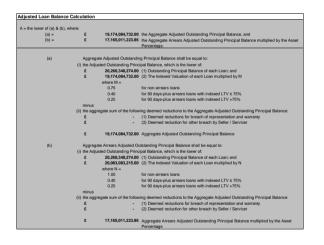


### Accounts, Ledgers

	Value as of 06-11-2013	Value as of 05-10-2013	Targeted Value
	for the reporting period	for the reporting period	i argeted value
Revenue receipts (please disclose all parts of waterfall)			
Revenue Receipts (on the Loans)	£ 73,127,068	£ 70,507,753	na
	£ 629,750	£ 430,372	na
Excess amount released from Reserve Fund	£ -	£ -	na
Premia received from outgoing Swap Provider	£ -	£ -	na
Available Revenue Receipts	£ 73,756,818	£ 70,938,125	na
Senior fees (including Cash Manager, Servicer & Asset		£ 2,095,895	na
Amounts due under interest rate swap	£ 32,078,020	£ 32,871,559	na
Amounts due under cover bond swaps	£ 22,912,061	£ 21,778,493	na
Amounts due under Intercompany Loan	£ 7,157,644	£ 7,099,385	na
Amounts added to Reserve Fund	£ 5,874,048	£ (9,006,382)	na
Deferred Consideration	£ 3,574,284	£ 16,099,175	na
Members' profit	£ -	£ -	na
Total distributed	£ 73,756,818	£ 70,938,125	na
Principal receipts (please disclose all parts of waterfall)			
Principal Receipts (on the Loans)	£ 868,982,871	£ 775,215,126	na
Any other amount standing to credit Principal Ledger	£ 2,536,974,245	£ 1,761,759,119	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	£ 3,405,957,116	£ 2,536,974,245	na
Credit to Pre-Maturity Liquidity Ledger	£ -	£ -	na
Purchase of New Loans	£ -	£ -	na
Deposit in GIC to satisfy ACT test	£ -	£ -	na
Repayment of Term Advance	£ -	£ -	na
Capital Distribution	£ -	£ -	na
Total distributed	£ -	£ -	na
Reserve ledger	£ 166,017,969	£ 160,143,920	£ 166,017,969
Revenue ledger	£ -	£ -	na
Principal ledger	£ 3,405,957,116	£ 2,536,974,245	na
Pre-maturity liquidity ledger	na	na	na

### Asset Coverage Tes

Asset Coverage Test			
		Value	Description
A	£	17,165,011,224	Adjusted Current Balance
В	£	3,627,520,364	Principal collections not yet applied
С	£		Cash Capital Contributions held on Capital Ledger
D	£		Substitution assets
E	£		Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledge
U	£	1,108,888,631	Supplemental Liquidity Reserve <sup>(5)</sup>
V	£		Set-off Flexible Plus (offset)(6)
W	£		Set-off Depositor <sup>(7)</sup>
X	£	277,156,210	For redraw capacity
Y	£	228,269	Reward loans
Z	£		Potential negative carry
Total	£	19,406,258,479	
Method used for calculating component 'A'(8)		A(b)	Ī
Asset percentage (%)		85.47%	
Maximum asset percentage from Fitch (%)		91.00%	1
Maximum asset percentage from Moody's (%)		85.47%	Ī
Maximum asset percentage from S&P (%)		91.00%	Ī
Credit support as derived from ACT (GBP)	£	920,391,959	Ī
Credit support as derived from ACT (%)		4.98%	Ī





### Programme-Level Characteristics - as at 06-11-2013

<b>-</b>	_	
Programme currency		Euro
Programme size		EUR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non-		
GBP series converted at swap FX rate)	£	18,485,866,520
Covered bonds principal amount outstanding (GBP, non-		
GBP series converted at current spot rate)	£	18,875,271,326
Cover pool balance (GBP)	£	20,234,441,236
GIC account balance (GBP)	£	3,627,520,364
Any additional collateral (please specify)		
Any additional collateral (GBP)		
Aggregate balance of off-set mortgages (GBP)	£	3,700,010,584
Aggregate deposits attaching to the cover pool (GBP)	£	771,249,404
Aggregate deposits attaching specifically to the off-set	£	306,273,592
Nominal level of overcollateralisation (GBP) (18)	£	5,376,095,080
Nominal level of overcollateralisation (%)		29.08%
Number of loans in cover pool		193,410
Average loan balance (GBP)	£	104,619
Weighted average non-indexed LTV (%)		63.39%
Weighted average indexed LTV (%)		63.49%
Weighted average seasoning (months)		69.52
Weighted average remaining term (months)		199.00
Weighted average interest rate (%)		3.93%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		4.12%
Constant Pre-Payment Rate (%, quarterly average)		10.81%
Principal Payment Rate (%, current month)		3.59%
Principal Payment Rate (%, quarterly average)		9.26%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average)(3)		na
Fitch Discontinuity Cap (%)(10)		4 (moderate)
Moody's Timely Payment Indicator <sup>(11)</sup>		Probable
Moody's Collateral Score (%)(11)		6.80%

### Mortgage collections

Mortgage collections (scheduled - interest)	£	73,127,068
Mortgage collections (scheduled - principal)	£	110,652,987
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	758.329.884

### Stratification tables are all as of 30-09-2013

	Number	% of total number		Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	3,145	1.6%	£	293,407,200	1.5%
Loans bought back by seller(s)	3,625	1.9%	£	464,922,684	2.3%
of which are non-performing loans	223	0.1%	£	27,798,201	0.1%
of which have breached R&Ws	0	0.0%	£		0.0%
Loans sold into the cover pool	0	0.0%	£		0.0%

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	107,669	55.9%	£ 11,702,221,943	57.3%	4.69%	-12.5	1.49%	1.38%	5.25%
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	1,226	0.6%	£ 116,413,046	0.6%	1.25%	-78.1	0.75%	0.75%	6.21%
Fixed for life	518	0.3%	£ 18,252,632	0.1%	5.37%	39.4	4.86%	4.86%	5.58%
Tracker at origination, reverting to SVR	32,517	16.9%	£ 3,723,486,984	18.2%	4.48%	-20.7	0.45%	0.71%	4.72%
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	40,612	21.1%	£ 4,431,029,025	21.7%	1.44%	154.3	0.94%	0.94%	5.30%
SVR, including discount to SVR	9,922	5.2%	£ 424,149,736	2.1%	4.70%	6.2	-0.04%	0.30%	6.46%
Libor	0	0.0%	0	0.0%	0.00%	0.0	0.00%	0.00%	0.00%
Total	192,464	100.00%	£ 20,415,553,367	100.00%	3.93%		1.15%		



## Stratifications(13)

	Number	% of total number	Amount (GBP)	% of total amount
Arrears breakdown <sup>(14)</sup> Current	182.972		£ 19,339,637,766	% of total amount 94.7%
0<=1 month in arrears	7.179	3.7%	£ 794,088,288	3.9%
>1<=2 months in arrears	1,641	0.9%		1.0%
>2<=3 months in arrears	664		£ 80.634.239	0.4%
>3<=6 months in arrears	7		£ 707,149	0.0%
>6<=12 months in arrears	1		£ 85,438	0.0%
>12 months in arrears	Ö	0.0%		0.0%
Total	192,464	100.00%		100.00%
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	80,831		£ 4,671,351,679	22.9%
>50<=55%	10,876		£ 1,206,455,186	5.9%
>55<=60%	12,264		£ 1,465,087,624	7.2%
>60<=65%	14,128		£ 1,793,440,773	8.8%
>65<=70%	16,445		£ 2,257,896,811	11.1%
>70<=75%	16,140		£ 2,441,107,254	12.0%
>75<=80%	17,058		£ 2,654,005,301	13.0%
>80<=85%	12,986		£ 1,972,258,518	9.7%
>85<=90%	7,925		£ 1,297,807,923	6.4%
>90<=95%	2,704		£ 490,479,633	2.4%
>95<=100%	839		£ 125,674,688	0.6%
>100<=105%	82		£ 11,241,852	0.1%
>105<=110%	49		£ 8,427,810	0.0%
>110<=125%	79	0.0%		0.1%
>125%	58	0.0%		0.0%
Total	192,464	100.00%	£ 20,415,553,367	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0<=50%	86.323		£ 5.108.006.074	25.0%
>50<=55%	10.584		£ 1,217,420,949	6.0%
>55<=60%	12.108	6.3%		7.4%
>60<=65%	13,999	7.3%		9.0%
>65<=70%	14.450	7.5%		10.1%
>70<=75%	15.149	7.9%	£ 2.248.345.648	11.0%
>75<=80%	14,589	7.6%	£ 2,195,147,925	10.8%
>80<=85%	10,036		£ 1,512,568,058	7.4%
>85<=90%	7,196	3.7%	£ 1,268,206,453	6.2%
>90<=95%	4,098	2.1%	£ 730,419,582	3.6%
>95<=100%	2,106	1.1%	£ 394,693,543	1.9%
>100<=105%	1,548	0.8%	£ 284,714,843	1.4%
>105<=110%	133	0.1%	£ 23,915,014	0.1%
>110<=125%	141	0.1%	£ 24,494,618	0.1%
>125%	4	0.0%	£ 751,147	0.0%
>125% Total	4 192,464	0.0%		
Total	192,464	0.0% 100.00%	£ 751,147 £ 20,415,553,367	0.0% 100.00%
Total  Current outstanding balance of loan	192,464 Number	0.0% 100.00% % of total number	£ 751,147 £ 20,415,553,367 Amount (GBP)	0.0% 100.00% % of total amount
Total  Current outstanding balance of loan 0 <= 5000	192,464 Number 4,089	0.0% 100.00% % of total number 2.1%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332	0.0% 100.00% % of total amount 0.1%
Total  Current outstanding balance of loan 0 <= 5000 >5,000<=10,000	Number 4,089 4,365	0.0% 100.00% % of total number 2.1% 2.3%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009	0.0% 100.00% % of total amount 0.1% 0.2%
Total  Current outstanding balance of loan 0 <= 5000 >5.000<=10,000 >10,000<=25,000 >10,000<=25,000	192,464 Number 4,089 4,365 15,131	0.0% 100.00% % of total number 2.1% 2.3% 7.9%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 265,467,597	0.0% 100.00% % of total amount 0.1% 0.2% 1.3%
Total  Current outstanding balance of loan 0 <= 5000 5,5000<=10,000 >10,0000<=25,000 >25,0000<=00,000	192,464 Number 4,089 4,365 15,131 27,270	0.0% 100.00% % of total number 2.1% 2.3% 7.9% 14.2%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 265,467,597 £ 1,022,829,286	0.0% 100.00% % of total amount 0.1% 0.2% 1.3% 5.0%
Total  Current outstanding balance of Ioan  0 == 5000  >5.000,e=10.000  >10.000==25.000  >25.000,e=50.000  >55.000==55.000	Number 4,089 4,365 15,131 27,270 29,222	0.0% 100.00% % of total number 2.1% 2.3% 7.9% 14.2% 15.2%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 265,467,597 £ 1,022,829,286 £ 1,823,733,713	0.0% 100.00% % of total amount 0.1% 0.2% 1.3% 5.0% 8.9%
Total  Current outstanding balance of loan 0 c= 5000 55,000=10,000 >10,000=25,000 >10,000=25,000 >50,000=275,000 >75,000=775,000=775,000=775,000=775,000	192,464 Number 4,089 4,365 15,131 22,270 29,222 27,528	0.0% 100.00% % of total number 2.1% 2.3% 7.9% 14.2% 15.2%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 265,467,597 £ 1,022,829,286 £ 1,823,733,713 £ 2,400,352,275	0.0% 100.00% % of total amount 0.2% 1.3% 5.0% 8.9%
Total  Current outstanding balance of loan  0 <= 5000  5,000 == 10,000  1,0000 == 10,000  25,0000 == 5,000  25,0000 == 5,000  25,0000 == 5,000  75,0000 == 10,000  175,0000 == 100,000  175,0000 == 100,000  175,0000 == 100,000	Number 4,089 4,365 15,131 27,270 29,222 27,528 42,374	0.0% 100.00% % of total number 2.1% 2.3% 7.9% 14.2% 15.2% 14.3% 22.0%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 265,467,597 £ 1,022,829,286 £ 1,823,733,713 £ 2,400,352,275 £ 5,193,787,827	0.0% 100.00% % of total amount 0.1% 0.2% 1.3% 5.0% 8.9% 11.8% 25.4%
Total  Current outstanding balance of loan  0 = 5000  5.5000=-10000  5.5000=-10000  5.5000=-25.000  5.5000=-75.000  7.5000=-100.000  7.5000=-100.000  7.5000=-100.000  7.5000=-100.000	192,464 Number 4,089 4,365 15,131 27,270 29,222 27,528 42,374 21,965	0.0% 100.00% % of total number 2.1% 2.3% 7.39% 14.2% 15.2% 14.3% 22.0%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 265,467,597 £ 1,022,829,286 £ 1,823,733,713 £ 2,400,352,275 £ 5,193,787,827 £ 3,761,939,878	0.0% 100.00% % of total amount 0.1% 0.2% 1.3% 5.0% 8.9% 11.8% 25.4%
Total  Current outstanding balance of loan  0 = 5000  5.5000=10,000  1.10,000=25,000  25,000=50,000  50,000=75,000  75,000=100,000  1100,000=200,000  1100,000=200,000  1100,000=200,000	192,464 Number 4,089 4,385 15,131 27,270 29,222 27,528 42,374 21,965 9,733	0.0% 100.00% % of total number 2.1% 2.3% 7.3% 14.2% 15.2% 14.3% 22.0%	£ 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 1,022,829,286 £ 1,823,733,713 £ 2,400,352,275 £ 5,193,787,827 £ 3,761,939,878 £ 2,153,158,448	0.0% 100.00% % of total amount 0.1% 0.2% 1.3% 8.8% 11.8% 25.4% 18.4%
Total  Current outstanding balance of loan  0 c = 5000  0 = 5000  0 = 5000  0 = 5000  0 = 5000  0 = 5000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,0000  15,0000=1,00000  15,0000=1,00000  15,0000=1,00000  15,0000=1,00000  15,0000=1,00000	192,464 Number 4,089 4,089 4,385 15,131 27,270 29,222 27,528 42,374 21,985 9,733 4,438	0.0% 100.00% % of total number 2.1% 2.3% 14.2% 15.2% 14.3% 22.0% 11.4% 5.1% 2.4%	E 751,147 £ 20,415,553,367 Amount (GBP) £ 9,921,332 £ 32,566,009 £ 266,467,597 £ 1,022,829,266 £ 1,823,733,713 £ 2,400,352,275 £ 3,761,393,878 £ 2,155,158,448 £ 1,256,053,627	0.9% 100.00% 100.00% 100.00% 6 of total amount 0.1% 0.2% 1.3% 5.9% 5.9% 11.8% 25.4% 11.8% 10.6% 6.2% 6.2%
Total  Current outstanding balance of loan  0 = 5000  0 = 5000  10 000	Number 4,089 4,365 15,131 27,270 29,222 27,528 42,396 9,373 4,636 2,511	0.0% 100.00% % of total number 2.1% 2.3% 7.9% 14.2% 14.3% 22.0% 11.4% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1	E 751.147  2.0415,553,367  Amount (GBP)  £ 9,221,332  £ 9,221,332  £ 1,022,829,266  £ 1,823,733,713  £ 2,400,352,275  £ 3,761,939,878  £ 2,1551,584,448  £ 1,256,053,627  £ 805,679,612	0.0% for total amount 0.1% of total amount 0.2% 1.3% 0.2% 1.3% 0.5% 1.3% 1.3% 1.3% 1.3% 1.3% 1.3% 1.3% 1.3
Total  Current outstanding balance of loan  0 = 5900  0 = 5900  0 = 5900  0 = 5900  15,000=10,000  15,000=10,000  125,000=50,000  125,000=10,000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  175,000=1000  17	192,464 Number 4,089 4,385 15,131 27,270 29,222 27,528 42,374 21,965 9,733 4,636 2,511	0.0% of total number 2.1% of total number 2.1% 7.9% of total number 2.1% 7.9% 14.2% 14.2% 14.2% 15.2% 20.0% 14.3% 22.0% 14.3% 22.0% 5.1% 0.7% 0.7% 0.7% 0.7% 0.7% 0.7%	E 751.147  Amount (GBP)  E 9,921,332  E 32,566.009  E 265,467,997  E 1,022,829,266  E 1,823,733,713  E 2400,352,275  E 5,193,787,827  E 3,781,993,878  E 2,155,158,448  E 1,256,053,627  E 805,679,612  E 485,483,774	0.9% 100.00% 100.00% of total amount 0.1% 0.2% 5.5% 5.5% 1.3% 1.2% 12.6.4% 10.6% 6.5% 6.6% 6.6% 6.6% 6.6% 6.6% 6.6% 6
Total  Current outstanding balance of loan  0 = 5000  5,000=10,000  5,000=10,000  5,000=10,000  5,000=10,000  5,000=10,000  100,000=150,000  1100,000=150,000  1100,000=150,000  1100,000=150,000  1100,000=150,000  100,000=150,000	Number 4.089 4.089 4.365 1.5131 27.270 29.222 27.528 4.2374 21.965 9.5131 4.536 1.1311 2.1311	0.0% for total number 2.1% 2.2% 2.2% 14.2% 14.2% 14.2% 2.20% 14.2% 2.20% 14.3% 2.20% 11.4% 0.7% 0.7% 0.7% 0.7% 0.4% 0.7% 0.4% 0.7% 0.4%	E 751.147  2.0415,553,367  Amount (GBP)  £ 9,221,332  £ 9,221,332  £ 256,009  £ 265,467,597  £ 1,022,829,266  £ 1,023,733,713  £ 2,400,352,275  £ 3,761,939,878  £ 2,155,158,448  £ 1,256,053,627  £ 805,679,612  £ 485,483,774  £ 346,660,273	0.0% of total amount 0.1% of total amount 0.1% 0.2% 1.3% 5.0% 1.8% 25.4% 11.8% 6.2% 4.0% 4.7%
Total  Current outstanding balance of loan  0 x 5000  0	192,464  Number  4,089 4,395 15,131 22,270 29,222 27,528 42,374 21,965 42,374 11,1307 11,1307	0.0% of total number 2.1% of total number 2.1% 7.9% of total number 2.1% 7.9% 14.2% 14.2% 14.2% 14.3% 22.0% 14.3% 22.0% 15.1% 0.1% 0.1% 0.3% 0.3% 0.3% 0.3% 0.3% 0.3%	E 751.147  Amount (GBP)  E 9,921,332  E 32,566.009  E 265,467,597  E 1022,829,266  E 1,823,733,713  E 240,336,275  E 5,193,787,827  E 3,761,939,878  E 1,256,563,627  E 805,679,612  E 485,483,774  E 346,660,273  E 346,660,273  E 246,660,273	0.0%% of total amount 0.1% of total amount 0.1% 1.3% 1.3% 1.3% 2.5.4% 1.18% 1.2.5% 1.2.5% 1.2.5% 1.3.4% 1.2.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5% 1.3.5%
Total  Current outstanding balance of loan  0 = 5000  0 = 5000  15,0005=10,000  15,0005=10,000  15,0005=10,000  150,0005=10,000  150,0005=150,000  150,0005=	192,464 Number 4,089 4,395 4,395 2,21 2,22 2,22 4,234 42,374 21,965 9,733 4,234 4,234 1,245 1,255	0.0% 1000% 1	E 751,147  E 20415,53,367  Amount (GBP)  £ 9,921,332  £ 32,566,009  £ 25,566,009  £ 1,022,839,286  £ 1,823,733,713  £ 2,403,35,275  £ 1,823,787,627  £ 1,256,053,627  £ 1,256,053,627  £ 485,483,774  £ 346,660,273  £ 243,146,783  £ 243,146,783  £ 243,146,783  £ 243,146,783	0.0% fotal amount 0.1% of total amount 0.1% of total amount 0.1% for total amount 0.1% f
Total  Current outstanding balance of loan  0 = 5000  10 0000-25000  10 0000-25000  10 0000-25000  10 0000-25000  10 0000-25000  10 0000-25000  10 0000-25000  10 0000-25000  10 0000-250000  10 0000-250000  10 0000-2500000  10 0000-2500000  10 0000-2500000  10 0000-2500000  10 0000-2500000  10 0000-2500000  10 0000-2500000  10 0000-25000000  10 0000-25000000  10 0000-25000000  10 0000-25000000  10 0000-250000000000000000000000000000000	192,464  Number  4,089 4,395 15,131 22,270 29,222 27,528 42,374 21,653 42,374 21,653 42,374 21,653 42,571 13,077 82,27 826 556 558	0.0% of total number 2.1% of total number 2.1% of total number 2.1% of total number 3.1% of total number 3.1% of total number 4.1% of t	E 75.1,47  Amount (GBP)  Amount (GBP)  9.921,332  2.25,556,009  1.1022,839,256  1.1022,839,256  1.1023,733,713  E 2400,352,275  E 3,761,393,878  E 2,153,158,448  E 1,256,053,627  E 346,660,273  E 346,660,273  E 277,330,456  E 277,330,456  E 277,330,456  E 277,330,456  E 1242,11,888	0.09% 100.00% % of total amount 0.1% 1.3% 5.0% 8.9% 11.8% 25.4% 10.6% 6.22% 4.0% 4.0% 1.17% 1.17% 1.17%
Total  Current outstanding balance of loan  0 = 5000  15.0006=10.000  15.0006=10.000  15.0006=10.000  15.0006=10.000  15.0006=10.000  15.0006=10.000  1100.0006=10.000  1100.0006=10.000  1100.0006=10.000  1100.0006=10.000  1100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.00000  100.0006=10.000000  100.0006=10.0000000000000000000000000000	192,464  Number 4,089 4,335 1,232 27,258 42,374 21,965 9,733 4,531 1,531	0.0% folial number 2.1% of total number 2.1% of total number 2.1% 2.3% 2.3% 14.2% 14.2% 14.2% 14.3% 2.20% 2.20% 2.20% 2.20% 2.20% 2.30% 2.	E 751,147 E 2014(5,574)  Amount (GBP) E 9, 921,332 E 32,566,009 E 255,467,597 E 1,022,826,009 E 2,140,032,275 E 2,400,332,275 E 5,376,386,877 E 5,376,386,877 E 5,376,386,377 E 253,476,386,377 E 243,476,378 E 243,476,378 E 243,476,378 E 277,336,378 E 277,336,378 E 277,336,378 E 277,378,378 E 277,378 E 277,	0.0% 100.00% % of total amount 0.1% 0.2% 1.3% 6.5% 6.5% 6.9% 1.18% 2.5.4% 1.18% 4.5% 4.5% 4.5% 4.5% 4.5% 4.5% 4.5% 4.5
Total  Current outstanding balance of loan  0 = 5000  5.0000  5.0000	192,464  Number 4 489 4 489 4 489 4 27 27 27 27 27 27 27 29 27 29 4 23 36 4 23 36 4 25 36 4 25 36 4 25 36 5 25 25 5 25	0.00% 100.00% % of total number 2.1% 14.2% 14.2% 14.3% 14.3% 2.20% 5.1% 0.3% 0.3% 0.3% 0.3% 0.3%	E 751,427  Amount (GBP)  8 921,332  E 9,21,332  E 9,221,332  E 1,225,856,001  E 1,022,952,337  E 2,403,352,275  E 3,781,393,878  E 2,453,154,735  E 2,453,154,735  E 2,453,154,735  E 2,453,154,735  E 2,453,154,735  E 2,453,154,735  E 2,733,046	0.0% 100.00% % of total amount 0.1% 1.3% 1.3% 1.3% 1.3% 1.18% 1.18% 1.18% 1.25% 1.18% 1.24% 1.18% 1.24% 1.24% 1.24% 1.24% 1.25% 1.25% 1.26
Total  Current outstanding balance of loan  0 = 5000  15.0006=10.000  15.0006=10.000  15.0006=10.000  15.0006=10.000  15.0006=10.000  15.0006=10.000  1100.0006=10.000  1100.0006=10.000  1100.0006=10.000  1100.0006=10.000  1100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.0000  100.0006=10.00000  100.0006=10.000000  100.0006=10.0000000000000000000000000000	192,464  Number 4,089 4,335 1,232 27,258 42,374 21,965 9,733 4,531 1,531	0.00% 100.00% % of total number 2.1% 14.2% 14.2% 14.3% 14.3% 2.20% 5.1% 0.3% 0.3% 0.3% 0.3% 0.3%	E 751,147 C Amount (GBP) Amount (GBP) E 28,467,597 E E 102,850,332 E E 28,467,597 E E 102,850,337 E E 4,823,337 E E 4,823,337 E E 4,823,337 E E 5,113,376,359,376 E E 5,113,376,359,376 E E 5,113,376,359,376 E E 5,113,376,359,376 E E 27,350,458 E E 27,350,458 E E 27,350,458 E E 27,350,458 E E 37,350,458 E E 37,350,534 E E	0.0% 100.00% % of total amount 0.1% 0.2% 1.3% 6.5% 6.5% 6.9% 1.18% 2.5.4% 1.18% 4.5% 4.5% 4.5% 4.5% 4.5% 4.5% 4.5% 4.5



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	7,353	3.8% £	730,842,570	3.6%
East Midlands	8,761	4.6% £	794,910,541	3.9%
London	12,231	6.4% £	1,977,078,603	9.7%
North	7,286	3.8% £	538,559,889	2.6%
North West	21,746	11.3% £	1,794,888,965	8.8%
Northern Ireland	12,937	6.7% £	1,030,373,086	5.1%
Outer Metro	20.410	10.6% £	2.906.461.105	14.2%
South East	39.289	20.4% £	4,998,807,645	24.5%
South West	15.825	8.2% £	1,757,419,940	8.6%
Scotland	13.417	7.0% £	1.067.510.020	5.2%
Wales	8.457	4.4% £	681,078,312	3.3%
West Midlands	11.974	6.2% £	1.096.939.197	5.4%
Yorkshire	12.778	6.6% £	1,040,683,494	5.1%
Total	192.464	100.00% £	20,415,553,367	100.00%
1 Ottal	102,404	100.0070 2	20,410,000,007	100.007
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	103,552	% of total number 53.8% £	8,405,167,530	% of total amount 41.17%
Part-and-part	15.634	8.1% £		8.76%
Interest-only	15,634 46,845	24.3% £		31.89%
Offset	46,845 26.433	24.3% £		31.89%
Total	26,433 192,464	13.7% ±		18.18%
I otal	192,464	100.0% E	20,415,553,367	100.0%
46			1	
Seasoning <sup>(15)</sup>	Number	% of total number	Amount (GBP)	% of total amount
0<=12 months	0	0.0%		0.0%
>12<=24 months	4,563	2.4% €		2.8%
>24<=36 months	12,212	6.4% £		7.0%
>36<=48 months	23,247	12.1% £	2,705,511,976	13.3%
>48<=60 months	25,569	13.3% £	2,770,871,045	13.6%
>60<=72 months	41,150	21.4% £	5,729,198,468	28.1%
>72<=84 months	18,094	9.4% £	2,205,445,974	10.8%
>84<=96 months	15,351	8.0% £	1,548,002,424	7.6%
>96<=108 months	14,887	7.7% £	1,176,999,584	5.8%
>108<=120 months	13.840	7.2% £	944,576,197	4.6%
>120<=150 months	21,326	11.1% £	1,215,125,009	6.0%
>150<=180 months	1.840	1.0% £	98.034.312	0.5%
>180 months	385	0.2% £	15.665.346	0.1%
Total	192,464	100.00% £	20,415,553,367	100.00%
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	37,259	19.4% £	3,813,344,214	18.7%
SVR	107.735	56.0% £	11,395,699,012	55.8%
Tracker	46,672	24.3% £	5.171.900.904	25.3%
Discount SVR or Unknown	798	0.4% £	34.609.236	0.2%
Total	192.464	100.00% £	20,415,553,367	100.00%
	102,404	100.0070 2	, . /0,000,00/	100.0070
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	191,936	99.7% £	20,351,840,757	99.7%
Buv-to-let	0	99.7% £	20,001,040,757	0.0%
Second home	528	0.0% 0	63.712.610	0.0%
Total	528 192,464	100.00%	20.415.553.367	
i otal	192,464	100.00%	20,410,003,367	1
		0/ /	4 . (ODD)	A
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	110,754	57.6% £	10,845,765,406	53.1%
Fast-track	81,710	42.5% £	9,569,787,961	46.9%
Self-certified	0	0.0% 0		0.0%
Total	192.464	100.00% £	20,415,553,367	100.00%



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0<=30 months	10,330	5.4%	£ 442,244,299	2.2%
>30<=60 months	13,998	7.3%	£ 899,400,507	4.4%
>60<=120 months	31,860	16.6%	£ 2,493,228,288	12.2%
>120<=180 months	42,253	22.0%	£ 4,420,662,106	21.7%
>180<=240 months	49,450	25.7%		31.7%
>240<=300 months	24,539	12.8%	£ 3,213,166,500	15.7%
>300<=360 months	13,247	6.9%		8.2%
>360 months	6,787	3.5%		4.0%
Total	192,464	100.00%	£ 20,415,553,367	100.00%
Employment status(16)	Number	% of total number	Amount (GBP)	% of total amount

Employment status(16)	Number	% of total number	Amount (GBP)	% of total amount
Employed	114,396	59.44%	£ 12,552,385,710	
Self-employed	33,105	17.20%	£ 4,820,465,473	23.6%
Unemployed	60	0.03%	£ 2,382,994	0.0%
Retired	4,172	2.17%	£ 252,983,184	1.2%
Guarantor	0	0.00%	0	0.0%
Other <sup>(18)</sup>	40,731	21.16%	£ 2,787,336,006	13.7%
Total	192,464	100.00%	£ 20,415,553,367	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/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 / -	Agg / 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	FUR	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	XSU220989692 London	XSU220989692 London		XSU220989692 London		XS0250729109 London	XSU250729109 London		XSU45/688215 London	XSU45/688215 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%	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 counterparty/ies	Barclays / DB / Citi	ANTS	ANTS	ANTS	Barclays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,376,000,000	217,625,000	499,080,000	465,937,500	1,049,415,000	215,125,000	208,875,000	499,536,000	1,616,125,000	509,351,006	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 +0.0945%	3M GBP Libor +1.07135%	3M GBP Libor +1.31%	3M GBP Libor +1.335%	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	3M GBP Libor +0.7425%	3M GBP Libor +1.72%	3M GBP Libor +1.742%
Collateral posting 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-Feh-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 / -	Asa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -			
Current rating (Moody's/S&P/Fitch/DBRS)										Ann / AAA / AAA /	Ann / AAA / AAA /
Denomination				Ann / AAA / AAA /	Ann / AAA / AAA /				Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
	EUR	EUR	EUR	GBP	EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - NOK	Aaa / AAA / AAA / - EUR
Amount at issuance	EUR 350,000,000	EUR 275,000,000	EUR 150,000,000	GBP 150,000,000	EUR 1,250,000,000	Aaa / AAA / AAA / - EUR 500,000,000	A88 / AAA / AAA / - EUR 320,000,000	Asa / AAA / AAA / - EUR 100,000,000	Aaa / AAA / AAA / - EUR 125,000,000	Aaa / AAA / AAA / - NOK 1,600,000,000	Aaa / AAA / AAA / - EUR 100,000,000
Amount at issuance Amount outstanding	EUR 350,000,000 350,000,000	EUR 275,000,000 275,000,000	EUR 150,000,000 150,000,000	GBP 150,000,000 150,000,000	EUR 1,250,000,000 1,250,000,000	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000	ABB / AAA / AAA / - EUR 100,000,000 100,000,000	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000	Asa / AAA / AAA / - EUR 100,000,000 100,000,000
Amount at issuance Amount outstanding FX swap rate (rate:£1)	EUR 350,000,000 350,000,000 1.187	EUR 275,000,000 275,000,000 1.136	EUR 150,000,000 150,000,000 1.137	GBP 150,000,000 150,000,000 na	EUR 1,250,000,000 1,250,000,000 1.174	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252	A88 / AAA / AAA / - EUR 100,000,000 100,000,000 1.160	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563	Aaa / AAA / AAA / - EUR 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)	EUR 350,000,000 350,000,000 1.187 Soft	EUR 275,000,000 275,000,000 1.136 Soft	EUR 150,000,000 150,000,000 1.137 Soft	GBP 150,000,000 150,000,000 na Soft	EUR 1,250,000,000 1,250,000,000 1.174 Soft	A8a / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft	ABA / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft	A8a / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft	Aaa / AAA / AAA / - EUR 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	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14	GBP 150,000,000 150,000,000 na Soft 26-Aug-14	EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200 Soft 05-Oct-17	ABA / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25	Asa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20	Asa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24
Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity bye (hardsoft-bulletpass-through) Scheduled final maturity date Legal final maturity date	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15	EUR 1,250,000,000 1,250,000,000 1.174 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1:200 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,160 Hard 18-Nov-25 18-Nov-25	Asa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30	Asa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21	Asa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24
Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-builet/pass-through) Scheduled flam maturity date Legal final maturity date ISIN	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394	EUR 150,000,000 150,000,000 1:137 Soft 30-Jun-14 30-Jun-15 XS0520785394	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841	EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570	A88 / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25	Aaa / AAA / AAA / EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na	Aaa / AAA / AAA / NOK 1.600,000,000 1.600,000,000 9.563 Soft 07-Dec-20 07-Dec-21 XS0563569325	Asa / AAA / AAA / - EUR 100,000,000 100,000,000 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) Scheduled final maturity date Legal final maturity date Lispil Stock exchange listing	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London	EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570 London	Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570 London	Aga / AAA / AAA / EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na	Aaa / AAA / AAA / EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na	Aaa / AAA / AAA / NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London	Aaa / AAA / AAA / - EUR 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 £1) Maturity bee hardsoft-bullet/pass-through) Scheduled final maturity date Scheduled final maturity date Sight Slock suchange listing Coupon payment frequency	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly	EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	ABB / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 US-Oct-18 XS0546057570 London Annual	Aaa / AAA / AAA / EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.1.60 Hard 18-Nov-25 18-Nov-25 na na Annual	Asa / AAA / AAA / - EUR 125,000,000 125,000,000 11,160 Hard 18-Nov-30 18-Nov-30 na na Annual	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 / - EUR 100,000,000 100,000,000 1,183 Hard 15-Jan-24 15-Jan-24 na na Annual
Annount at issuance Annount outstanding FX swap rate (rate£1) Muturity yee (navior-builet)pass-through) Schedulde final maturity date Legal final maturity date ISIN SINC exchange listing Coupon payment frequency Coupon payment date	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XIS520785394 London Annual Annually 30 Jun	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annual Annual Annual	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XIOS20785394 London Annual Annualy - 30 Jun	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov	EUR 1,250,000,000 1,250,000,000 1,1174 Soft 05-Oct-17 05-Oct-18 XS05466057570 London Annual Annualy - 5 Oct	Ass / AAA / AAA/ - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS054607570 London Annual Annually - 5 Oct	Asa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na Annual Annually - 18 Nov	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na Annual Annualy - 18 Nov	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual Annualby - 7 Dec	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annual Annually - 15 Jan
Amount at issuance Amount outstanding FX swap rate (rate £1) Maturity bee hardsoft-bullet/pass-through) Scheduled final maturity date Scheduled final maturity date Sight Slock suchange listing Coupon payment frequency	EUR 350,000,000 350,000,000 1,187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3,125%	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125%	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually - 30 Jun 3.125%	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov	EUR 1,250,000,000 1,250,000,000 1,1174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annually - 5 Oct 3,825%	Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 X9546055770 London Annual Annualy - 5 Oct 3,825%	Asa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546807570 London Annual Annual Annual 3,25%	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 11,160 Hard 18-Nov-25 18-Nov-25 na na Annual Annually - 18 Nov 4,125%	Asa / AAA / AAA / - EUR 125,000,000 125,000,000 11,160 Hard 18-Nov-30 18-Nov-30 na na Annual	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annually - 7 Dec 5,425%	Aaa / AAA / AAA / - EUR 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) Mutativity spe (naviorb-billetipass-through) Schedulde final maturity date Lagal final maturity date ISIN Stock exchange listing Coupon pawment frequency Coupon pawment date	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XIS520785394 London Annual Annually 30 Jun	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annual Annual Annual	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XIOS20785394 London Annual Annualy - 30 Jun	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov	EUR 1,250,000,000 1,250,000,000 1,1174 Soft 05-Oct-17 05-Oct-18 XS05466057570 London Annual Annualy - 5 Oct	Ass / AAA / AAA/ - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS054607570 London Annual Annually - 5 Oct	Asa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25 na Annual Annually - 18 Nov	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na Annual Annualy - 18 Nov	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual Annualby - 7 Dec	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annual Annually - 15 Jan
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Annount at issuance FX swap rate (rate£1) Muturity bye (naviorb-bullet)pass-through) Scheduled final maturity date Lagal final maturity date ISIN Stok exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fised, margin and reference rate if floatin Margin payable under extended maturity period (%)	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS05207985994 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35%	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XX0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.355%	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XISS20785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35%	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 X50537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50%	EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS05466057570 London Annual Annually - 5 Oct 3,625% 1M Euribor +1.40%	Anal / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3,625% 1M Euribor -1,40%	Asa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XX0546607570 London Annual Annually - 5 Oct 3,625% 1M Euribor +1.40%	Asa / AAA / AAA / AAA / EE UR 100,000,000 100,000 11,160 Hard 18-Nov-25 18-N	Asa / AAA AAA AAAA AAAA AAAA AAAAA AAAAAA	Asa / AAA / AAAA / AAA / AAAA / AAAA / AAAA / AAAA / AAAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Asa / AAA / AAA / . EUR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 15-Jan-24 Annual Annual 4,025%
Amount at issuance FX ewap rate (rate.£1) Mounty ope farcity bullet/pass-through) Schedulide final maturity date Legal final maturity date Legal final maturity date SN Sock exchange listing Coupon perment liseue Coupon final Final, margin and reference rate if floating Margin psyable under extended maturity period (%).	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 X30520785394 Annual Annualy -30 Jun 3.125% 1M Euribor +1.355%	EUR 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%	EUR 150,000,000 150,000,000 150,000,000 1.1.37 Soft 30-Jun-14 30-Jun-15 X50520785394 Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% EMTS	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 X50537747841 London Quarterly 26-feb, May, Aug, Nov 3M GBP Libor + 1,50% 1M GBP Libor + 1,50%	EUR 1,250,000,000 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall Annually - 5 Oct 3,625% 1M Euribor +1.40%	Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS054605770 London Annual Annuall - 5 Oct 3,625% 1M Euribor +1,40% ANTS	Asia / AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Asa/AAA/AA/- EUR 100.000.000 100.000.000 1.160 Hard 18-Nov-25 18-Nov-25 18-Nov-25 na na Annual Annualy - 18 Nov 4.125% na ANTS	Ass / AAA AAA AAA AAA AAAA AAAA AAAA AAAAA AAAA	Asa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 1,600,000,000 9,565 Soft 07-Dec-20 07-Dec-21 London Annually - 7 Dec 5,425% 1M Libor +1,3% ANTS	Asa / AAA / AAA / - EIR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 15-Jan-24 16-Jan-24 Annual Annually - 15-Jan 4,625% na ANTS
Amount at issuance Amount outstanding FE away nate (rate £1) Multiny type (nat-of-buildelpass-through) Schedulide friel material value Schedulide friel material value Sold exchange listing Souch exchange listing Coupon paremet respectly Coupon paremet respectly Coupon paremet respectly Coupon paremet date Amount frield frield frield frield frield frield frield Souch rate of frield frield frield Souch frield frield restricted material parents into if floating Coupon paremet date Souch frield frield restricted material parents Swa Countriparty/fires Swa Countriparty/fires	EUR 350,000,000 350,000,000 350,000,000 350,000,000 1187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall - Annually - 30 Jun 3,125% ANTS GBP GBP	EUR 275,000.000 275,000.000 275,000.000 275,000.000 275,000.000 375,000.000 30-1136 Soft 30-Jun-14 30-Jun-14 30-Jun-14 London Annuall y-30 Jun 3.125% ANTS GBP GBP	EUR 150,000,000 150,000,000 150,000,000 150,000,000 150,000,000 150,00	GBP 150,000,000 150,000,000 150,000,000 150,000,000 150 Soft 26-Aug-15 X50537747841 London Quarterly 26-Feb, May, Mu, Nov 3M GBP Libor + 1,50% na GBP	EUR 1,250,000,000 1,250,000,000 1,250,000,000 1,250,000,000 1,250,000,000 1,250,000,000 0,000,000 0,000,000 1,000 1,000 1,000,000	Asan AAA/ AAA/ - EUR 500,000,000 500,000,000 1,200 1,200 Soft 05-Oct-17 05-Oct-18 X50546057570 London Annual Annually - 5 Oct 3,625% ANTS GBP	Ann / AAA AAAA	Asa / AAA AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA	Ass./ AAA / AAA / - EUR 125,000,000 125,000,000 125,000,000 1.160 18-Nov-30 18-Nov-30 18-Nov-30 na na Annually - 18 Nov 4.250% na ANTS GBP	Ass./ AAA/ AAA/ - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 77-Dec-21 X30543569325 London Annual Annually - 7 Dec 5,425% M Libor 41,3% AMTS GBP	Asa / AAA / AAA / .  E 100,000,000 100,000,000 11.183 Hard 15-Jan-24 15-Jan-24 na na Annual
Amount at issuance Amount outstanding FR swap rate (rate £1) Multily top (enrich-bulletipass-through) Scheduled friel mailurity date Single (enrich-bulletipass-through) Sinck exchange listing Coopen payment date Coopen rate in Frequency Coupen payment date Coopen friel friel frequency Coupen payment date Coopen frield frield frield frield frield frield frield Margin payable under adended malurity period (%) Swap controlled frield Swap proficed in the state of the frield frield Swap notional amount Swap notional amount	EUR 350,000.000 350,000.000 350,000.000 350,000.000 350,000.000 11.187 Soft 30-Jun-14 30-Jun-15 Soft 30-Jun-15	EUR 275,000.000 275,000.000 275,000.000 275,000.000 275,000.000 375,000.000 30-Jun-14 30-Jun-15 30-Jun-14 30-Jun-15 30-Jun-14 London Annuall y-30 Jun 3,125% ANTS GBP 242,102,850 30-Jun-15	EUR 150,000,000 150,000,000 150,000,000 150,000,000 11,137 Soft 30-Jun-14 30-Jun-15 X00520 785394 London Annual Vandon Annual Vandon 3,125% ANTS GBP 131,879,726 30-Jun-15	GBP 150,000,000 150,000,000 150,000,000 150,000,000 Soft 26-Aug-14 26-Aug-15 X00537747841 London Quarterly 26 Feb. May Aug, Nov 3M GBP Libor + 1,50% na GBP na	EUR 1,250,000,000 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-18 05-Oct-17 05-Oct-17 05-Oct-17 05-Oct-18 05-Oct-18 05-Oct-18 05-Oct-18 05-Oct-18 05-Oct-18	Ass / AAA / AAA / - EUR 500,000,000 500,000,000 1:200 1:200 1:200 6:50-177 05-Oct-18 X504466057570 London Annuall Annually -5 Oct 3:65579 1M Eurobor +1.40% GBP 416,500,0000 50-Oct-18	Ann / AAA AAAA	Asa / AAA AAAA	Ass./ AAA / AAA / - EUR 125,000,000 125,000,000 125,000,000 1.160 18-Nov-30 18-Nov-30 18-Nov-30 na na Annually - 18 Nov 4.250% na ANTS GBP 107,775,000 18-Nov-30	Ass./ AAA/ AAA/- NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 77-Dec-21 X0963359925 London Annual Annually - 7 Dec 5,425% M Libor 41,3% ANTS GBP 167,311,513 07-Dec-21	Ass/ AAA/ AAA/ - EUR 100.000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 na na Annual Annually - 15 Jan 4.625% na ANTS GBP 84.500,000 15-Jan-24
Amount at issuance FX swap rate (rate £1) Mounty by Endrost-bullet/pass-through) Scheduled final maunty date Legal final maturity date Legal final maturity date Legal final maturity date SiSN Stock exchange listing Coupon payment finesurency Coupon payment of the final finest Coupon payment finesurency Coupon payment final intention and reference rate if floating State Contingual final Swap notional amount Swap notional amount Swap notional maturity LUP roceive rate/margin	EUR 350,000.000 350,000.000 350,000.000 11.187 Soft 30-Jun-14 30-Jun-15 X0052078594 London Annual Annualy -30 Jun 3.125% 11M Euribor 4.135% GBP 294,770,000	EUR 275,000,000 275,000,000 275,000,000 275,000,000 11,136 Soft 30-Jun-14 30-Jun-15 X50520765394 London Annual Annually -30 Jun 40,125% 1M Euribor +1,35% ANTS GBP 242,102,850	EUR 150,000,000 150,000,000 150,000,000 150,000,000 11.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually -30 Jun Annual Annually -30 Jun 525% 1M Euribor +1.35% GBP 131,879,726	GBP 150,000,000 150,000 15	EUR 1,250,000,000 1,250,000,000 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 X00548067570 London Annual Annualy - 5 Oct 3,8255% 1M Euribor +1,40% EARTS GBP 1,863,375,000	Asia / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-18 X50546057570 London Annual Annua	Asa/ AAA/ AAA/ - EUR 320,000,000 320,000,000 1,252 Soft 65-Det-17 65-Det-17 London Annual 5 Oct London Annual 5 Oct 3 8,25% 1M Eurlbor +1 4076 ANTS GBP 255,510,400	Asa/AAA/AAA/- EUR 100.000.000 100.000.000 1.160 Hard 18-Nov-25 18-Nov-25 18-Nov-25 na Annual Arnually -18 Nov 4.125% na ANTS GBP 8.220.000	Ass/AAA/AAA/AAA/ABA/ABA/ABA/ABA/ABA/ABA/	Ass / AAA / AAA / - NOK 1.600,000,000 1.600,000,000 9.563 Soft 07-Dec-20 07-Dec-21 London Annually - 7 Dec 5.425% 1M Libor +1.3% ANTS GBP 167,311,513	Asa / AAA / AAA / - EIR 100,000,000 100,000,000 1.183 Hard 15-Jan-24 15-Jan-24 15-Jan-24 16-Jan-24 Annual Annually - 15 Jan Annual Annually - 15 Jan ANTS GBP 84,500,000



Desire	Carles 22	Carian 20 Tan 1	Carian 22 Tan 2	Series 22 Tap 3	Ci 22	Carian 24	Series 25	Series 27	Series 27 Tap 1	Series 28	Ci 20
Series Issue date	Series 22 24-Jan-11	Series 22 Tap 1 20-Apr-11	Series 22 Tap 2 27-Mar-12	Series 22 Tap 3 24-May-12	Series 23 28-Feb-11	Series 24 14-Apr-11	Series 25 24-May-11	Series 27 08-Sep-11	Series 27 Tap 1 24-May-12	Series 28 05-Dec-12	Series 29 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/-	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 / -	Asa / 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%	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 LLP receive rate/margin	24-Jan-19	24-Jan-19 4.375%	24-Jan-19 4.375%	24-Jan-19 4.375%	02-Mar-27 5.750%	14-Apr-22 5.125%	24-May-21 4.636%	08-Sep-17	08-Sep-17 3.625%	21-Dec-26 4.530%	09-Dec-26
LLP receive rate/margin	4.375% 3M GBP Libor +1.985%		4.375% 3M GBP Libor +1.7906%	4.375% 3M GBP Libor +1.8075%		5.125% 3M GBP Libor +1.469%	4.636% 3M GBP Libor +1.435%	3.625%	3.625% 3M GBP Libor +1.6975%		4.600% 3M GBP Libor +1.80%
Collateral posting amount	JW GDP LIDUI + 1.985%	om GDP LIDUI +1.6325%	SW GDP LIBUT +1.7905%	JW GDP LIDUI +1.60/5%	JW GDP LIDUI +1./1/5%	3m GDP LIDUI +1.469%	JW JDP LIDUI +1.435%	om GDP LIDUI +1.9925%	om GDP LIDUI +1.09/5%	JW 3DP LIDUI +1.90%	JIVI 3DF LIDUI +1.80%
Collateral posting amount				· ·				•	<u>-</u>		•
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	na	na	1.197	na	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 ISIN	05-Jan-27	04-Jan-27	06-Feb-32	16-Feb-30 XS0746621704	16-Feb-16 XS0746622009	12-Mar-27	23-Mar-28 XS0761325009	05-Apr-18 XS0769914218	12-Apr-22	13-Apr-23	16-Apr-30
Stock exchange listing	na	na	na			na			na	na	na
Coupon payment frequency	na Annual	na Annual	na Annual	London Annual	London Quarterly	na Annual	London Quarterly	London Quarterly	na Annual	na Annual	na Annual
Coupon payment frequency 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 floatin	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 na	1M GBP Libor +2.45%	1M GBP Libor + 1.65%	na na	1M GBP Libor + 2.00%	1M GBP Libor + 1.80%	na	na na	na
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	na na	ANTS	na na	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									
LLP receive rate/margin			06-Feb-32	16-Feb-30	na	12-Mar-27	na	na	12-Apr-22	62,437,500 13-Apr-23	16-Apr-30
LLP pay rate/margin	4.340%	4.340%	4.370%	5.250%	na na	4.000%	na na	na na	3.290%	13-Apr-23 3.420%	3.750%
			4.370%				na na	na na		13-Apr-23 3.420%	
Collateral posting amount	4.340%	4.340%	4.370%	5.250%	na	4.000%	na	na	3.290%	13-Apr-23 3.420%	3.750%
Collateral posting amount	4.340% 3M GBP Libor +1.78%	4.340% 3M GBP Libor +1.8125% -	4.370% 3M GBP Libor +2.00%	5.250% 3M GBP Libor +2.4567% -	na na na	4.000% 3M GBP Libor +1.745% -	na na na	na na na	3.290% 3M GBP Libor +1.44%	13-Apr-23 3.420%	3.750%
Collateral posting amount Series	4.340% 3M GBP Libor +1.78% - Series 47	4.340% 3M GBP Libor +1.8125% - Series 48	4.370% 3M GBP Libor +2.00% - Series 49	5.250% 3M GBP Libor +2.4567% - Series 50	na na na Series 51	4.000% 3M GBP Libor +1.745% - Series 52	na na na Series 53	na na na Series 54	3.290% 3M GBP Libor +1.44% - Series 55	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date	4.340% 3M GBP Libor +1.78% - Series 47 18-Apr-12	4.340% 3M GBP Libor +1.8125% - Series 48 24-May-12	4.370% 3M GBP Libor +2.00% - Series 49 08-Jun-12	5.250% 3M GBP Libor +2.4567% - Series 50 08-Jun-12	na na na Series 51 20-Jun-12	4.000% 3M GBP Libor +1.745% - Series 52 26-Jun-13	na na na Series 53 19-Jul-13	na na na Series 54 21-Aug-13	3.290% 3M GBP Libor +1.44% - Series 55 27-Aug-13	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS)	4.340% 3M GBP Libor +1.78% - Series 47 18-Apr-12 Asa / AAA / AAA / -	4.340% 3M GBP Libor +1.8125% - Series 48 24-May-12 Aaa / AAA / AAA / -	4.370% 3M GBP Libor +2.00% - Series 49 08-Jun-12 Aaa / AAA / AAA / -	5.250% 3M GBP Libor +2.4567% - Series 50 08-Jun-12 Aaa / AAA / AAA / -	na na na Series 51 20-Jun-12 Aaa / AAA / AAA / -	4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / -	na na Series 53 19-Jul-13 Aaa / AAA / AAA / -	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / -	3.290% 3M GBP Libor +1.44% - Series 55 27-Aug-13 Aaa / AAA / AAA / -	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date Original rating (Moodys/S&P/Fitch/DBRS) Current rating (Moodys/S&P/Fitch/DBRS)	4.340% 3M GBP Libor +1.78% Series 47 18-Apr-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	4.340% 3M GBP Libor +1.8125% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	4.370% 3M GBP Libor +2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA /	5.250% 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 / -	4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / Aaa / AAA / AAA /	na na na Series 53 19-Jul-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	4.340% 3M GBP Libor +1.78% Series 47 18-Apr-12 Aaa / AAA / AAA / Aa / AAA / AAA / EUR	4.340% 3M GBP Libor +1.8125% 	4.370% 3M GBP Libor +2.00% 	5.250% 3M GBP Libor +2.4567% - Series 50 08-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	na na na Series 51 20-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP	na na na Series 53 19-Jul-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	3.290% 3M GBP Libor +1.44% 	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Series  Issue date  Original rating (Moody's/SAP-Fitch/DBRS)  Current rating (Moody's/SAP-Fitch/DBRS)  Denomination  Amount at issuance	4:340% 3M GBP Libor +1.78% 	4.340% 3M GBP Libor +1.8125% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000	4.370% 3M GBP Libor +2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 35,000,000	5.250% 3M GBP Libor +2.4567% Series 50 08-Jun-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 40,000,000	na n	4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 AB / AA / AA / - AB / AA / AA / - GBP 200,000,000	na na na Series 53 19-Jul-13 Aaa / AAA / AAA / - EUR 100,000,000	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000	3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / Aua / AAA / AAA / EUR 50,000,000	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	4.340% 3M GBP Libor +1.78% Series 47 18-Apr-12 Aaa / AAA / AAA / Aa / AAA / AAA / EUR	4.340% 3M GBP Libor +1.8125% 	4.370% 3M GBP Libor +2.00% 	5.250% 3M GBP Libor +2.4567% - Series 50 08-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	na na na Series 51 20-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 Aaa / AAA / AAA / - Aa / AAA / AAA / - GBP	na na na Series 53 19-Jul-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	3.290% 3M GBP Libor +1.44% 	13-Apr-23 3.420%	3.750%
Collateral posting amount  Saries Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount datisateding	4.340% 3M GBP Libor +1.78% Series 47 18-Apr-12 Ana / AAA / AAA / - EUR 50.000.000 50.000.000	4.340%  3M GBP Libor +1.8125%  Series 48  24-May-12  ABa / AAA / AAA / -  ABa / AAA / AAA / -  EUR  45.000.000  45.000.000  1.245  Hard	4.370% 3M GBP Libor +2.00%  Series 49 08-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000	5.250% 3M GBP Libor +2.4567% Series 50 08-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40.000.000 40.000.000	na na na Series 51 20-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000	4,000% 3M GBP Libor +1.745% Series 52 26-Jun-13 ABA / AAA / -AAA / - ABA / ABA / ABA / - GBP 200,000,000 200,000,000	na n	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / EUR 50,000,000 50,000,000	3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / - Aaa / AAA / AAA / EUR 50.000,000 50.000,000	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Series  Original rating (Moody/wS&P/Ritch/DBRS)  Current rating (Moody/wS&P/Ritch/DBRS)  Denomination  Amount outstanding  Amount outstanding  TX swap into freshold  TX swap into freshold  Schedulated final maturity date	4.340%, 3M GBP Libor +1.78%  Series 47 18-Apr-12 ABa / AAA /	4.340% 3M GBP Libor +1.8125% Series 48 24-May-12 ABI /ABA / ABA / ABI /ABA / ABA / 45,000,000 45,000,000 1.245 Hard 15-May-27	4.370% 3M GBP Libor +2.00% Series 49 08-Jun-12 ABB / AAA / AAA / ABB / AAA / AAA / EUR 35,000,000 35,000,000 12,47	5.250% 3M GBP Libor +2.4567% Series 50 08-Jun-12 ABB / AAA / AAA / - EUR 40.000,000 40,000,000 1.247	na na na Series 51 20-Jun-12 Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 12,236	4.000% 3M GBP Libor +1.745% Series 52 26-Jun-13 ABA / ABA / AB	na n	na na na 21-Aug-13 Aan / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000	3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aag / AAA	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date Original rating (Moody's/SAP/Fitch/DBRS) Current rating (Moody's/SAP/Fitch/DBRS) Denomination Amount at issuance Amount outlieration Amount and susance Lead fire and susance Le	4.340% 3M GBP Libor +1.78% Series 47 18-Apr.12 Ana / AAA / AAA /- EAR 50,000,000 1,200 1,200 Hard 18-Apr.28	4.340% 3M GBP Libor +1.8125% Series 48 24-May-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EIR 45,000,000 1.245 Hard 15-May-27 15-May-27	4.370% 3M GBP Libor +2.00% Series 49 08-Jun-12 Aaa / AAA / AAA /- Aaa / AAA / AAA /- 2M / AAA /- 35.000,000 12.47 Hard 08-Jun-28 08-Jun-28	5.250% 3M GBP Libor + 2.4567%. Series 50 08-Jun-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EIAR 40,000,000 12,47 Hard 08-Jun-29 08-Jun-29	na n	4.000% 3M GBP Libor +1.745% Series 52 28-Jun-13 ABJ /AAA / AAA/ - ABJ /AAA / AAA/ - GBP 200,000,000 200,000,000 1.000 Soft 26-Jun-18 26-Jun-18	na na na na Series 53 19-Jul-13 Ana / AAA / AAA /- Aaa / AAA / AAA /- EUR 100,000,000 100,000,000 11.158 Hard 18-Jul-25 18-Jul-25	na na na na Series 54 21-Aug-13 Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR 50,000,000 1.160 Soft 21-Aug-25 21-Aug-25	3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / - Aar / AAA / AAA / - EUR 50,000,000 50,000,000 1.168 Soft 27-Aug-25 27-Aug-25 27-Aug-26	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Subre disting (Moody/uSAPFitch/DBRS) Gurrent rating (Moody/uSAPFitch/DBRS) Current rating (Moody/uSAPFitch/DBRS) Denomination Amount outstanding F.Y eways ratin (rates £1) Moltating high experience of the collaboration of the c	4.340% 3M GBP Libor +1.78% Series 47 18-Apr-12 Aaa / AAA / AAA /- EUR 50,000,000 50,000,000 1.200 Hard 18-Apr-28 18-Apr-28	4.340% 3M GBP Libor +1.8125%  Series 48 24-May-12 Aaa / AAA / AAA / EUR 45,000,000 45,000,000 1.245 Hard 15-May-27 15-May-27 na	4.370% 3M GBP Libor + 2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / EUR 35,000,000 35,000,000 1247 Hard 08-Jun-28 08-Jun-28	5.250% 3M GBP Libor +2.4567%. Series 50 08-Jun-12 Aaa / AAA / AAAA / AAAAA / AAAA / AAAAA	na na na na Series 51 20-Jun-24 20-Jun-24 20-Jun-24 20-Jun-24 na	4.000% 3M GBP Libor +1.745% Series 2 25-iun-13 Aaa / AAA / AAA / - GBP 200,000,000 200,000,000 5.0ft 25-iun-18 25-iun-18 25-iun-19 XS0447755840	na na na Series 53 19-Jul-13 Asa / AAA / AAA / - EUR 100,000,000 100,000,000 11:158 Hard 18-Jul-25 18-Jul-25 na	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / EUR 50,000,000 50,000,000 11:60 Soft 21-Aug-25 21-Aug-26 X50962577168	3.290% 3M GBP Libor +1.44% Series 55 27-Aug-13 Aaa / AAA / AAA / EUR 50,000,000 50,000,000 1.168 Soft 27-Aug-25 27-Aug-25 27-Aug-26 X0066338796	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date Original rating (Moody's/SAP/Fitch/DBRS) Current rating (Moody's/SAP/Fitch/DBRS) Denomination Amount at issuance Amount outlands Amount and Susance Amount outlands Amount and Susance Language Lan	4.340% 3M GBP Libor +1.78% Series 47 Series 47 18-App-12 Ann / AAA / AAA / ABA / AAA / AAA / ABA / AAA / AAA / ABA	4.340% 3M GBP Libor +1.8125%  Series 48 24-May-12 Aaa / AAA / AAA / - EAR 45.000,000 1.245 Hard 15-May-27 na na	4.370% 3M GBP Libor +2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / - Aa / AAA / AAA / - 2M / AAA / AAA / - 12 AAA /	5.250% 3M GBP Libor +2.4567%.  Series 50 05-Jun-12 Asa / AAA / AAA / - ABA / AAA / AAA / - EIAR 40,000,000 12,47 Hard 08-Jun-29 08-Jun-29 na	na n	4.000% 3M GBP Libor +1.745% Series 52 25-lun-13 Asay 7AAA / AAA / - GBP 200,000,000 200,000,000 5,001 200,000,000 5,001 25-lun-18 25-lun-19 XS047375840 London	na na na na series 53 19-Jul-13 19-Jul-13 Assa/ AAA/ - AAA/ - EUR 100,000 11,158 Hard 18-Jul-25 18-Jul-25 na London	na na na na Series 54 21-Aup-13 Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR S0,000,000 1.160 Soft 21-Aup-25 21-Aup-25 X50962577168 London	3.290% 3M GBP Libor +1.44%  Series 55 27-Aup-13 Aaa / AAA / AAA / Aaa / AAA / AAA / EUA 50,000,000 1.168 Soft 27-Aup-25 27-Aup-25 X50963398796 London	13-Apr-23 3.420%	3.750%
Collateral posting amount Series Issue date	4.340% 3M GBP Libor +1.78%  Series 47 18-Apr-12 Aaa / AAA / AAA / EUR 50,000,000 50,000,000 1.200 Hard 18-Apr-28 18-Apr-28 na Annual	4.340% 3M GBP Libor +1.8125%  Series 48 24-May-12 Ana / AAA / AAA / EUR 45,000,000 45,000,000 1.245 Hard 15-May-27 15-May-27 15-May-27 na Annual	4.370% 3M GBP Libor + 2.00% Series 49 08-Jun-12 Aaa / AAA / AAA / EUR 35,000,000 35,000,000 1247 Hard 08-Jun-28 08-Jun-28 na Annual	5.250% 3M GBP Libor +2.4567%.  Series 50 08-Jun-12 Aaa / AAA / AAA / EUR 40,000,000 40,000,000 1,247 Hard 08-Jun-29 08-Jun-29 na Annual	na na na na Series 51 20-Jun-12 Aas / AAA / AAA / - EUR 76,000,000 76,000,000 12,236 Hard 20-Jun-24 20-Jun-24 na Annual	4.00% 3M GBP Liber +1,745% Series \$2 Series 15 Series 16 Series 16 Series 16 Series 16 Series 16 Series 16 Series 17	na na na na 19-Jul-12 19-Jul-13 19-Jul-25 19-Jul-25 19-Jul-25 19-Jul-25 19-Jul-25 19-Jul-25 19-Jul-26 19-J	na na na Series 54 21-Aug-13 Aaa / AAA / AAA / EUR 50,000,000 50,000,000 11:60 Soft 21-Aug-25 21-Aug-26 London Annual	3.290% 3M GBP Libor +1.44%  Series 55 27-Aup-13 Aaa / AAA / AAA / EUR 50,000,000 50,000,000 1.168 Soft 27-Aup-25 27-Aup-26 London Annual	13-Apr-23 3.420%	3.750%
Collateral posting amount Series Issue date Original rating (Moody s/S&P/Fitch/DBRS) Current rating (Moody s/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding Ff. swap rate (rates:1) Maturity hope (hard-soft-bulletbass-through) Logal final maturity date ISN Stock earhange listing Coupon payment frequency Coupon payment frequency	4.340% 3M GBP Libor +1.78% Series 47 18-Apr-12 Ann / AAA / AAA / EUR 50.000.000 50.000.000 1.2001 18-Apr-28 18-Apr-28 nn nn Annual Annually -18 Apr	4.340% 3M GBP Libor +1.8125% Series 48 24-May-12 Ass / AAA / AAA / EUR 45.000.000 45.000.000 45.000.000 15-May-27 15-May-27 15-May-27 na na Annually -15 May Annual	4.370%  3M GBP Libor+2.00%  Series 49  08-Jun-12  Aaa; /AAA/, AAA/,  EUR  35,000,000  35,000,000  35,000,000  36,000  36,000  36,000  36,0	5.250% 3M GBP Libor +2.4567% Series 50 08-Jun-12 Asar / AAA / AAA / - EUR 40.000,000 40.000,000 40.000,000 108-Jun-29	na na na na na na series 51 20-Jun-12 Aas / AAA / AAA / - EUR 76,000,000 76,000,000 76,000,000 14367 20-Jun-24 na na Annual Annual Annual Annual Annual P. 20 Jun	4.000%  MGBP Libor +1.745%  Series 52  26-Jun-13  Anaj FAAN / ANA / -  Anaj FAAN / ANA / -  GBP  200,000,000  Soft  Soft  25-Jun-18  25-Jun-19	na na na na series 53 19-Jul-13 Asaa / AAA / AAA / - EUR 100,000,000 100,000,000 100,000,000 119-Jul-25 18-Jul-25 na London Annually 18 July	na na na na Series 54 21-Aug-13 Aas / AAA / AAA /- EUR 50,000,000 50,000,000 Soft 21-Aug-25 21-Aug-25 21-Aug-26 X0062577168 London Annuall Annually - 21 August	3.200% 3M GBP Libor +1.44% Series 55 27-Aup-13 Ansı / AAA / AAAA / AAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Series  Series  Chignel stating (Moody #S&PFitch/DBRS)  Chignel stating (Moody #S&PFitch/DBRS)  Commission  Moody #S&PFitch/DBRS)  Amount outstanding  FX eway rate (rate:E1)  Maturity type famicine bulletipass-through)  Scheduled final maturity date  Logal final maturity date  Coupon payment frequency  Coupon payment frequency  Coupon payment date  Coupon prayment date	4.340% 3M GBP Libor +1.78% Series 47 18-Apr. 12 Ana / AAA / AAA / A E J K 60,000,000 1.200 1.200 Hard 18-Apr. 28 18-Apr. 28 18-Apr. 28 Ana / AAA / AAA / A Ana / A	4.340% 3M GBP Libor +1.8125% Series 48 22-Mey 12 A38-Mey 12 A38-Mey 12 A38-Mey 12 A38-Mey 12 A38-Mey 12 A38-Mey 12 A5,000,000 1,245 Hard 15-Mey 27 15-Mey 27 15-Mey 27 A88-Mey 28 A88-Mey 2	4.370%  3M GBP Libor + 2.00%  Series 49  86-Jun-12  4.80 - Jun-12  A38 - JAAN -	5 250% 3M GBP Libor +2 .4567% Series 50 Selsun-12 Ass JANA /- Ass	na n	4.000% 3M GBP Libor +1 745% Series 52 28-5un-13 Assi AAA / AAA / Assi AAA / AAA / Assi AAA / AAA / Series 52 20,000,000 1,000 5,0th 26-5un-19 X0047375640 Custoriay 26 Sep. Dee, Mir. Jun 28 Sep. Dee, Mir. Jun 3M GBP Libor +0 3%	na na na na series 53 19-34-13 19-34-13 19-34-14	na na na na na na series 54 2:1-Aup-13 Ana / FAA/ AA/ - SO,000,000 1:160 So,000,000 1:160 Sort Aup-25 2:1-Aup-25 XPD-25 XPD-25 XPD-25 XPD-26 Annually - 21 August Annually - 21 August 2:5.000	3.290% 3M GBP Libor +1.44% Serine 55 27.Aup-13 Ann /AAA/AA/- Ann /AAA/AA/- Ann /AAA/AA/- Ann /AAA/AA/- 50,000,000 1.168 Soft 27.Aup-25 27.Aup-25 27.Aup-25 Ayang-26 Ayang-27 Ayang-27 Ayang-27 Ayang-28 Ayang-27 Ayang-28 Ayang-27 Ayang-28 Ayang-27 Ayang-28 Ayang-28 Ayang-29 Ayang-27 Ayang-28 Ayang-29 A	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Series  Control and (Moody/SSAPFitch/DBRS)  Current rating (Moody/SSAPFitch/DBRS)  Current rating (Moody/SSAPFitch/DBRS)  Denomination  Amount outstanding  FX eway ratin (rates.Eth. Fulledhase-through)  FX eway ratin (rates.Eth. Fulledhase-through)  Sheduded final maturity date  (SIN)  Stock exhained listing  Coopon polyment fepamery  Coopon (rate if fixed, margin and reference rate if floatingting paragine timed, margin payable under extended maturity period (%)	4.340% 3M GBP Lide 1,78% Series 47 18-Apr-12 Asa (AAA (AAA)	4 540% 340% 340 File 14 122% 450 File 14	4.370%, 3M GBP Libr 4.20% Series 49 GB-Jun-12 MB-Jun-12	5 .250%  3M GBP Libor 24.4567%  Series 50  05-Jun-12  Asa / AAA / AAA / - EUR  40,000,000  40,000,000  Hard  Hard  109-Jun-29  08-Jun-29  na  Ana  Anan / AAA / AAA / - na  Anan / AAA / - AAAA / - AAA / - AAA / - AAAA / - AAAAA / - AAAA / - AAAA / - AAAA / - AAAAA / - AAAAAA / - AAAAAA / - AAAA	na n	4.000% 3M GBP Libro +1.745% Series 52 25- Jun-13 Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 200,000,000 200,000,000 Soft 25- Jun-16 25- Jun-16 25- Jun-16 25- Jun-19 25- Jun-19 25- Jun-19 26- Jun-19 26- Jun-19 27- Jun-19 28- Jun-19 28- Jun-19 28- Jun-19 3M GBP Libro + 0.3% 3M GBP Libro + 0.3%	na na na na series 53 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-25 19-Jul-25 18-Jul-25 18-J	na n	3.290% M GBP Libor +1.44% Series 55 27-Aug-13 Aan / AAA / AAAA / AAA / AAAA / AAA / AAAA / AAAAA / AAAAA / AAAAAA	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Series  Series  Series  Congrait arting (Moody wS&PFitch/DBRS)  Current training (Moody wS&PFitch/DBRS)  Current training (Moody wS&PFitch/DBRS)  Amount of its issuerce  Amount of its issuerce  Amount of its issuerce  FX swap rate (rate:£1)  Maturitry type financial chulletipass-Ihrough)  Scheduled final maturity date  SIN  Sinck exchange listing  Coopon payment frequency  Coopon (rate if fiest, margin and reference rate if floatin  Margin psyable under extended maturity period (%)  Margin psyable under extended maturity period (%)	4.340% 3M GBP Libbr + 1.79% Series 47 18-April - 179% 18-April - 179% 18-April - 179% 50,000,000 1.2	4.340% 3H GBP Liber of 18125% Series 48  24-May-12 Ass / ANA	4.370% 3M GBP Libro +2.00% Series 49 06-Jun-12 Asar / ANA /	5.250% 39 GB - Lor - 2.4557% GB - Lor - 2.457% GB - 2.4	ns n	4 0,00% 3M GBP Liber +1 745% Series 52 28-Jun-13 Assa / AAA / AAA / - Assa / AAA / - AATSA	na na na na series 53 19-Jul-10 19-Jul-10 Ana: PAM-7 Ana: PAM-7 Ana: PAM-7 Ana: PAM-7 Ana: PAM-7 100,000,000 11.158 Hard 19-Jul-25 18-Jul-25 na Loosdell Annually + 18-July na Annually + 18-July na Annually - 18-July	na n	3 200% 30 GBP Libro +1.44% Series 55 27 Aug-13 27 Aug-13 Aug-14 Aug-14 Aug-14 Aug-14 50,000,000 1.168 Soft 27 Aug-25 27 Aug-25 27 Aug-14 Locksissing Aug-14 Locksissing Aug-14 Locksissing Aug-14 Aug-	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Spued date  Amount data (Moody a/SAPFitch/DBRS)  Amount data issuance  Amount data date  FA swap rate (rate-£1)  Multitry byse first-date  Local first maturity date  Stock exchange listing  Coupon payment frequency  Coupon payment date  Coupon face, may be deed maturity period (%)  Swap countergrartylins  Swap countergrartylins	4, 340% MGBPLb0r+179% Sprine 47 15-6yc-12 16-6yc-12 Amir ARA ARA /- Amir ARA ARA /- EUR 50,000,000 1-200 1-200 1-200 1-300,000,000 1-200 1-30,000,000 1-30,000 1	4.340% 3409% 340 GP Libor of 1.8125% 450 GP Libor of 1	4.370%, 30 GBP Libro +2,00% Series 49 GS-Jun-12 GS-Jun-1	5 259% 30 GP Lbor 2 24587% Series 50 GP Lbor 2 24587% Series 50 GP Lbor 2 24587% Series 50 GP Lbor 2 24587 AAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	ns n	4.000%  3M GSP Libro +1,745%  Series 52  26-Jun-13  Ana (AAA / AAA / Aaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa / Aaaaa	na na na na na na sories 53 19-Jul-13 19-Jul-13 Ana (AAA/AA)- Ana (AAA/AA)- EUR 100,000,000 11-50 100,000,000 11-50 18-Jul-25 18-Jul-25 na London Annual Ann	na n	3.209%, 3.009%, 3.0GBP Libor +1.44%, Series 55 27-Rupy 13 28-Rupy 13 28-Rupy 14 27-Rupy 25 27-Rupy 25 27-Rupy 26 27-Rupy	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Series  Series  Series  Series  Series  Series  Series  Series  Congrant rating (Moody u/SAP/Fitch/DBRS)  Current trating (Moody u/SAP/Fitch/DBRS)  Current trating (Moody u/SAP/Fitch/DBRS)  Amount of a lissuance  Amount of a lissuance  Amount of a lissuance  FX swap rate (rate:£1)  Maturity type find-oft-bullet-bass-through)  Scheduled final maturity date  Lissal final maturity date  SIN  Sock exchange listing  Coopon poyment in equency  Coopon poyment and reference rate if floatin  Margin sysuble under extended maturity period (%)  Swap continepartyles  Swap continepartyles  Swap notional denomination	4 340% MGBPLtbor +179% Series 47 18-Apr. 12 18-Apr. 23 18-Apr. 24	4 3.40% 340% 340 PL Int of 1 5125% 41 5	4.370% 3/058 Libro +2,00% 3/058	5 250% 30 GPL bit of 2 2 4507% 1 30 GPL bit of 2 4507%	ns n	4.000%  MGBP Liber +1.745%  Series 52 26-Jun-13 Aas / AAA / AAA / - Aas / AAA / AAA / - GBP  20.000,000 20.000,000 5.01 25-Jun-19 25-Jun-19 25-Jun-19 25-Jun-19 36 MBP Liber +0.3% MGBP Liber +0.3% MGBP Liber +0.3% MGBP Liber +0.5% MGBP	na na na na 19-Jul-13 19-Jul-25 19-J	na n	3.200% 3.200% 3.0GBP Libor +1.44% Series 55 27-Aug-13 28-Aug-16 200, 200, 200, 200, 200, 200, 200, 200,	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series Issue date Congress (Moody uSAPF tech/DBRS) Congress (Moody uSAPF tech/DBRS) Congress (Moody uSAPF tech/DBRS) Denormation Amount outstanding FX swap rate (rate:£1) Materia (Moody usaPF tech/DBRS) Amount of issuance Amount outstanding FX swap rate (rate:£1) Materia (Moody usaper) Schedulide final maturity date (Logis final maturity date) (Logis final maturity date) (Logis final maturity date) (Logis final maturity date) (Solid final maturity date)	4 340% Souther 478% Select 47 16 440% Souther 47 16 460% Souther 47 16	4.340% 3340% 3340B Libror et J.8125% 4340% 3340B Libror et J.8125% 4340B Libror et J.8125% 43500 J000 Libror et J.8125% 435	4.370% 370% 370% 370% 370% 370% 370% 370%	5.250% 3M GP Lbr or 2.4557% SM GP Lbr or 2.457% SM GP Lbr or	ns n	4.000% 3M GBP Libor +1.745% Series 52 39-30-10-13 39-30-10-13 39-30-10-13 39-30-10-13 39-30-10-13 39-30-30-30-30-30-30-30 1.00	na na na na na na series 53 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 18-Jul-13 18-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-13 19-Jul-25 19-Jul-2	na n	3.209%, 30 GBP Ltor +1.44%, Series 55 27-Rup 13 27-Rup 13 28-Rup 13 28-Rup 14 28-Rup 1	13-Apr-23 3.420%	3.750%
Collateral posting amount  Series  Series  Series  Series  Series  Series  Series  Series  Series  Congrant rating (Moody u/SAP/Fitch/DBRS)  Current trating (Moody u/SAP/Fitch/DBRS)  Current trating (Moody u/SAP/Fitch/DBRS)  Amount of a lissuance  Amount of a lissuance  Amount of a lissuance  FX swap rate (rate:£1)  Maturity type find-oft-bullet-bass-through)  Scheduled final maturity date  Lissal final maturity date  SIN  Sock exchange listing  Coopon poyment in equency  Coopon poyment and reference rate if floatin  Margin sysuble under extended maturity period (%)  Swap continepartyles  Swap continepartyles  Swap notional denomination	4 340% MGBPLtbor +179% Series 47 18-Apr. 12 18-Apr. 23 18-Apr. 24	4 3.40% 340% 340 PL Int of 1 5125% 41 5	4.370% 3/058 Libro +2,00% 3/058	5 250% 30 GPL bit of 2 2 4507% 1 30 GPL bit of 2 4507%	ns n	4.000%  MGBP Liber +1.745%  Series 52 26-Jun-13 Aas / AAA / AAA / - Aas / AAA / AAA / - GBP  20.000,000 20.000,000 5.01 25-Jun-19 25-Jun-19 25-Jun-19 25-Jun-19 36 MBP Liber +0.3% MGBP Liber +0.3% MGBP Liber +0.3% MGBP Liber +0.5% MGBP	na na na na 19-Jul-13 19-Jul-25 19-J	na n	3.200% 3.200% 3.0GBP Libor +1.44% Series 55 27-Aug-13 28-Aug-16 200, 200, 200, 200, 200, 200, 200, 200,	13-Apr-23 3.420%	3.750%



### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	ST: <a-1+ <f1<br="" <p-1="">LT: -/-/<a< td=""><td>Yes (S&amp;P)</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.</td></a<></a-1+>	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	ST: <a-1 <f1<br="" <p-1="">LT: -/-/<a< td=""><td>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 also that rating) agents/confirmations are obtained.) Note that the Cash Management Agreement still refers to an S&amp;P trigger on the bank accounts of A+1 if the amounts on deposit in the GIC Account beneat Days of the sterring equivalent of the Covered Bonds hen 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 tronger, 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 also that rating) agents/confirmations are obtained.) Note that the Cash Management Agreement still refers to an S&P trigger on the bank accounts of A+1 if the amounts on deposit in the GIC Account beneat Days of the sterring equivalent of the Covered Bonds hen 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 tronger, 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-Maturity Liquidity Test failure (applies to Hard Sullet Covered Bonds only and triggered only if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months)	Pre-Matnity Test will be breached if the Issuer's ratings fall below the required ratings and 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 (Sartander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to sell Loans in the Portioli, such that the amount credited to the Per-Maturity Ljudight Ledger it equal to the Required Redemption Amount for the relevant Series of Hard Bullet Cowered Bonds (after taking into account the Required Redemption Amount for all the Series of Hard Bullet Cowered Bonds which mature before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is no longer falled or the amount credited to the Pre-Matury Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.</td></a2></a-1>	No	A Member (Sartander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall offer to sell Loans in the Portioli, such that the amount credited to the Per-Maturity Ljudight Ledger it equal to the Required Redemption Amount for the relevant Series of Hard Bullet Cowered Bonds (after taking into account the Required Redemption Amount for all the Series of Hard Bullet Cowered Bonds which mature before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is no longer falled or the amount credited to the Pre-Matury Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.
Supplemental Liquidity Event	Supplemental Liquidity Event occurs if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p-1="">LT: -/<a2 -<="" td=""><td>No</td><td>The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.</td></a2></a-1>	No	The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ <f1<="" <p-1="" td=""><td>Yes (S&amp;P)</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (urless they relate to demandraised clans) are located separately 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 (urless they relate to demandraised clans) are located separately 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 WT for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other precruitage as determined from time 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 WT for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other precruitage as determined from time 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: -/-/«F1 LT: -(A/-(A3/-(A	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) prource a guarantee from an appropriately rated drind party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P and Flicth but this is the only trigger for Moody's.  A subsequent trigger exists for S&P for loss of BBs+ (LT) and for Flich for loss of F3 (ST) / BBS+ (LT).  A subsequent trigger exists for S&P for loss of BBs+ (LT) and for Flich for loss of F3 (ST) / BBS+ (LT). (c) allows. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Covered Bond Swap provider (ANTS) rating triggers	Loss of required rating by ANTS as Covered Bond Swap Provider	ST: <a-1 <f1<br="" <p-1="">LT: <a <a2="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procurs a quarantee from an appropriately rated dirid party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown are on the left the first level of triggers for Moody's and Fitch but this is the only trigger for SAP.  A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch and the foreign of P2 (ST) / 888+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event Even</td></a></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procurs a quarantee from an appropriately rated dirid party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown are on the left the first level of triggers for Moody's and Fitch but this is the only trigger for SAP.  A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch and the foreign of P2 (ST) / 888+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P3 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event for Fitch exists for loss of P4 (ST) and Second Subsequent Rating Event Even
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 Annex and (a) transfer to an appropriately raised replacement this pays, (b) procurs a guarantee from an appropriately raised this pays, (c) c) takes under action as would maintain or restore the ratings of the relevant Covered Bonds. For a Fich Colwayade, note that the event is triggered and action needs to be taken <u>only 1</u> Series 1 of the Covered Bonds has also been downgraded or placed on credit what he register as restard of the Covered Bonds has also provider. The rating triggers shown on the left are the first level of linguist for all rating approaches.</td></a></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex and (a) transfer to an appropriately raised replacement this pays, (b) procurs a guarantee from an appropriately raised this pays, (c) c) takes under action as would maintain or restore the ratings of the relevant Covered Bonds. For a Fich Colwayade, note that the event is triggered and action needs to be taken <u>only 1</u> Series 1 of the Covered Bonds has also been downgraded or placed on credit what he register as restard of the Covered Bonds has also provider. The rating triggers shown on the left are the first level of linguist for all rating approaches.
Covered Bond Swap Provider rating triggers - Barclays Saries 3, BNP Parabas, Citibank, Deussche Bank and RBS  Note: For Fitch and SAP, 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>A subneounst triopter exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&amp;P for loss of A- (LT). A First Requirement for Jop post collateral a naccordance with five foredis Support Annex (oil branel for an appropriately rated dring party, cl) procure a guarantee from an appropriately rated third party, c) for Joseph and the straining of the relevant Covered Bonds. For Fisch or S&amp;P downgrades, note that the event is triggered and action needs to be taken only the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating symmetric party of the covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating symmetric party of the strain symmetric party of the symm</td></a1></a-1+>	Yes	A subneounst triopter exists for Moody's for loss of P-2 (ST) / A3 (LT) and for S&P for loss of A- (LT). A First Requirement for Jop post collateral a naccordance with five foredis Support Annex (oil branel for an appropriately rated dring party, cl) procure a guarantee from an appropriately rated third party, c) for Joseph and the straining of the relevant Covered Bonds. For Fisch or S&P downgrades, note that the event is triggered and action needs to be taken only the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating symmetric party of the covered Bond Swap provider. The rating triggers shown on the left are the first level of triggers for all rating symmetric party of the strain symmetric party of the symm
Assignment of legal title to the Loans trigger	Loss of required rating by the Seller	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.</td></bbb->	No	Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.
Cash Manager calculation verification trigger	Loss of required rating by the Cash Manager or the Issuer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No No</td><td>Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).</td></bbb->	No No	Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).
Servicer replacement trigger	Loss of required rating by the Servicer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>NO</td><td>The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.</td></bbb->	NO	The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.

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



### Non-Rating Triggers

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

#### 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 previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, the servicer calculates as of the date of determination (less the aggregate amount of all authorised undersynements made by such borrower up to such date of determination (less the aggregate amount of all authorised undersynements made by such borrower up to such date of determination and the sum of all payments studing water by that borrower up to be that date of determination. If the respirate during the date of the determination and the sum of all payments studing water by that borrower up to be that date of determination. If the respirate during the date of the determination and the sum of all payments studing water by that borrower up to be that date of determination. If the respirate during the date of the date of the determination and the sum of the sum of all payments are the sum of all payments are the sum of the
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) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised Expenses; (iii) Capitalised Expenses; (iv) Capitalised Interest and (iv) Capitalised Interest an
Default	Default is defined as a property having been taken into possession.

- There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- (9) 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"
- (9) The interest rate swap notional is the sum of all interest rate swap notionals as at the start of the Calculation Period. Note that under an Amendment Agreement dated 24 December 2012, the interest rate swaps may be consolidated into one "cover pool swap" at a future date, at the LLP's election.
- [4] LLP receive/pay margins are an average across all interest rate swaps
  [9] The Supplemental Liquidity Reserve is calculated as 5% multiplied by the sterling equivalent of the outstanding covered bonds multiplied by the minimum level of over-collateralisation required (i.e. approximately a factor of 1.15)
- (6) This discount is set to zero while ever the issuer is rated at least BBB+/A-2 by \$&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
- (f) 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%.
- 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 possess
- (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 includes cash held on the principal ledger