

NATIONAL TRANSPARENCY TEMPLATE

Abbey National Treasury Services plc €35bn Regulated Covered Bond Programme



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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 this form	Jared Zakrzewski, Head of Secured Funding, mbf@santander.co.uk
	31 March 2013
Start Date of reporting period	1 March 2013 (Calculation Period start date 06 March 2013)
End Date of reporting period	31 March 2013 (Calculation Period end date 03 April 2013)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/SantanderLIK

Counterparties, Rating

	Counterparty/ies	Fi	tch	Mod	ody's	S	8&P	DE	BRS
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds		-	AAA	-	Aaa	na	AAA	na	na
Issuer ⁽¹⁾	Abbey National Treasury Services plc	na	A/F1	na	A2 / P-1	na	A / A-1	na	na
Seller(s)	Abbey National Treasury Services plc	na	A/F1	na	A2 / P-1	na	A / A-1	na	na
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><td>na</td><td>na</td></a-1<></td></p-1<></td>	A/F1	-/ <p-1< td=""><td>A2 / P-1</td><td>-/<a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<></td></p-1<>	A2 / P-1	-/ <a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<>	A / A-1	na	na
Standby Account Bank ⁽²⁾	Citibank NA	<a <f1<="" td=""><td>A / F1</td><td>-/<p-1< td=""><td>A3 / P-2</td><td>-/<a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<></td></p-1<></td>	A / F1	-/ <p-1< td=""><td>A3 / P-2</td><td>-/<a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<></td></p-1<>	A3 / P-2	-/ <a-1< td=""><td>A / A-1</td><td>na</td><td>na</td></a-1<>	A / A-1	na	na
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A/F1</td><td><baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td><td>na</td><td>na</td></bbb-></td></baa3></td></bbb->	A/F1	<baa3 -<="" td=""><td>A2 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td><td>na</td><td>na</td></bbb-></td></baa3>	A2 / P-1	<bbb- -<="" td=""><td>A / A-1</td><td>na</td><td>na</td></bbb->	A / A-1	na	na
Stand-by servicer(s)	None	na	na	na	na	na	na	na	na
Swap provider(s) on cover pool	Abbey National Treasury Services plc	<a <f1<sup="">(3)	A/F1	<a2 <p-1<sup="">(3)</a2>	A2 / P-1	<a <a-1<sup="">(3)	A / A-1	na	na
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na	na	na
Swap notional amount(s) (GBP)(4)	£ 32,202,393,733			•			•		
Swap notional maturity/ies	na								
LLP receive rate/margin ⁽⁵⁾	Libor +1.871%								
LLP pay rate/margin ⁽⁵⁾	3.25%								
Collateral posting amount(s) (GBP)	£ -								

O (FUD)	Decelera
Currency swap provider for Series 1 (EUR)	Barclays
Swap notional amount(s) (EUR)	€ 666,666,667
Swap notional maturity/ies	08-Jun-15
LLP receive rate/margin	3.375%
LLP pay rate/margin	Libor +0.0945%
Collateral posting amount(s) (EUR)	€ 222,199,943

Currency swap provider for Series 1 (EUR)		Citi
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-15
LLP receive rate/margin ⁽³⁾		3.375%
LLP pay rate/margin ⁽³⁾		Libor +0.0945%
Collateral posting amount(s) (EUR)	€	233,450,079

6	233,430,079
	DB
€	666,666,667
	08-Jun-15
	3.375%
	Libor +0.0945%
€	203,218,165
	€

Currency swap provider for Series 3 (EUR)	Barclays
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	0.0487%
Collateral posting amount(s) (EUR)	€ 260,843,411
Collateral posting amount(s) (EOK)	€ 200,843,4

	RBS
€	500,000,000
	12-Apr-21
	4.25%
	0.0487%
€	101,972,700
	€

Currency swap provider for Series 3 (EUR)		BNP
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		0.0487%
Collateral posting amount(s) (EUR)	€	217,526,047



Accounts, Ledgers

	Value a	as of End Date of	Value	as of Start Date of	
	reportir	ng period	report	ing period	Targeted Value
Revenue receipts (please disclose all parts of waterfall)					
Revenue Receipts (on the Loans)	£	102,489,926	£	112,589,604	na
Other net income (including interest on bank accounts)	£	561,084	£	625,097	na
Excess amount released from Reserve Fund	£		£	19,918,168	na
Premia received from outgoing Swap Provider	£		£		na
Available Revenue Receipts	£	103,051,010	£	133,132,869	na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	3,391,743	£	3,148,604	na
Amounts due under interest rate swap	£	22,596,987	£	23,114,605	na
Amounts due under cover bond swaps	£	32,415,119	£	26,496,111	na
Amounts due under Intercompany Loan	£	3,963,429	£	9,141,562	na
Amounts added to Reserve Fund	£	15,514,767	£		na
Deferred Consideration	£	25,168,965	£	71,231,988	na
Members' profit	£		£		na
Total distributed	£	103,051,010	£	133,132,869	na
Principal receipts (please disclose all parts of waterfall)					
Principal Receipts (on the Loans)	£	977,128,584	£	912,769,820	na
Any other amount standing to credit Principal Ledger	£	1,018,652,919	£	2,440,042,663	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	£	1,995,781,504	£	3,352,812,483	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	£		£	1,421,389,744	na
Capital Distribution	£		£	912,769,820	na
Total distributed	£		£	2,334,159,564	na
Reserve ledger	£	196,690,079	£	181,175,313	£ 196,690,079
Revenue ledger	£		£		na
Principal ledger	£	1,995,781,504	£	1,018,652,919	na
Pre-maturity liquidity ledger		na		na	na

Asset Coverage Test

	Value	Description
A	£ 28,772,280,617	Adjusted Current Balance
В	£ 2,251,994,933	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 Ledger
U	£ 1,250,011,482	Supplemental Liquidity Reserve ⁽⁶⁾
V		Set-off Flexible Plus (offset) ⁽⁷⁾
W		Set-off Depositor ⁽⁸⁾
X	£ 243,146,835	For redraw capacity
Y		Reward loans
Z	£ 605,551,140	Potential negative carry
Total	£ 28,925,272,840	
Method used for calculating component 'A ⁽⁹⁾	A(b)	
Asset percentage (%)	90.0%	1
Maximum asset percentage from Fitch (%)	91.0%	
Maximum asset percentage from Moody's (%)	90.0%	
Maximum asset percentage from S&P (%)	91.0%	I
Maximum asset percentage from DBRS (%)	na	
Credit support as derived from ACT (GBP)	£ 7,259,500,320	1
Credit support as derived from ACT (%)	33.5%	



Programme-Level Characteristics

Programme currency		Euro
Programme size	E	EUR 35,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	21,665,772,520
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£	23,634,972,626
Cover pool balance (GBP)	£	32,202,393,733
GIC account balance (GBP)	£	2,251,994,933
Any additional collateral (please specify)	£	
Any additional collateral (GBP)	£	
Aggregate balance of off-set mortgages (GBP)	£	4,756,873,177
Aggregate deposits attaching to the cover pool (GBP)	£	1,180,330,553
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£	361,924,158
Nominal level of overcollateralisation (GBP)	£	10,536,621,214
Nominal level of overcollateralisation (%)		48.63%
Number of loans in cover pool		302,257
Average loan balance (GBP)	£	106,540
Weighted average non-indexed LTV (%)		63.50%
Weighted average indexed LTV (%)		66.44%
Weighted average seasoning (months)		61.78
Weighted average remaining term (months)		207.91
Weighted average interest rate (%)		3.99%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		2.94%
Constant Pre-Payment Rate (%, quarterly average)		8.13%
Principal Payment Rate (%, current month)		2.54%
Principal Payment Rate (%, quarterly average)		7.15%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average)(10)		na
Fitch Discontinuity Cap (%)(11)		4 (moderate)
Moody's Timely Payment Indicator ⁽¹²⁾		Probable
Moody's Collateral Score (%)(12)		6.6%

Mortgage collections

Mortgage collections (scheduled - interest)	£	114,302,873
Mortgage collections (scheduled - principal)	£	133,587,914
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	343,540,670

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	3,333	1.1%		1.1%
Loans bought back by seller(s)	3,220	1.0%	£ 429,313,298	1.3%
of which are non-performing loans	339	0.1%	£ 41,221,815	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%
Loans sold into the cover pool	0	0.0%	f .	0.0%

Product Rate Type and Reversionary Profiles	uct Rate Type and Reversionary Profiles							Weighted average			
						Remaining teaser period					
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin ⁽¹³⁾	Reversionary margin	Initial rate		
Fixed at origination, reverting to SVR	171,340	56.8% £	19,018,607,562	58.7%	4.75%	-5.5	2.36%	2.10%	5.22%		
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	1,559	0.5% £	147,490,300	0.5%	1.25%	-71.5	0.75%	0.75%	6.20%		
Fixed for life	745	0.3% £	27,273,122	0.1%	5.45%	42.8	5.19%	5.19%	5.60%		
Tracker at origination, reverting to SVR	54,283	18.0% £	6,638,769,476	20.5%	4.00%	-9.9	1.10%	1.85%	4.57%		
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	52,397	17.4% £	5,742,137,342	17.7%	1.46%	160.0	0.96%	0.96%	5.29%		
SVR, including discount to SVR	21,319	7.1% £	809,186,525	2.5%	4.68%	-6.9	-0.06%	0.25%	6.729		
Libor	0	0.0%		0.0%	0.00%	0.0	0.00%	0.00%	0.00%		
Total	301,643	100.00% £	32,383,464,328	100.00%	3.99%		1.87%				



Stratifications⁽¹⁴⁾

Arrears breakdown ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	285,966		£ 30.710.787.019	% or total amount 94.89
0-1 month in arrears	11,926		£ 1,224,089,023	3.89
1-2 months in arrears	2,596		£ 309.442.768	1.09
2-3 months in arrears	1,116		£ 134,866,513	0.49
3-6 months in arrears	37		£ 4,262,461	0.09
6-12 months in arrears	1		£ 580	0.09
12+ months in arrears	1		£ 15,963	0.09
Total	301,643		£ 32,383,464,328	100.009
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	122,874		£ 7,320,979,121	22.69
50-55%	17.534		£ 1,941,771,591	6.09
55-60%	19,238	6.4%	£ 2,318,699,081	7.29
60-65%	22,295		£ 2,876,772,320	8.99
65-70%	26,286	8.7%	£ 3,617,112,056	11.29
70-75%	26,527	8.8%	£ 4,000,323,770	12.49
75-80%	25,865	8.6%	£ 4,071,640,093	12.69
80-85%	21,607		£ 3,234,586,265	10.09
85-90%	12,996	4.3%	£ 2,033,784,215	6.39
90-95%	4,135		£ 712,145,376	2.29
95-100%	1,822		£ 199,381,996	0.69
100-105%	164		£ 15,944,750	0.19
105-110%	115		£ 14,036,791	0.09
110-125%	112		£ 15,053,229	0.19
125%+	73		£ 11,233,676	0.09
Total	301,643	100.00%	£ 32,383,464,328	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	127,894		£ 7,348,710,708	22.7%
50-55%	15,058		£ 1,687,657,457	5.2%
55-60%	16,341		£ 1,994,544,563	6.2%
60-65%	18,704		£ 2,453,876,857	7.6%
65-70%	22,622		£ 3,130,134,274 £ 3,595,802,165	9.7%
70-75% 75-80%	24,001 20.097		£ 3,595,802,165 £ 2,969,246,839	9.2%
80-85%	21,480		£ 2,969,246,839 £ 3,276,137,362	10.1%
85-90%	14,837		£ 2,245,900,981	6.99
90-95%	9,528		£ 1,667,603,720	5.29
95-100%	5,573	1.9%	£ 996,086,605	3.19
95-100% 100-105%	5,573 2,930	1.9% 1.0%	£ 996,086,605 £ 541,801,234	3.19 1.79
95-100% 100-105% 105-110%	5,573 2,930 2,201	1.9% 1.0% 0.7%	£ 996,086,605 £ 541,801,234 £ 409,702,894	3.19 1.79 1.39
95-100% 100-105% 105-110% 110-125%	5,573 2,930 2,201 367	1.9% 1.0% 0.7% 0.1%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387	3.1% 1.7% 1.3% 0.2%
95-100% 100-105% 105-110%	5,573 2,930 2,201	1.9% 1.0% 0.7% 0.1%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282	3.1% 1.7% 1.3% 0.2% 0.0%
95-100% 100-105% 105-110% 110-125%	5,573 2,930 2,201 367 10	1.9% 1.0% 0.7% 0.1% 0.0%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282	3.1% 1.7% 1.3% 0.2% 0.0%
95-100% 100-105% 105-110% 110-125%	5,573 2,930 2,201 367 10	1.9% 1.0% 0.7% 0.1% 0.0%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282	3.1% 1.7% 1.3% 0.2% 0.0%
95-100% 100-105% 105-110% 110-125% 125% Total	5,573 2,930 2,201 367 10 301,643	1.9% 1.0% 0.7% 0.1% 0.0% 100.00%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282 £ 32,383,464,328	3.1% 1.7% 1.3% 0.2% 0.0% 100.00%
95-100% 100-105% 105-110% 110-125% 125% Total	5,573 2,930 2,201 367 10 301,643	1.9% 1.0% 0.7% 0.1% 0.0% 100.00%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282 £ 32,383,464,328 Amount (GBP) £ 14,331,544 £ 48,474,372	3.19 1.79 1.39 0.29 0.09 100.009
95-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5.000 5.000-1,0,000	5,573 2,930 2,201 367 10 301,643 Number 6,495 6,433 23,190	1.9% 1.0% 0.7% 0.1% 0.0% 100.00% 4 of total number 2.2% 2.1% 7.7%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282 £ 32,383,464,328 Amount (GBP) £ 14,331,544 £ 48,474,372 £ 49,319,320	3.19 1.79 1.39 0.29 0.09 100.009 % of total amount 0.09 0.29
95-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5,000 10,000-25,000 25,000-5000	5,573 2,930 2,201 367 100 301,643 Number 6,495 6,433 23,190 41,597	1.9% 1.0% 0.7% 0.7% 0.1% 0.0% 100.00% % of total number 2.2% 7.7% 13.8%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282 £ 32,383,464,328 Amount (GBP) £ 14,331,544 £ 48,474,372 £ 409,319,320 £ 1,560,159,310 £ 1,560,159,310	3.19 1.79 1.39 0.29 0.09 100.009 % of total amount 0.09 0.29 1.39
95-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5.000 5.000-1,0,000	5,573 2,330 2,201 367 10 301,643 Number 6,495 6,433 23,190 41,597 45,292	1.9% 1.0% 0.7% 0.1% 0.1% 100.00% 100.00% % of total number 2.2% 7.7% 13.8%	£ 996,086,605 £ 541,801,234 £ 409,702,894 £ 64,356,387 £ 1,902,282 £ 32,383,464,328 Amount (GBP) £ 14,331,544 £ 48,474,372 £ 49,319,320	3.119 1.79 1.39 0.29 0.09 100.009 % of total amount 0.09 0.29 1.39 4.89 8.79
95-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5,000 0-5,000 10,000-25,000 25,000-05,000 50,000-75,000 75,000-10,000	5.573 2.930 2.201 3677 10 301.643 Number 6.495 6.433 23.190 41.597 45.292 43.377	1.9% 1.0% 0.7% 0.1% 0.0% 100.0% 100.0% % of total number 2.2% 2.1% 7.7% 13.8% 15.0%	E 996,086,605 E 541,801,234 E 409,702,894 E 64,336,387 E 1,902,282 E 32,383,464,328 Amount (GBP) Amount (GBP) E 449,315,644 E 449,319,320 E 1,560,159,310 E 2,830,264,310 E 3,783,401,342 E 3,783,401,342	3.119 1.79 1.39 0.29 0.09 100.009 % of total amount 0.09 0.29 1.39 4.89 8.79 11.79
95-100% 100-105% 110-110% 110-125% 125% 7otal Current outstanding balance of loan 0-5,000 5,000-10,000 0-5,000-5,000 0-5,000-5,000 0-5,000-10,000 0-5,000-10,000 0-5,000-10,000 0-5,000-10,000 0-5,000-10,000 0-5,000-10,000	5.573 2.930 2.201 367 10 301,643 Number 6.495 6.433 23,190 41,597 45,292 43,377 67,285	1.9% 1.0% 0.7% 0.7% 0.0% 100.00% 100.00% % of total number 2.2% 2.1% 7.7% 13.8% 15.0% 14.4% 2.2.3%	E 996,086,605 E 541,801,224 E 409,702,894 E 432,833,464,328 Amount (GBP) E 14,331,544 E 48,474,572 E 19,560,159,310 E 2,830,264,310 E 2,830,264,310 E 3,783,401,342 E 8,250,512,347	3.119 1.79 1.33 0.22 0.09 100.009 % of total amount 0.02 1.33 4.88 8.79 11.79
95-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5.000 10.000-25.000 25.000-5.0000 50.000-75.000 75.000-10.000 10.000-150.000 10.000-150.000 10.000-150.000	5.573 2.930 2.201 367, 10 301,643 Number 6.495 6.433 23.190 41.597 45.292 43.377 67.285 35.052	1.9% 1.0% 0.7% 0.1% 0.0% 1.000 1.0% 1.000	E 996,086,605 541,801,234 £ 409,702,804 £ 1902,282 £ 1,902,282 £ 3,383,464,328 Amount (GBP) £ 14,331,544 £ 48,474,372 £ 409,319,320 £ 1,560,159,310 £ 2,830,264,510 £ 3,783,401,342 £ 8,200,512,347 £ 6,004,959,266	3.119 1.79 1.39 0.29 0.09 100.009 % of total amount 0.09 2.21 1.33 4.89 8.77 11.79 25.59 18.59
95-100% 100-105% 110-110% 110-125% 125% 7otal Current outstanding balance of loan 0-5,000 5,000-10,000 1,000-5,000 25,000-50,000 5,000-10,000 150,000-50,000 150,000-200,000 150,000-200,000	5.573 2.2930 2.201 367 10 301,643 Number 6.495 6.433 23,190 41,597 45,292 43,377 67,285 35,052	1.9% 1.0% 0.7% 0.7% 0.0% 100.00% 100.00% % of total number 2.2% 2.1% 7.7% 13.8% 15.0% 14.4% 2.2.3% 11.6% 5.2% 5.2% 5.2%	E 996,086,605 E 541,801,224 E 409,702,894 E 432,833,464,328 Armount (GBP) E 14,331,544 E 48,474,572 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 2,830,264,310 E 8,265,512,347 E 6,004,959,266 E 3,451,498,056 E 3,451,498,056	3.11 1.77 1.33 0.02 0.09 100.007 % of total amount 0.09 0.22 1.33 4.89 8.77 11.79 2.55 18.59
98-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5,000 10,000-25,000 25,000-75,000 75,000-75,000 10,000-150,000 10,000-150,000 10,000-150,000 100,000-150,	5.573 2.293 2.201 367, 10 301,643 Number 6.495 6.433 23.190 41.597 45.202 43.377 67.285 35.052 15.601	1.9% 1.0% 0.7% 0.1% 0.0% 100.00% 100.00% % of total number 2.2% 7.7% 13.8% 15.0% 14.4% 22.3% 11.6% 5.2% 5.24%	E 996,086,005 E 541,801,224 E 409,702,894 E 64,365,387 E 1,902,282 A 23,283,444,328 A 444,327 E 448,474,372 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 3,783,401,342 E 6,250,512,347 E,000,99,266 E 3,451,498,056 E 1,989,124,444	3.117 1.33 0.22 0.09 100.009 % of total amount 0.02 1.33 4.89 8.77 11.79 25.59 10.79
98-100% 100-105% 101-109% 110-125% 125% Total Current outstanding balance of loan 9-5,000 5,000-10,000 5,000-10,000 10,000-25,000-5,000 25,000-5,000 75,000-100,000 150,000-200,000 150,000-200,000 150,000-200,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000 25,000-300,000	5.573 2.2930 2.201 367 10 301,643 Number 6.495 6.495 4.1597 41.597 45.292 43.3790 67.285 53.5052 15.601 7.338 4.071	1.9% 1.0% 0.7% 0.0% 0.0% 100.00% 100.00% % of total number 2.2% 2.1% 7.7% 13.8% 15.0% 14.4% 2.23% 11.6% 5.2% 5.2% 5.2% 5.2% 5.2%	E 996,086,605 E 541,801,224 E 499,702,894 E 64,365,387 E 1,902,282 A 74,372 E 14,331,544 E 14,331,544 E 14,331,544 E 14,590,159,310 E 2,830,264,310 E 2,830,264,310 E 8,260,512,347 E 6,004,959,266 E 3,451,980,182,464 E 1,399,182,463 E 1,399,182,463 E 1,399,182,463 E 1,399,182,463 E 1,399,182,463 E 1,399,182,463 E 1,307,630,917	3.117 1.73 1.33 0.22 0.09 100.009 % of total amount 0.09 0.22 1.33 4.63 8.77 11.79 2.55 18.59 10.79 6.19
98-100% 100-105% 100-105% 101-1078 110-125% 12594 Total Current outstanding balance of loan 0-5.000 0-5.000 10.000-25.000 5.000-75.000 10.000-25.000 50.000-75.000 10.000-25.000 20.000-25.000 20.000-25.000 20.000-25.000 30.000-30.000 30.000-30.000 30.000-30.000 30.000-30.000 30.000-350.000	5.573 2.930 2.201 367, 10 301,643 Number 6.495 6.433 23.190 41.597 45.292 43.377 67.285 35.052 15.601 7.338 4.071	1.9% 1.0% 0.7% 0.1% 0.0% 100.00% 100.00% % of total number 2.2% 7.7% 13.8% 15.0% 14.4% 22.3% 11.8% 15.2% 4.4% 0.7% 0.7%	E 996,086,605 E 541,801,224 E 409,702,894 E 32,383,444,328 Amount (GBP) E 14,331,544 E 48,474,372 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 3,783,401,342 E 8,250,512,347 E 6,004,999,266 E 1,989,182,464 E 1,307,630,917 C 791,397,256	3.112 1.77 1.333 1.79 1.022 0.000 1000.002 % of total amount 0.02 1.333 4.838 8.77 11.77 25.55 10.77 6.11 4.00
98-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5,000 5,000-10,000 5,000-10,000 5,000-10,000 5,000-10,000 5,000-10,000 100,000-10,000 100,000-10,000 150,000-200,000 150,000-200,000 150,000-200,000 250,000-300,000 300,000-300,000 300,000-300,000 300,000-400,000 300,000-400,000 300,000-400,000	5.573 2.2930 2.201 367 10 301,643 Number 6.495 6.495 4.41,597 45.292 43.377 67.285 35.052 15.601 7.338 4.1.917 17.328	1.9% 1.0% 0.7% 0.0% 0.0% 100.00% 100.00% % of total number 2.2% 2.1% 13.8% 15.0% 14.4% 2.2% 5.2% 5.2% 6.2.3% 11.6% 6.2.4% 0.7% 0.7% 0.4% 0.7% 0.4%	E 996,086,605 E 541,801,224 E 499,702,894 E 64,365,387 E 1,902,282 A 7 1,902,282 E 14,331,544 1,331,544 1,540,159,319,320 E 1,590,159,310 E 2,830,264,310 E 8,260,512,347 E 6,004,959,266 E 1,999,182,464 1,307,630,917 E 791,937,256 E 559,896,129	3.11 1.77 1.33 0.02 0.09 100.009 % of total amount 0.09 0.22 1.33 4.63 8.77 11.79 2.55 18.65 18.75 6.19 4.40 2.25 1.75
98-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5,000 0-5,000 10,000-25,000 50,000-75,000 10,000-25,000 50,000-75,000 100,000-25,000 25,000-50,000 50,000-75,000 100,000-150,000 100,000-	5.573 2.930 2.201 367, 10 301,643 Number 6.495 6.433 23.190 41.597 45.292 43.377 67.285 35.052 15.601 7.338 4.071 2.131	1.9% 1.0% 0.7% 0.1% 0.0% 100.00% 100.00% % of total number 2.2% 7.7% 13.8% 15.0% 14.4% 22.3% 11.6% 1.4% 5.24% 0.7% 0.4% 0.0% 0.4% 0.0%	E 996,086,605 E 541,801,224 E 409,702,894 E 32,383,444,328 Amount (GBP) E 14,331,544 E 48,474,372 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 3,783,401,342 E 8,250,512,347 E 6,004,999,266 E 1,989,182,464 E 1,307,630,917 E 791,937,256 E 559,896,129 E 456,986,449	3.117 1.37 1.33 0.22 0.00 100.002 % of total amount 0.02 1.33 4.87 25.55 10.77 6.11 4.00 2.55 1.77 1.17
98-100% 100-105% 105-110% 110-125% 125% 125% Total Current outstanding balance of loan 0-5,000 5,000-10,000 5,000-10,000 5,000-10,000 5,000-10,000 5,000-10,000 100,000-75,000-100,000 150,000-200,000 150,000-200,000 150,000-200,000 250,000-300,000 350,000-400,000 350,000-400,000 350,000-400,000 450,000-500,000 450,000-500,000 450,000-500,000	5.573 2.2930 2.201 367 10 367 10 301,643 Number 6.495 6.495 6.433 23,190 41,597 45,292 43,377 67,285 35,052 15,601 7,338 4,071 2,131 1,327 966 813	1.9% 1.0% 0.7% 0.0% 0.0% 100.00% 100.00% % of total number 2.2% 2.1% 7.7% 13.8% 15.0% 14.4% 2.2.3% 11.6% 5.2% 6.2.4% 0.7% 0.4% 0.7% 0.3% 0.3%	E 996,086,605 E 541,801,224 E 499,702,894 E 64,365,387 E 1,902,282 A 7,002,283,464,328 A 7,002,283,464,328 E 48,474,372 E 409,319,320 E 1,590,159,310 E 3,783,401,342 E 6,004,959,266 E 1,307,630,917 E 791,937,256 E 559,896,129 E 456,968,449 E 456,968,449 E 545,966,128 C 4452,180,020 E 545,968,129 E 456,968,449	3.117 1.73 1.33 0.22 0.05 100.007 % of total amount 0.07 0.27 1.33 4.818 8.77 11.77 2.55 18.57 18.75 1
98-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5.000 -5.000-15.0000 5.0000-55.0000 55.000-75.000 10,000-25.000 50,000-75.000 100,000-150.000	5.573 2.930 2.201 367, 10, 301,643 Number 6.495 6.433 23.190 41.597 45.292 15.601 7.238 4.071 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 1.327 9.60 9.60 9.60 9.60 9.60 9.60 9.60 9.60	1.9% 1.0% 0.7% 0.0% 0.0% 100.00% 100.00% % of total number 2.2% 7.7% 11.8% 15.0% 14.4% 2.2.3% 11.6% 1.4% 0.2.4% 0.7% 0.4% 0.3% 0.3% 0.3% 0.3%	E 996,086,005 E 541,801,234 E 409,702,894 E 34,365,387 E 1,902,282 A 443,323 A 443,328 A 443,328 A 443,328 A 443,328 E 484,474,372 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 3,783,401,342 E 8,250,512,347 E 6,004,959,266 E 1,989,182,464 E 1,307,630,917 E 791,937,256 E 559,896,129 E 456,986,149 E 456,986,449 E 435,218,020 E 445,218,020 E 445,218,020 E 217,996,966	3.112 1.77 1.332 0.027 0.000 100.0002 % of total amount 0.02 1.333 4.839 8.77 11.77 25.55 10.77 6.11 4.00 2.55 1.77 1.44 1.33 0.77
99-100% 100-105% 105-110% 110-125% 125% 125% 125% 125% 125% 125% 125%	5.573 2.2930 2.201 367 10, 367 10, 301,643 Number 6.495 6.495 6.433 23,190 41,597 45,292 43,377 67,285 35,052 15,601 7,338 4,071 2,131 1,327 966 813 340 173	1.9% 1.0% 0.7% 0.0% 0.0% 100.00% 100.00% 2.2% 2.1% 7.7% 13.8% 15.0% 14.4% 2.2.3% 11.6% 5.2% 6.2.4% 0.7% 0.7% 0.3% 0.0% 0.3% 0.0% 0.3% 0.1%	E 996,086,605 E 541,801,224 E 499,702,894 E 1902,282 E 32,383,464,328 Ammuni (GBP) E 14,331,544 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 2,830,264,310 E 3,783,401,342 E 6,004,959,266 E 1,993,182,464 E 1,307,630,917 E 791,937,256 E 559,896,129 E 456,968,449 E 455,218,020 E 127,996,966 E 129,397,553	3.112 1.77 1.33 0.22 0.05 100.007 % of total amount 0.07 0.27 1.33 4.813 4.87 11.77 2.55 18.57 18.57 1.17 1.17 1.17 1.17 1.17 1.17 1.17 1
98-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5.000 5.000 5.000-5.000 5.000-75.000 75.000-100,000 10,000-25.000 50,000-75.000 75.000-100,000 100,000-150.000 100,000-15	5.573 2.930 2.201 367 10 301,643 Number 6.495 6,433 23.190 41,597 45,292 15,601 7,338 4,071 2,131 1,327 9666 813 3400 173	1.9% 1.0% 0.7% 0.0% 0.0% 100.00% 100.00% % of total number 2.2% 7.7% 13.8% 15.0% 15.0% 14.4% 22.3% 11.6% 1.4% 0.2.4% 0.7% 0.3% 0.1% 0.1% 0.1% 0.1% 0.1%	E 996,086,005 E 541,801,234 E 409,702,894 E 32,383,444,328 Armount (GBP) E 14,331,544 E 48,474,372 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 3,783,401,342 E 8,250,512,347 E 6,004,959,266 E 1,989,182,464 E 1,307,630,917 E 791,937,256 E 456,986,129 E 199,986,849 E 129,387,553 E 456,986,49 E 127,986,966 E 127,986,966	3.112 1.77 1.332 0.027 0.000 100.0002 % of total amount 0.02 1.333 4.87 1.1.77 25.55 10.77 6.11 4.00 2.55 1.77 1.44 1.33 0.77 0.44 0.33
98-100% 100-105% 105-110% 110-125% 125% 125% Total Current outstanding balance of ioan 0.5 000 0.5 00	5.573 2.2930 2.201 367 10. 367 10. 301,643 Number 6.495 6.495 6.433 23,190 41,597 45,292 43,377 67,285 35,052 15,601 7,338 4,071 2,131 1,327 966 813 340 173 101	1.9% 1.0% 0.7% 0.0% 0.0% 0.0% 100.00% 100.00% 100.00% % of total number 2.2% 2.1% 7.7% 13.8% 15.0% 15.0% 14.4% 2.2.3% 11.6% 5.2% 2.4% 0.7% 0.7% 0.3% 0.3% 0.1% 0.3% 0.1% 0.0%	E 996,086,605 E 541,801,234 E 409,702,894 E 1,902,282 E 13,383,444,328 E 14,331,544 E 14,331,544 E 14,331,544 E 14,331,544 E 14,331,544 E 1,500,103,103,205 E 1,500,103,103,205 E 1,500,103,103,205 E 1,500,103,103,205 E 1,500,103,103,205 E 1,500,103,103,205 E 1,500,103,103,103,103,103,103,103,103,103,1	3.117 1.39 1.27 1.39 1.029 1.00.009 100.009 % of total amount 0.09 1.39 8.77 1.179 25.59 1.191 4.49 1.259 1.191 1.
98-100% 100-105% 105-110% 110-125% 125% Total Current outstanding balance of loan 0-5.000 5.000 5.000-5.000 5.000-75.000 75.000-100,000 10,000-25.000 50,000-75.000 75.000-100,000 100,000-150.000 100,000-15	5.573 2.930 2.201 367 10 301,643 Number 6.495 6,433 23.190 41,597 45,292 15,601 7,338 4,071 2,131 1,327 9666 813 3400 173	1.9% 1.0% 0.7% 0.0% 0.0% 0.0% 100.00% 100.00% 100.00% % of total number 2.2% 2.1% 7.7% 13.8% 15.0% 15.0% 14.4% 2.2.3% 11.6% 5.2% 2.4% 0.7% 0.7% 0.3% 0.3% 0.1% 0.3% 0.1% 0.0%	E 996,086,005 E 541,801,234 E 409,702,894 E 32,383,444,328 Armount (GBP) E 14,331,544 E 48,474,372 E 409,319,320 E 1,560,159,310 E 2,830,264,310 E 3,783,401,342 E 8,250,512,347 E 6,004,959,266 E 1,989,182,464 E 1,307,630,917 E 791,937,256 E 559,896,129 E 456,968,449 E 129,387,553 E 456,811,852 E 217,996,966 E 129,387,553 E 446,811,852 E 84,641,185 E 54,641,185 E 54,641,185 E 54,641,185 E 54,641,185 E 54,641,185 E	3.1% 1.7% 1.3% 0.2% 0.0% 100.00%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	11,478		£ 1,153,012,977	3.6
East Midlands	13,717		1,262,989,769	3.9
London	20,425		£ 3,333,818,142	10.3
North	11,168	3.7%	£ 833,091,718	2.6
North West	33,396		£ 2,767,463,336	8.69
Northern Ireland	18,633		£ 1,472,990,485	4.6
Outer Metro	32,555		£ 4,639,934,945	14.3
South East	62,125		£ 7,994,501,350	24.7
South West	25,013		£ 2,783,698,124	8.6
Scotland	21,531		£ 1,742,015,806	5.4
Wales	12,913		£ 1,042,152,823	3.2
West Midlands	18,568		£ 1,715,048,648	5.39
Yorkshire	20,121		1,642,746,204	5.1
Total	301,643	100.00%	£ 32,383,464,328	100.00
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	168,872		£ 14,634,583,673	45.19
Part-and-part	24,313	8.1%	£ 2,848,420,840	8.80
Interest-only	74,225	24.6%	£ 10,132,520,250	31.29
Offset	34,233	11.4%	£ 4,767,939,565	14.72
Total	301,643	100.0%	£ 32,383,464,328	100.0
Seasoning ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	1,384		£ 176,240,867	0.5
12-24 months	21.847		£ 2.785.333.767	8.6
24-36 months	28,649		3,459,615,516	10.7
36-48 months	42,101		£ 4,800,120,763	14.8
48-60 months	56,406		£ 7,600,395,370	23.5
60-72 months	36,026		£ 4,826,720,558	14.9
72-84 months	21,374		£ 2,464,453,949	7.6
84-96 months	23,536		£ 2,093,717,441	6.5
96-108 months	18.358		£ 1,328,639,416	4.1
108-120 months	19.284		£ 1,275,391,595	3.9
120-150 months	20,965		£ 1,163,305,910	3.6
150-180 months	6,899		£ 260,617,989	0.8
180+ months	4.814		£ 148,911,188	0.5
Total	301,643	100.00%		99.98
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	86,186	28.6%		29.2
SVR	137,937		£ 14,071,647,044	43.5
Tracker	75,318		E 8,784,463,764	27.1
Discount SVR or Unknown	2,202		61,575,517	0.2
Total	301,643	100.00%		100.00
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	300,880		E 32,284,532,651	% or total amount 99.7
Owner-occupiea Buy-to-let	300,880		32,284,532,851	99.7
Buy-to-let Second home	763		98.931.677	
Second nome Total	763 301,643	0.3%	32,383,464,328	0.3
Income verification type Fully verified	Number 176,064	% of total number 58.4%	Amount (GBP) £ 17.333.360.959	% of total amount 53.5



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	14,534	4.8%	£ 555,466,946	1.7%
30-60 months	18,656	6.2%	£ 1,098,102,224	3.4%
60-120 months	48,989	16.2%	£ 3,660,198,316	11.3%
120-180 months	61,723	20.5%	£ 6,202,478,982	19.2%
180-240 months	73,513	24.4%	£ 9,530,975,630	29.4%
240-300 months	48,317	16.0%		20.8%
300-360 months	22,000	7.3%	£ 2,858,437,873	8.8%
360+ months	13,911	4.6%		5.4%
Total	301,643	100.00%	£ 32,383,464,328	100.00%

Employment status ⁽¹⁷⁾	Number	% of total number		Amount (GBP)	% of total amount
Employed	184,257	61.08%	£	20,358,688,610	62.9%
Self-employed	49,012	16.25%	£	7,248,862,961	22.4%
Unemployed	120	0.04%	£	3,815,596	0.0%
Retired	6,488	2.15%	£	386,836,417	1.2%
Guarantor	0	0.00%	0		0.0%
Other ⁽¹⁸⁾	61,766	20.48%		4,385,260,744	13.5%
Total	301,643	100.00%	£	32,383,464,328	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 12
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	18-Mar-10
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,000,000,000
Amount outstanding	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	1,000,000,000
FX swap rate (rate:£1)	1.452	1.149	1.202	1.127	1.429	1.162	1.197	1.201	1.083	1.190	1.099
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	18-Mar-13
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	18-Mar-14
ISIN	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0496065672
Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 18 Mar
Coupon (rate if fixed, margin and reference rate if floating)	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	2.500%
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 +1.20%	1M Euribor +0.68%
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	910,000,000
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	18-Mar-14
LLP receive rate/margin	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	2.500%
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 +1.035%
Collateral posting amount	-	-		-	-	-		-	-		-

Series	Series 12 Tap 1	Series 12 Tap 2	Series 13	Series 13 Tap 1	Series 13 Tap 2	Series 13 Tap 3	Series 15	Series 16 Tranche 1	Series 17	Series 17 Tap 1	Series 17 Tap 2
Issue date	08-Jun-10	13-Oct-10	30-Jun-10	14-Jan-11	04-Apr-11	01-Sep-13	26-Aug-10	26-Aug-10	05-Oct-10	27-Feb-12	24-May-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 / -			
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 / -			
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	GBP	GBP	EUR	EUR	EUR
Amount at issuance	300,000,000	300,000,000	750,000,000	350,000,000	275,000,000	150,000,000	500,000,000	150,000,000	1,250,000,000	500,000,000	320,000,000
Amount outstanding	300,000,000	300,000,000	750,000,000	350,000,000	275,000,000	150,000,000	500,000,000	150,000,000	1,250,000,000	500,000,000	320,000,000
FX swap rate (rate:£1)	1.196	1.152	1.199	1.187	1.136	1.137	na	na	1.174	1.200	1.252
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	18-Mar-13	18-Mar-13	30-Jun-14	30-Jun-14	30-Jun-14	30-Jun-14	26-Aug-13	26-Aug-14	05-Oct-17	05-Oct-17	05-Oct-17
Legal final maturity date	18-Mar-14	18-Mar-14	30-Jun-15	30-Jun-15	30-Jun-15	30-Jun-15	26-Aug-14	26-Aug-15	05-Oct-18	05-Oct-18	05-Oct-18
ISIN	XS0496065672	XS0496065672	XS0520785394	XS0520785394	XS0520785394	XS0520785394	XS0537754037	XS0537747841	XS0546057570	XS0546057570	XS0546057570
Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly	Quarterly	Annual	Annual	Annual
Coupon payment date	Annually - 18 Mar	Annually - 18 Mar	Annually - 30 Jun	Annually - 30 Jun	Annually - 30 Jun	Annually - 30 Jun	26 Feb, May, Aug, Nov	26 Feb, May, Aug, Nov	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct
Coupon (rate if fixed, margin and reference rate if floating)	2.500%	2.500%	3.125%	3.125%	3.125%	3.125%	3M GBP Libor + 1.50%	3M GBP Libor + 1.50%	3.625%	3.625%	3.625%
Margin payable under extended maturity period (%)	1M Euribor +0.68%	1M Euribor +0.68%	1M Euribor +1.35%	1M Euribor +1.35%	1M Euribor +1.35%	1M Euribor +1.35%	1M GBP Libor + 1.50%	1M GBP Libor + 1.50%	1M Euribor +1.40%	1M Euribor +1.40%	1M Euribor +1.40%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	na	na	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	250,860,000	260,520,000	625,725,000	294,770,000	242,102,850	131,879,726	na	na	1,064,375,000	416,500,000	255,510,400
Swap notional maturity	18-Mar-14	18-Mar-14	30-Jun-15	30-Jun-15	30-Jun-15	30-Jun-15	na	na	05-Oct-18	05-Oct-18	05-Oct-18
LLP receive rate/margin	2.500%	2.500%	3.125%	3.125%	3.125%	3.125%	na	na	3.625%	3.625%	3.625%
LLP pay rate/margin	3M GBP Libor +1.333%	3M GBP Libor +1.467%	3M GBP Libor +1.742%	3M GBP Libor +1.7975%	3M GBP Libor +1.54%	3M GBP Libor +1.554%	na	na	3M GBP Libor +1.7253%	3M GBP Libor +2.15%	3M GBP Libor +1.7836%
Collateral posting amount				-			na	na			-



Series	Series 18	Series 19	Series 20	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23	Series 24	Series 25
Issue date	18-Nov-10	18-Nov-10	07-Dec-10	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	28-Feb-11	14-Apr-11	24-May-11
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Denomination	EUR	EUR	NOK	EUR	EUR	EUR	EUR	EUR	GBP	GBP	EUR
Amount at issuance	100,000,000	125,000,000	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000
Amount outstanding	100,000,000	125,000,000	1,600,000,000	100,000,000	750,000,000	350,000,000	300,000,000	117,500,000	1,000,000,000	1,250,000,000	100,000,000
FX swap rate (rate:£1)	1.160	1.160	9.563	1.183	1.196	1.121	1.198	1.252	na	na	1.141
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Soft	Hard	Soft	Soft	Soft	Soft 24-Jan-18	Soft	Soft	Hard
Scheduled final maturity date	18-Nov-25 18-Nov-25	18-Nov-30 18-Nov-30	07-Dec-20 07-Dec-21	15-Jan-24 15-Jan-24	24-Jan-18 24-Jan-19	24-Jan-18 24-Jan-19	24-Jan-18 24-Jan-19	24-Jan-18 24-Jan-19	02-Mar-26 02-Mar-27	14-Apr-21 14-Apr-22	24-May-11 24-May-11
Legal final maturity date ISIN	18-NOV-25	na	XS0563569325	na	XS0582479522	XS0582479522	XS0582479522	XS0582479522	XS0596191360	XS0616897616	na 24-May-11
Stock exchange listing	na	na	London	na	London	London	London	London	London	London	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 18 Nov	Annually - 18 Nov	Annually - 7 Dec	Annually - 15 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 2 Mar	Annually - 14 Apr	Annually - 24 May
Coupon (rate if fixed, margin and reference rate if floating)	4.125%	4.250%	5.425%	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%
Margin payable under extended maturity period (%)	na	na	1M Nibor +1.45%	na	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M GBL Libor +1.58%		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	86,220,000	107,775,000	167,311,513	84,500,000	627,000,000	312,130,000	250,386,000	93,886,025	1,000,000,000	1,250,000,000	87,680,000
Swap notional maturity LLP receive rate/margin	18-Nov-25 4.125%	18-Nov-30	07-Dec-21 5.425%	15-Jan-24 4.625%	24-Jan-19 4.375%	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-11 4.636%
LLP receive rate/margin LLP pay rate/margin	4.125% 3M GBP Libor +1.51%	4.250% 3M GBP Libor +1.56%			4.375% 3M GBP Libor +1.985%				5.750% 3M GBP Libor +1.7175%		
Collateral posting amount	JW GDF LIDUI +1.51%	JW GDF LIDUI +1.36%	JW 3DF LIDUI +1.47%	OW ODF LIDOI +1.08/50%	JW ODF LIDUI +1.985%	JW ODF LIDUI +1.0325%	JW ODF LIDUI +1.7900%	JW GDF LIDUI +1.80/5%	JW JDF LIDUI +1./1/5%	JIVI ODF LIDUI +1.409%	JW 3DF LIDUI +1.435%
Collateral posting amount		-	-	-	-	-	-	-	-	-	-
Series	Series 26	Series 26 Tap 1	Series 26 Tap 2	Series 27	Series 27 Tap 1	Series 28	Series 29	Series 30	Series 31	Series 32	Series 35
Issue date	14-Jun-11	06-Jul-11	09-Jan-12	08-Sep-11	24-May-12	05-Dec-12	09-Dec-11	05-Jan-12	04-Jan-12	15-Feb-12	13-Feb-12
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	750,000,000 750,000,000	250,000,000 250,000,000	200,000,000	1,000,000,000	312,500,000 312,500,000	53,000,000 53,000,000	100,000,000	30,000,000	30,000,000	88,000,000 88,000,000	1,200,000,000
Amount outstanding FX swap rate (rate:£1)	1.120	1.107	1,199	1,000,000,000	1,252	1.166	1.161	1.182	1,195	1,203	1,200,000,000
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Hard	Hard	1.182 Hard	1.195 Hard	1.203 Hard	1.206 Soft
Scheduled final maturity date	14-Jun-13	14-Jun-13	14-Jun-13	08-Sep-16	08-Sep-16	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-20
Legal final maturity date	14-Jun-14	14-Jun-14	14-Jun-14	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-21
ISIN	XS0637455618	XS0637455618	XS0637455618	XS0674635288	XS0674635288	na	na	na	na	na	XS0746420040
Stock exchange listing	London	London	London	London	London	na	na	na	na	na	London
Coupon payment frequency	Annual	Annual	London Annual	London Annual	London Annual	na Annual	na Annual	na Annual	na Annual	na Annual	London Annual
Coupon payment frequency Coupon payment date	Annual Annually - 14 Jun	Annual Annually - 14 Jun	London Annual Annually - 14 Jun	London Annual Annually - 8 Sep	London Annual Annually - 8 Sep	na Annual Annually - 21 Dec	na Annual Annually - 09 Dec	na Annual Annually - 05 Jan	na Annual Annually - 04 Jan	na Annual Annually - 06 Feb	London Annual Annually - 13 Feb
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	Annual Annually - 14 Jun 2.875%	Annual Annually - 14 Jun 2.875%	London Annual Annually - 14 Jun 2.875%	London Annual Annually - 8 Sep 3.625%	London Annual Annually - 8 Sep 3.625%	na Annual Annually - 21 Dec 4.530%	na Annual Annually - 09 Dec 4.600%	na Annual Annually - 05 Jan 4.340%	na Annual Annually - 04 Jan 4.340%	na Annual Annually - 06 Feb 4.370%	London Annual Annually - 13 Feb 3.625%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70%	London Annual Annually - 14 Jun 2.875% 1M Euribor +0.70%	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50%	na Annual Annually - 21 Dec 4.530% na	na Annual Annually - 09 Dec 4.600% na	na Annual Annually - 05 Jan 4.340% na	na Annual Annually - 04 Jan 4.340% na	na Annual Annually - 06 Feb 4.370% na	London Annual Annually - 13 Feb 3.625% 1M Euribor +0.70%
Coupon payment frequency Coupon payment date Coupon (rate if float, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies	Annual Annually - 14 Jun 2.875%	Annual Annually - 14 Jun 2.875%	London Annual Annually - 14 Jun 2.875%	London Annual Annually - 8 Sep 3.625%	London Annual Annually - 8 Sep 3.625%	na Annual Annually - 21 Dec 4.530%	na Annual Annually - 09 Dec 4.600%	na Annual Annually - 05 Jan 4.340%	na Annual Annually - 04 Jan 4.340%	na Annual Annually - 06 Feb 4.370%	London Annual Annually - 13 Feb 3.625%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS	London Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS	na Annuall Annually - 21 Dec 4.530% na ANTS	na Annual Annually - 09 Dec 4.600% na ANTS	na Annual Annually - 05 Jan 4.340% na ANTS	na Annual Annually - 04 Jan 4.340% na ANTS	na Annuall Annually - 06 Feb 4.370% na ANTS	London Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANT'S GBP	London Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP	na Annual Annually - 21 Dec 4.530% na ANTS GBP	na Annual Annually - 09 Dec 4.600% na ANTS GBP	na Annual Annually - 05 Jan 4.340% na ANTS GBP	na Annually - 04 Jan 4.340% na ANTS GBP	na Annual Annually - 06 Feb 4.370% na ANTS GBP	London Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP
Coupon payment frequency Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap protional denomination Swap notional amount Swap notional maturity LUP receive restimargin	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875%	Annual Annually - 14 Jun 2.875% 1M Euribor + 0.70% ANTS GBP 225,800,000 14-Jun-14 2.875%	London Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875%	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625%	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625%	na Annual Annually - 21 Dec 4.530% na ANTS GBP 45.436,900 21-Dec-26 4.530%	na Annual Annually - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600%	na Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340%	na Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340%	na Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370%	London Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.625%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional amount LIP receive rate/margin LIP per yet	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14	Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225.800,000 14-Jun-14	London Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875%	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625%	London Annuall Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17	na Annual Annually - 21 Dec 4.530% na ANTS GBP 45.436,900 21-Dec-26 4.530%	na Annuall - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26	na Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27	na Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340%	na Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32	London Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.625%
Coupon payment frequency Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap protional denomination Swap notional amount Swap notional maturity LUP receive restimargin	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875%	Annual Annually - 14 Jun 2.875% 1M Euribor + 0.70% ANTS GBP 225,800,000 14-Jun-14 2.875%	London Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875%	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625%	London Annual Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625%	na Annual Annually - 21 Dec 4.530% na ANTS GBP 45.436,900 21-Dec-26 4.530%	na Annual Annually - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600%	na Annual Annually - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340%	na Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340%	na Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370%	London Annual Annually - 13 Feb 3.625% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.625%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount	Annual Annualy - 14 Jun 2.875% - 14 Jun 14 Jun 14 Jun 14 Jun 14 Jun 14 Jun 14 2.875% - 3M GBP Libor +1.12% - 3M GBP Libor +1.12%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15%	London Annual Annually -14 Jun 2.875% IM Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25%	London Annual Annually - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925%	London Annual Annually - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor +1.6975%	na Annual Annualy - 21 Dec 4.530% na ANTS GBP 45.436,900 21-Dec-26 4.530% 3M GBP Libor +1.90%	na Annual Annualy - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80%	na Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78%	na Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125%	na Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00%	London Annual Annually - 13 Feb 3.625% IM Eurib r 40,70% ANT'S GBP 994,920,000 13-Feb-21 3.625% 3M GBP Libor +1,9291%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional dinormination Swap notional amount Swap notional maturity LLP receive ratemargin LLP pay rate/margin Collateral posting amount Series Series Series	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36	Annual Annualy - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37	London Annual Annualy-14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166.746.000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38	London Annual Annualy - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 882.500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41	London Annual Annualy - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor +1.6975%	na Annual Annualy - 21 Dec 4.530% na ANTS GBP 45.436,800 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43	na Annual Annualy - 09 Dec 4.600% na ANTS GBP 86.100.000 09-Dec-26 4.600% 3M GBP Libor +1.80%	na Annual Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78% Series 45	na Annual Annualy - 04 Jan 4.340% na ANTS GBP 25,095,000 04.1an-27 4.340% 3M GBP Libor +1.8125% Series 46	na Annual Annualy - 06 Feb 4.370% na ANTS GBP 73.172.000 06-Feb-32 4.370% 3M GBP Libor +2.00%	London Annual Annualy-13 Feb 3.625% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount	Annual Annualy - 14 Jun 2.875% - 14 Jun 14 Jun 14 Jun 14 Jun 14 Jun 14 Jun 14 2.875% - 3M GBP Libor +1.12% - 3M GBP Libor +1.12%	Annual Annually - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15%	London Annual Annually -14 Jun 2.875% IM Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2.875% 3M GBP Libor +2.25%	London Annual Annually - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925%	London Annual Annually - 8 Sep 3.625% IM Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.625% 3M GBP Libor +1.6975%	na Annual Annualy - 21 Dec 4.530% na ANTS GBP 45.436,900 21-Dec-26 4.530% 3M GBP Libor +1.90%	na Annual Annualy - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80%	na Annual Annualy - 05 Jan 4.340% na ANTS GBP 25,380,000 05-Jan-27 4.340% 3M GBP Libor +1.78%	na Annual Annually - 04 Jan 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125%	na Annual Annually - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00%	London Annual Annually - 13 Feb 3.625% IM Eurib r 40,70% ANT'S GBP 994,920,000 13-Feb-21 3.625% 3M GBP Libor +1,9291%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount	Annual Annually - 14 Jun 2.875% 1M Euribor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12	Annual Annualy-14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12	London Annual Annual Annualy - 14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166,746,000 14 -Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12	London Annual Annualy - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12	London Annual Annual Annualy - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 249,687,500 08-3ep-17 3.6225% 3M GBP Libor +1.6975% Series 42 23-Mar-12	na Annual Annualy - 21 Dec 4.530% 4.530% ANT S GBP 45.436,900 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43 05-Apr-12	na Annual Annually - 09 Dec 4.600% 4.600% ANTS GBP 86.100,000 09-Dec-26 4.600% 3M GBP Libor+1.80% Series 44 12-Apr-12	na Annual	na Annual	na Annual Annualy - 06 Feb 4.370% 4.370% 4.370% ANTS GBP 73.172.000 06-Feb-32 4.370% 3M GBP Librer +2.00% Series 47 18-Apr-12	London Annual Annualy - 13 Feb 3.825% 1M Euribor +0.70% ANTS GBP 994,920,000 13 Feb -21 3.625% 3M GBP Liber +1,9291% Series 48 24-May-12
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/sics Swap notional denomination Swap notional denomination Swap notional maturity LIP provider artisturity Series Issue date Issue date Issue date Collateral posting amount Series Courrent rating (Moody s/S&P/Fitch/DBRS) Current rating (Moody s/S&P/Fitch/DBRS) Denomination	Annual Annually - 14 Jun 2.875% 1M Euriber +1,50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1,12% Series 36 13-Feb-12 Aan / AAA / AAB / AA / AAB / ABB	Annual Annually -14 Jun 2.875% 1M Euribr -04,07% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa AAA/ AAA/ Aaa AAA/ AAA/	London Annual Annualy -14 Jun 2 8757% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2 8757% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa AAA / AAA AAA AAA AAA AAA AAA AAA AAB GBP	London Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.6225% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	London Annualy - 8 Sep 3.8.22% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.8.22% 3M GBP Libor +1.6975% Series 42 2.3-Mar-12 Aaa AAA / AA/ AA GBP GBP	na Annual	na Annualy - 09 Dec 4.600% na ANTS GBP 68,100.000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa AAA / AAA AAA AAA AAA CAA	na Annualy - 05 Jan - 4 340% na 4 340% na ANTS GBP - 5 380.000 05-Jan-27 4 340% 3M GBP Libor +1.78% - 5 Series 45 13-Apr-12 Aaa / ABA / AAA / AAA / AAA / ABA / AAA / AAA / ABA / AAA / AA	na Annualy - 04 Jan - 4.340% na 4.340% na ANTS GBP 25,095,000 04-Jan-27 4.340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa /	na Annualy - 06 Feb 4.370% na ANTS GBP 73,172.000 06-Feb-32 4.370% Series 47 18-Apr-12 Asa AAA / AAA / AAA EUR	London Annually -13 Feb 3.8.25% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.8.255% 3M GBP Libor +1.9291% Series 48 2-4-May-12 Aaa AAA / AAA / AAA AAA / AAA / AAA / EAR
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denormination Swap notional amount Swap notional maturity LLP receive raterimargin LLP pay raterimargin Collateral posting amount Series Insue date Original rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	Annual Annually -14 Jun 2.875% 1M Euriber +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Liber +1.12% Series 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000	Annual Annualy-14 Jun 2.875% 1M Euribr v4.070% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb 12 Aaa / AAA / AAA / GBP 750,000,000	London Annual Annualy - 14 Jun 2.875% 1M Eurbor +0.70% ANTS ANTS ANTS ANTS ANTS 3 BP 166,746,000 14-Jun-14 2.875% 3 M GBP Lbor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / AAA GBP 750,000,000	London Annualy - 8 Sep 3 625% 1M Euribor +1,50% ANTS ANTS ANTS GBP 882,500,000 08-Sep-17 3.6225% 3M GBP Libor +1,9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - EUR 47,000,000	London Annual Annualy - 8 Sep 3 625% 1M Euribor +1 50% ANTS ANTS ANTS ANTS ANTS ANTS ANTS ANTS	na Annual Annualy - 21 Dec 4 4 530% 4 530% 5 BP ANTS GBP 4 5435,900 21-Dec-26 4 5309 3M GBP Libor +1.90% Series 43 55-Apr-12 Aaa / AAA / AAA / - GBP 750,000,000	na Annualy - 09 Dec Annualy - 09 Dec 4 600% na ANTS GBP 68-100,000 09-Dec-26 4-600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / - EUR 127,000,000	na Annual	na Annual	na Annualy - 06 Feb Anually - 06 Feb Anu	London Annual Annualy - 13 Feb 3 625% 1M Eurbor +0.70% ANTS ANTS GBP 994,920,000 13-Feb-21 3.622% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - EUR 45,000,000
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under estended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional mount Swap notional mount Swap notional mount LP pay rate/margin LLP pay rate/margin LLP pay rate/margin Colisteral posting amount Series Issue date Issue date Issue date Issue date Issue date Issue date Amount at issuance Amount at issuance Amount at issuance	Annual Annually - 14 Jun 2.875% 1M Euriber +1,50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1,12% Series 36 13-Feb-12 Aan / AAA / AAA / AAA Aan / AAA / AAA / AAA 1,200,000,000 1,200,000,000	Annual Annually -14 Jun 2.875% 1M Euribo +0.70% ANTS GBP 225.800.000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aai / AAA / AAA / AAA Aaa / AAA / AAA / AAB 750.000.000 750.000.000	London Annual Annualy -14 Jun 2 8757% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2 8757% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000	London Annually - 8 Sep 3.625% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.6225% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - EUR 47,000,000 47,000,000	London Annualy - 8 Sep 3.8.22% 1M Euribor +1.50% ANTS GBP 249,687.500 08-Sep-17 3.8.22% 3M GBP Libor +1.6975% Series 42 2.3-Mar-12 Aaa / AAA / AA/ - GBP 75,000,000 75,000,000	na Annual	na Annual	na Annualy - 05 Jan - 4 .340% na .4 .340% .5 .380.000 .5 .3an-27 .4 .340% .3M GBP Libor +1.78% .5 .5 .5 .5 .5 .5 .5 .5 .5 .5 .5 .5 .5	na Annualy - 04 Jan - 4340% na 4340% na ANTS GBP - 25,995,000 04-Jan-27 4340% 3M GBP Libor +1.8125% Series 46 16-Apr-12 Aaa / AAA (AAA / AAA) E LR 108,000,000 108,000,000 108,000,000	na Annualy - 06 Feb 4.370% na ANTS GBP 73,172.000 06-Feb-32 4.370% Series 47 18-Apr-12 Aaa AAA / AAA / AAA EUR 50,000,000	London Annualy -13 Feb 3.8225% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.8225% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - Aa / AAA / AAA / - EUR 45,000,000 45,000,000
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Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under estended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional denomination Swap notional encount Swap notional maturity LLP provide rate/margin LLP pay rate/margin Collateral posting amount Series Issue date Issue date Issue date Issue date Amount at issuance Amount at issuance Amount at issuance FX swap rate (rate/£1) Maturity type fination!	Annual Annually - 14 Jun 2.875% 1M Euriber +1,50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1.12% Series 36 13-Feb-12 Aan / AAA / AAA / - Aan / AAA / AAA / - EUR 1,200,000,000 1,200,000,000 1,206 Soft	Annual Annually -14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aan / AAA / AAA / Aan / AAA / AAA / GBP 750,000,000 750,000,000 a Soft	London Annual Annualy -14 Jun 2.875% 1M Euribor +0.70% Annualy -14 Jun-14 Euribor +0.70% GBP 166.746.000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750.000.000 750.000.000 na Soft	London Annually - 8 Sep 3.625% 1M Euribor +1.50% GBP 682:500,000 69:Sep-17 3.625% Series 41 21:Mar-12 Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 47,000,000 1.197 Hard	London Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% Ans. 25% 1M Euribor +1.50% GBP 249.687.500 08-Sep-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aan / AAA / AAA / Aan / AAA / AAA / Aan / AAA / AAA / As / AAA / AAA / Series 42 3.8.25% 3M GBP Libor +1.6975%	na Annual Annually -21 Dec Anually -21 Dec Anuslay -21 Dec Anu	na Annualy - 09 Dec 4.600% na ANTS GBP 68,100.000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aaa / AAA / AAA / EUR 127,000,000 12,000,000 12,005 Hard	na Annual Annual Annual Annual Annual Annual Annually - 05 Jan 404% na ANTS GBP C5,380,000 05-Jan-27 4,340% SM GBP Libor +1.78% -13-Apr-12 Aaa /	na Annual	na Annualy - 06 Feb 4.370% na ANTS GBP 73,172.000 09-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aaa / AAA / AAA / Aaa / AAA / AAA / Feb. 50,000,000 50,000,000 1.200 Hard	London Annually -13 Feb 3.825% 1M Euribor +0.70% GBP 99.920,000 13-Feb-21 3.825% 3M GBP Libor +1.9291% Series 48 24-May-12 Aan / AAA / AAA / - ABA / AAA / AAA / - EUR 45,000,000 1.245 Hard
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Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock sechange listing Coupon payment frequency Coupon payment date Coupon (fixed, margin and reference rate if floating)	Annual Annually - 14 Jun 2.875% IM Euribr - 15.0% ANTS GBP 669,750,000 14-Jun-14 2.875% Sories 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,000 1,200,000 1,200,000 1,200,000 1,3-Feb-23 XS0746420719 London Annual Annually - 13 Feb 3.875%	Annual Annually -14 Jun 2.875% IM Euribor +0.70% ANTS GBP 225.800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / AB / AAA / AAA / GBP 750,000,000 750,000,000 na Soft 16-Feb-29 16-Feb-20 16-Feb-20 16-Feb-20 Annual Annual Annual Annual Annual	London Annual Annualy -14 Jun 2 875% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2 875% 3M GBP Libor +2.25% 3M GBP Libor +2.25% Series 38 16-Feb-12 16-Feb-12 750,000,000 750,000,000 16-Feb-16 16-Feb-15 16-Feb-15 16-Feb-16 MSGP Libor +1.60% MGBP Libor +1.60%	London Annualy - 8 Sep 3.6.25% 1M Euribor +1.50% GBP GBP GBS-50,000 GB-Sep-17 3.625% 3M GBP Lbor +1.9925% Series 41 21-Mar-12 Aaai /AAA /-AAA /- EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27	London Annual Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 23-Mar-12 Asai /AAA /AAA /- Asai /AAA /- AAA	na Annual Annualy - 21 Dec Ansually - 21 Dec 4.530% na ANTS GBP 15.436,900 21-Dec-26 4.530% 3M GBP Libor +1.90% 3M GBP Libor +1.90% Series 43 05-Apr-12 Asai /AAA /AAA /- Asai /AAA /AAA /- Asai /AAA /- AAA /AAA /- T50,000,000 750,000,000 Soft Soft University Soft Apr-17 05-Apr-18 XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan MGBP Libor +1.70%	na Annualy - 09 Dec Annualy - 09 Dec An 4 600% na ANTS GBP B6 100,000 09-Dec-26 4 600% 3M GBP Libor +1.80% 12-Apr-12 Ana / AAA	na Annualy - 05 Jan - 4340% - 10 Jan - 4	na Annualy - 04 Jan - 4340% - 16 Apr - 27 Apr - 28 Apr -	na Annualy - 06 Feb Anually - 06 Feb Au 370% na ANTS GBP GBP 13.172.000 06-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Ap-12 Anual AAA / AAAA / AAA / AAAA / AAA / AAA / AAA / AAAA / AAA / AAA / AAA / A	London Annual Annualy - 13 Feb 3.825% 1M Euribor +0.70% 1M Euribor +0.70% GBP 99.320,000 13-Feb-21 3.625% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1.245 Hard 15-May-27 15-May-27 15-May-27 16-May-17 16-May-18 Annual Annualy - 15 May 3,500%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional enromination Swap notional amount Swap notional amount Swap notional maturity LLP receive ratefmargin LLP pay ratefmargin Collateral posting amount Series Instead (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount outstanding EX swap rate (rate ST) Maturity type hardsorth-fulled/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment date Coupon (rate if floating) Margin payable under extended maturity period (%)	Annual Annually - 14 Jun 2.875% IM Euribor +1,50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor +1,12% Series 36 13-Feb-12 Ana/ AAA / AAA / - EUR 1,200,000,000 1,200,000,000 1,200 1,200,000,000 1,200 1,200 Annual Annually - 13 Feb - 23 XS0746420719 London Annual Annually - 13 Feb 1,3875%	Annual Annualy - 14 Jun 2.875% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Asa; AAA / AAAA / AAA / AAAA / AAA / AAAA / AAAAA / AAAA / AAAAA / AAAA / AAAA / AAAA / AAAA / AAAA / AAAAA / AAAAA / AAAAAA	London Annual Annualy -14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166.746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000 750,000,000 750,000,000 16-Feb-15 XS0746622009 London Quarterly 16-Feb-16 TS0746622009 London Quarterly 16-Feb, Mg, Mg, Mg, Mg, Mg MGBP Libor +1.65%	London Annually - 8 Sep 3.625% 1M Euribor +1.50% GBP 682:500,000 68-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - Aa / AAA / AAA / - EUR 47,000,000 1.197 12-Mar-27 na na na Annually - 12 Mar Annual	London Annually - 8 Sep 3.8.22% 1M Euribor +1.50% ANTS GBP 249,687.500 08-Sep-17 3.8.22% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa /	na Annual	na Annual Annually - 09 Dec Annually - 12 Annually -	na Annual	na Annual	na Annualy - 06 Feb 4.370% na ANTS GBP 73,172,000 06-Feb-32 4.370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Aan / AAA / AAA / Aan / AAA / AAA / ABA / AAA / AAA / AAA / AAA / ABA / AAA / AAA / AAA / AAA / AAA / ABA / AAA / A	London Annually - 13 Feb 3.8.25% 1M Euribor +0.70% GBP 99.920,000 13-Feb-21 3.8.25% 3M GBP Libor +1.9291% Series 48 24-May-12 Aan / AAA / AAA / - Aan / AAA / AAA / - EUR 45,000,000 1.245 Hard 15-May-27 na na Annually -15 May Annual Annually -15 May 3.500% na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rated (rate-£1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date Legal final maturity date Lish Slock exchange listing Coupon payment frequency Coupon payment date Coupon (%) Margin payable under excheded maturity period (%) Margin payable under excheded maturity period (%) Margin payable under excheded maturity period (%)	Annual Annually - 14 Jun 2.875% 1M Euriber + 1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor + 1.12% Series 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000,000 1,200	Annual Annually -14 Jun 2.875% IM Euribor +0.70% ANTS GBP 225.800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / GBP 750.000,000 750.000,000 760.000,000 16 Soft 16-Feb-20	London Annual Annualy -14 Jun 2 875% 1M Euribor +0.70% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2 875% 3M GBP Libor +2.25% Series 38 16-F6b-12 Ans /AAA / AAA /	London Annualy London Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.8.25% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Ana / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EMA 47,000,000	London Annual Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Ass / AAA / A	na Annual Annualy - 21 Dec Annualy - 21 Dec 4 .530% na ANTS GBP 15.30% 15.30% 16.30% 16.30% 17.30% 18.30% 1	na Annualy - 09 Dec Annualy - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.60% Series 44 12-Apr-12 Ana / AAA / AAAA / AAA / A	na Annual Annualy - 05 Jan - 4 340% na 4 340% na ANTS GBP - 5 380,000 05-Jan-27 4 340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAAA / AAAA / AAA / AAAA / AAAAA	na Annual Annualy - 04 Jan - 4 .340% na 4 .340% na ANTS GBP .25,995,000 04-Jan-27 4 .340% 3M GBP Libor +1.8125% Series 46 15-Apr-12 16-Apr-12 16-Apr-13 16-A	na Annualy - 06 Feb 4 370% na ANTS GBP 73,172,000 06-Feb-32 4 370% 3M GBP Libor +2,00% Series 47 18-Apr-12 Asa / AAA / A	London Annual Annualy - 13 Feb 3.8.25% 1M Eurbor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.8.25% 3M GBP Libor +1.9291% Series 48 2-4-May-12 Aaa / AAA / AAA / - EUR 45,000,000 15-May-27 15-May-27 15-May-27 15-May-27 15-May-27 16-May-27 18-May-27
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional enromination Swap notional amount Swap notional amount Swap notional maturity LLP receive ratefmargin LLP pay ratefmargin Collateral posting amount Series Issue date Original rating (Moody's:S&P/Fitch/DBRS) Current rating (Moody's:S&P/Fitch/DBRS) Denomination Amount all saunce Amount all saunce TX, using rate (rate E) Maturity type fractional for the fitch of the fitc	Annual Annually -14 Jun 2.875% IM Eurbor +1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% Series 36 13-Feb-12 Ana / AAA / AAA / - EUR 1.200,000,000 1.200,000 1.200,000 1.200,000 1.200,000 1.3-Feb-23 XS0746420719 London Annual Annually -13 Feb 3.875% IM Eurbor +1.75% ANTS GBP	Annual Annualy - 14 Jun 2.875% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Asa; / AAA / - AAA / - ABA / - AB	London Annual Annualy -14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166.746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP 750,000,000 750,000,000 750,000,000 16-Feb-15 XS0746622009 London Quarterly 16-Feb-16 XS0746622009 London Quarterly 16-Feb, Mg, Mg, Mg, MG GBP Libor +1.65% na GBP	London Annually - 8 Sep 3.625% 1M Euribor +1.50% GBP 682:500,000 68-Sep-17 3.625% 3M GBP Libor +1.9025% Series 41 21-Mar-12 Aaa / AAA / AAA / -Aa / AAA / AAA / -FUR 47,000,000 1.197 12-Mar-27 13-Annually - 12 Mar-27 14-Annually - 12 Mar-27 15-Annually - 12 Mar-27 16-Annually - 12 Mar-27 17-Annually - 12 Mar-27 18-Annually - 12 Mar-27	London Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 249,687.500 08-Sep-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / ABa / AAA / AAA / GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-27 23-Mar-28 X50761325009 London Quarterly 23 Mar_Jun_Sep_Dec 3M GBP Libor +1.95% AGBP Libor +2.00%	na Annualy - 21 Dec 4.530% na ANTS GBP 45.436.900 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43 05-Apr-12 Aaa / AAA / AAA / ABa / AAA / AAA / GBP 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly OS Apr_Jul_Cot_lann 3M GBP Libor +1.70% na GBP	na Annually - 09 Dec B6100000 B9-Dec-26 4.6000% BM GBP Libor +1.80% Series 44 12-Apr-12 Aan / AAA / AAA / Aan / AAA / AAA / EUR 127,000,000 12,005 12,005 Hard 12-Apr-22 na na Annually - 12 Apr Annually - 12 Apr 3.290% na Annual Annually - 12 Apr GBP	na Annual Annualy - 05 Jan Annualy - 05 Jan Annualy - 05 Jan ANTS GBP GBP GS-Jan-27 4.340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / A	na Annual	na Annually - 06 Feb Anually - 18 Anua	London Annually - 13 Feb 3.8.25% 1M Euribor +0.70% GBP 99.920,000 13-Feb-21 3.8.25% 3M GBP Libor +1.9291% 24-May-12 Aan / AAA / AAA / - Aan / AAA / AAA / - EVAR 45,000,000 1.245 Hard 15-May-27 na na Annually -15 May 3.500% na Annual Annually -15 May 3.500% na ANTS GBP
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rated (rate-£1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date Legal final maturity date Lish Slock exchange listing Coupon payment frequency Coupon payment date Coupon (%) Margin payable under excheded maturity period (%) Margin payable under excheded maturity period (%) Margin payable under excheded maturity period (%)	Annual Annually - 14 Jun 2.875% 1M Euriber + 1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% 3M GBP Libor + 1.12% Series 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000,000 1,200	Annual Annually -14 Jun 2.875% IM Euribor +0.70% ANTS GBP 225.800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / GBP 750.000,000 750.000,000 760.000,000 16 Soft 16-Feb-20	London Annual Annualy -14 Jun 2 875% 1M Euribor +0.70% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2 875% 3M GBP Libor +2.25% Series 38 16-F6b-12 Ans /AAA / AAA /	London Annualy London Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.8.25% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Ana / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EMA 47,000,000	London Annual Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Ass / AAA / A	na Annual Annualy - 21 Dec Annualy - 21 Dec 4 .530% na ANTS GBP 15.30% 15.30% 16.30% 16.30% 17.30% 18.30% 1	na Annualy - 09 Dec Annualy - 09 Dec 4.600% na ANTS GBP 86,100,000 09-Dec-26 4.600% 3M GBP Libor +1.60% Series 44 12-Apr-12 Ana / AAA / AAAA / AAA / A	na Annual Annualy - 05 Jan - 4 340% na 4 340% na ANTS GBP - 5 380,000 05-Jan-27 4 340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Aaa / AAAA / AAAA / AAA / AAAA / AAAAA	na Annual Annualy - 04 Jan - 4 .340% na 4 .340% na ANTS GBP .25,995,000 04-Jan-27 4 .340% 3M GBP Libor +1.8125% Series 46 15-Apr-12 16-Apr-12 16-Apr-13 16-A	na Annualy - 06 Feb 4 370% na ANTS GBP 73,172,000 06-Feb-32 4 370% 3M GBP Libor +2,00% Series 47 18-Apr-12 Asa / AAA / A	London Annual Annually -13 Feb 3.825% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.825% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 15-May-27 15-May-27 15-May-27 15-May-27 16-May-27 18-May-27
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount Series Insue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate: £1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date Lega final maturity date ISIN Stock sechange listing Coupon payment date Coupon payment date Coupon (15 tood, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional amount	Annual Annually - 14 Jun 2.875% IM Euribor + 1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% Series 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,0	Annual Annually -14 Jun 2.875% IM Euribr -04,07% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Libor +1.15% Series 37 16-Feb-12 Aaa / AAA / AAA / ABA / ABA / AAA / AAA / ABA / ABA / AAA / AAA / ABA / AB	London Annual Annualy -14 Jun 2 875% 1M Euribor +0.70% ANTS GBP 166,746,000 14-Jun-14 2 875% 3M GBP Libor +2.25% 3M GBP Libor +2.25% Series 38 16-Feb-12 16-Feb-12 16-Feb-17 16-Feb-18 15-Feb-18 16-Feb-18 16-	London Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 882,500,000 08-Sep-17 3.8.25% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Ana / AAA / AAA / - EUR 47,000,000 1,197 12-Mar-27	London Annual Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 249,687,500 08-Sep-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75.000,000 75.000,000 Soft Soft 32-Mar-27 23-Mar-27 23-Mar-27 23-Mar-28 X30761325009 London Quarterly 23 Mgr Jun, Sep, Dec MGBP Libor + 1.95% IM GBP Libor + 2.00% I	na Annual Annualy - 21 Dec Ansually - 22 Dec 4 .530% na ANTS GBP 638 45.436,900 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43 05-Apr-12 Ana / AAA / A	na Annualy - 09 Dec Annualy - 09 Dec 4 8000% na ANTS GBP 86,100,000 09-Dec-26 4 8,000% 3M GBP Libor +1.80% Series 44 12-Apr-12 Ana / AAA /	na Annualy - 05 Jan - 4 340% na 4 340% na 4 340% na ANTS GBP - 5 380.000 05-Jan-27 4 340% 3M GBP Libor +1.78% Series 45 13-Apr-12 Ana / AAA / AAAA / AAA / AAAA / AAA / AAAA / AAA / AAA / AAAA / AAAAA / AAAAA / AAAA / AAAAA / AAAAA / AAAAA / AAAAAA	na Anrual Anrualy - 04 Jan - 4 340% na 4 340% na ANTS GBP - 5095,000 04-Jan-27 4 340% 3M GBP Libor +1.8125% Series 46 15-Apr-12 - Ana/ AAA / AAAA / AAA / AAAA / AAAAA / AAAA / AAAAA / AAAA / AAAA / AAAA / AAAA / AAAAA / AAAAA / AAAAAA	na Annualy - 06 Feb 4 370% na ANTS GBP 73,172,000 06-Feb-32 4 370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Ana / AAA / BEAP S0,000,000 1.2	London Annual Annualy - 13 Feb 3.8.25% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.6.25% 3M GBP Libor +1.9291% Series 48 24-May-12 Aaa / AAA / AAA / - EUR 45,000,000 1,246 45,000,000 1,246 1,
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin Collateral posting amount Series Issue date Original rating (Moody's:S&P/Fitch/DBRS) Current rating (Moody's:S&P/Fitch/DBRS) Denomination Amount all sissuancies Amount all sissuancies Amount all sissuancies Schedulide final maturity date ISIN Schedulide final maturity date ISIN Schedulide final maturity date Coupon payment date Coupon payment date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional endanty in	Annual Annually - 14 Jun 2.875% IM Euribor + 1.50% ANTS GBP 669,750,000 14-Jun-14 2.875% Series 36 13-Feb-12 Aaa / AAA / AAA / - EUR 1,200,000,000 1,200,0	Annual Annualy -14 Jun 2.875% ANTS GBP 225,800,000 14-Jun-14 2.875% 3M GBP Lbor+1.15% Series 37 16-Feb-12 ABa / AAA / AAA / AAA / AAA / ABa / ABa / AAA / AAA / ABa / AAA / AAA / ABa / ABa / AAA / AAA / ABa / ABa / AAA / AAA / ABa / AAA / AAA / AAA / ABa / AB	London Annual Annualy -14 Jun 2.875% 1M Euribor +0.70% ANTS GBP 166.746,000 14-Jun-14 2.875% 3M GBP Libor +2.25% Series 38 16-Feb-12 Aan / AAA / AAA / ABa / AAA / AAA / GBP 750,000,000 750,000,000 750,000,000 16-Feb-15 XS0746622009 London Quarterly 16-Feb-16 XS0746622009 London GBP Libor +1.65% na GBP GBP	London Annualy - 8 Sep 3.625% 1M Euribor +1.50% GBP 882.500,000 68-Sep-17 3.625% 3M GBP Libor +1.9925% Series 41 21-Mar-12 Aaa / AAA / AAA / - EUR 47,000,000 1.197 Hard 12-Mar-27 13-Mar-27 13-Mar-27 13-Mar-27 14-Mar-27 15-Mar-27 15-Mar-27 16-Mar-27 18-Mar-27	London Annualy - 8 Sep 3.8.25% 1M Euribor +1.50% ANTS GBP 249,687.500 08-Sep-17 3.8.25% 3M GBP Libor +1.6975% Series 42 23-Mar-12 Aaa / AAA / AAA / GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-27 23-Mar-28 X50761325009 London Quarterly 23 Mar_Jun_Sep_Dec 3M GBP Libor +1.95% MGBP Libor +1.95% MGBP Libor -1.95%	na Annual Annualy - 21 Dec 4.530% na ANTS GBP 64.530% 15.45.69.00 21-Dec-26 4.530% 3M GBP Libor +1.90% Series 43 05-Apr-12 Aaa / AAA / AAA / ABa / AAA / AAA / GBP 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly OS Apr, Jul, Cot, Jan 3M GBP Libor +1.70% na GBP na GBP	na Annualy - 09 Dec 4.600% na ANTS GBP 68,100,000 09-Dec-26 4.600% 3M GBP Libor +1.80% Series 44 12-Apr-12 Aan / AAA / AAA / EUR 127,000,000 12,005 Hard 12-Apr-22 na na Annualy - 12 Apr 3.290% na Annual Annualy - 12 Apr 3.290% na ANTS GBP 105,397,300 12-Apr-22	na Annual	na Anrual Anrualy - 04 Jan - 4 340% na 4 340% na ANTS GBP - 5095,000 04-Jan-27 4 340% 3M GBP Libor +1.8125% Series 46 15-Apr-12 - Ana/ AAA / AAAA / AAA / AAAA / AAAAA / AAAA / AAAAA / AAAA / AAAA / AAAA / AAAA / AAAAA / AAAAA / AAAAAA	na Annualy - 06 Feb 4 370% na ANTS GBP 73,172,000 06-Feb-32 4 370% 3M GBP Libor +2.00% Series 47 18-Apr-12 Ana / AAA / BEAP S0,000,000 1.2	London Annual Annually -13 Feb 3.8.25% 1M Euribor +0.70% ANTS GBP 994,920,000 13-Feb-21 3.8.25% 3M GBP Libor +1.9291% Series 48 2-4-May-12 Aaa / AAA / AAA / - EUR 45,000,000 1,245 45,000,000 1,245 15-May-27 15-May-27 15-May-27 16-May-27 18-May-27 28-May-27 3-May-27 3



Series	Series 49	Series 50	Series 51
Issue date	08-Jun-12	08-Jun-12	20-Jun-12
Original rating (Moody's/S&P/Fitch/DBRS)	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 / -
Denomination	EUR	EUR	EUR
Amount at issuance	35,000,000	40,000,000	76,000,000
Amount outstanding	35,000,000	40,000,000	76,000,000
FX swap rate (rate:£1)	1.247	1.247	1.236
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard
Scheduled final maturity date	08-Jun-28	08-Jun-29	20-Jun-24
Legal final maturity date	08-Jun-28	08-Jun-29	20-Jun-24
ISIN	na	na	na
Stock exchange listing	na	na	na
Coupon payment frequency	Annual	Annual	Annual
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 20 Jun
Coupon (rate if fixed, margin and reference rate if floating)	3.340%	3.3625%	2.9500%
Margin payable under extended maturity period (%)	na	na	na
Swap counterparty/ies	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP
Swap notional amount	28,070,000	32,080,000	61,476,400
Swap notional maturity	08-Jun-28	08-Jun-29	20-Jun-24
LLP receive rate/margin	3.340%	3.3625%	2.9500%
LLP pay rate/margin	3M GBP Libor +1.55%	3M GBP Libor +1.55%	3M GBP Libor +1.49%
Collateral posting amount			

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	Short term: <a-1+ <f1="" <p-1="" na<br="">Long term: - / - / <a na<="" td=""><td>Yes</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue (in accordance with the relevant waterfall) as necessary to fund the reserve to the Reserve Fund Required Amount.</td></a-1+>	Yes	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue (in accordance with the relevant waterfall) as necessary to fund the reserve to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	Short term: <a-1 <f1="" <p-1="" na<br="">Long term: - / - / <a na<="" td=""><td>No</td><td>Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Note that the Cash Management Agreement refers to a S&P trigger on the bank accounts of A-1+ if the amounts on deposit in the GIC exceed 20% of the sterling equivalent of the covered bonds outstanding.</td></a-1>	No	Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Note that the Cash Management Agreement refers to a S&P trigger on the bank accounts of A-1+ if the amounts on deposit in the GIC exceed 20% of the sterling equivalent of the covered bonds outstanding.
Collection account rating trigger	Loss of required rating by the Seller/Servicer re: collection accounts	Short term: <a-2 <f2="" <p-2="" na<br="">Long term: BBB+ / - / <bbb+ na<="" 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 eligible 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 eligible ratings or directly to the Account Bank
Interest Rate Swap Provider rating trigger	Loss of required rating by the Interest Rate Swap Provider	Short term: <a-1 -="" <="" <f1="" na<br="">Long term: <a <a="" <a3="" na<="" td=""><td>No</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers for S&P and Flich but is the final trigger (replacement) for Moody's. Other triggers for S&P and Flich exist at lower levels with turber consequences.</td></a-1>	No	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers for S&P and Flich but is the final trigger (replacement) for Moody's. Other triggers for S&P and Flich exist at lower levels with turber consequences.
Pre-Maturity Liquidity Test (applies to hard bullet bonds only)	The Pre-Maturity Test will be breached if the Issuer's ratings fall below the required ratings.	Short term: <a-1 <f1+="" <p-1="" na<br="">Long term: - / <a2 -="" -<="" td=""><td>No</td><td>Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans (not applicable to soft bullet bonds).</td></a2></a-1>	No	Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans (not applicable to soft bullet bonds).
Covered Bond Swap Provider rating trigger - ANTS	Loss of required rating by ANTS as Covered Bond Swap Provider	Short term: <a-1 <f1="" <p-1="" na<br="">Long term: <a <a="" <a2="" na<="" td=""><td>No</td><td>Requirement to post collisteral, transfer chispations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except with respect to SSP while ever replacement Option 3 in the 2012 criteria is elected (as is currently the case). Other triggers exist at lower levels with further consequences.</td></a-1>	No	Requirement to post collisteral, transfer chispations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except with respect to SSP while ever replacement Option 3 in the 2012 criteria is elected (as is currently the case). Other triggers exist at lower levels with further consequences.
Covered Bond Swap Provider rating trigger - Barclays Series 3, BNP Paribas, Citibank, Deutsche Bank & RBS	Loss of required rating by BNP Parihas, Clithank, Deutsche or RBS as Covered Bond Swap Provider or Barclays as Series 3 Covered Bond Swap Provider	Short term: <a-1+ <f1="" <p-1="" na<br="">Long term: -/<a1 <a+="" na<="" td=""><td>Yes</td><td>Requirement to post collisteral, transfer chigations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except. Other triggers exist at lower levels with further consequences.</td></a1></a-1+>	Yes	Requirement to post collisteral, transfer chigations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except. Other triggers exist at lower levels with further consequences.
Covered Bond Swap Provider rating trigger - Barclays Series 1, BNP Paribas, Citibank, Deutsche Bank & RBS	Loss of required rating by Barclays as Series 1 Covered Bond Swap Provider	Short term: <a-1 <f1="" <p-1="" na<br="">Long term: <a <a+="" <a1="" na<="" td=""><td>Yes</td><td>Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except with respect to S&P while ever replacement Option 3 in the 2012 criteria is elected (although Barclays has currently elected Option 2). Other triggers exist at lower levels with further consequences.</td></a-1>	Yes	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers except with respect to S&P while ever replacement Option 3 in the 2012 criteria is elected (although Barclays has currently elected Option 2). Other triggers exist at lower levels with further consequences.
Customer Files and Title Deeds	Loss of required rating by the Servicer	Short term: <a-1+ <f1="" <p-1="" na<="" td=""><td>Yes</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds are identified as distinct from the customer files and title deeds of other properties or mortgages which do not form part of the portfolio.</td></a-1+>	Yes	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds are identified as distinct from the customer files and title deeds of other properties or mortgages which do not form part of the portfolio.
Set-off risk protection trigger	Loss of required rating by the Issuer	Short term: <a-2 -="" <f1="" na<br="">Long term: <bbb+ <a="" <a2="" na<="" td=""><td>No</td><td>The sizing of the set-off risk protection in the Asset Coverage test shall be increased from a factor of zero to 4% (or such other amount as may be set from time to time, subject to the Issuer obtaining a rating agency confirmation and notifying the Security Trustee).</td></bbb+></a-2>	No	The sizing of the set-off risk protection in the Asset Coverage test shall be increased from a factor of zero to 4% (or such other amount as may be set from time to time, subject to the Issuer obtaining a rating agency confirmation and notifying the Security Trustee).
Perfection trigger	Loss of required rating by the Seller	Long term: BBB- / <baa3 <="" <bbb-="" td=""><td>No</td><td>The transfers of the loans to the LLP shall be perfected by the Seller.</td></baa3>	No	The transfers of the loans to the LLP shall be perfected by the Seller.
Cash Manager verification trigger	Loss of required rating by the Cash Manager	Long term: BBB- / <baa3 <="" <bbb-="" td=""><td>No</td><td>Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently.</td></baa3>	No	Asset Monitor required to report on arithmetic accuracy of Cash Manager's calculations more frequently.
Servicer trigger	Loss of required rating by the Servicer	Long term: BBB- / <baa3 <="" <bbb-="" td=""><td>No</td><td>The Servicer will use reasonable endeavours to enter into, within 60 days, a back-up or master servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.</td></baa3>	No	The Servicer will use reasonable endeavours to enter into, within 60 days, a back-up or master servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.



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

Glossary:

Arrears	For the purposes of the Asset Coverage Test, arrears are calculated in accordance with standard market practice in the UK. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, the service calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower on any due date up to that date of determination (less the aggregate amount of all authorised underspayments made by such borrower up to that date of determination. If the result arrived at by dividing the difference (if any) by the amount of the required current monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments but to the varieties that in the aggregates that in the aggregates that in the aggregates designed payments (but for which the aggregates that she payments) is unless than 3 monthly payments) would be classified as being 10 cs.3 months in arrears, and so on. An account is
Amount / Current Balance (GBP)	treated as being in default if it is 3 or more months in arrears. In relation to any Lean at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of:
	(i) the Initial Advance; (ii) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised Expenses; (iv) Capitalised Interest; and (iv) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised.
	in each case relating to such Loan less all prepayments, repayments or any of the foregoing made on or prior to the amount bălance determination date; and in relation to any Mortgage Account at the amount balance determination date, the aggregate at such date of the Amount balance in respect of each Loan comprised in the relevant Mortgage Account
Default	Default is defined as a property having been taken into possession.

Footnotes

- (1) There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers see the Programme Triggers section.
- (2) Although Citibank NA no longer has a P-1 short term rating from Moody's, the terms of the legal documents provide some leeway on replacement where the covered bonds' ratings will not be downgraded as a result.
- [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"
- (4) The interest rate swap notional is the sum of all interest rate swap notionals as at 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.
- (5) LLP receive/pay margins are an average across all interest rate swaps
- 10 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)
- (7) This discount is set to zero while ever the issuer is rated at least BBB+/A-2 by S&P, A2 by Moody's and A/F1 by Fitch and thereafter equals 100% of cleared credit balances with respect to Flexible Plus offset accounts
- (8) 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
- (9) A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.
- A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.
- ⁽¹⁰⁾ The Constant Default Rate is not applicable to revolving programmes.
- (11) Source: Fitch press release "Fitch Affirms Abbey's Covered Bonds at 'AAA'; Outlook Stable, Following Programme Update" dated 24th December 2012
- (12) Source: Moody's performance report dated 31st December 2012
- (13) 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%).
- (14) 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.
- ⁽¹⁵⁾ The Arrears breakdown table excludes accounts in possession.
- (18) 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.
- (17) Employment status is as at completion date.
- ⁽¹⁸⁾ This category includes historical accounts where data was not retained on the system.