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Administration

Name of issuer	Abbey National Treasury Services plc
Name of RCB programme	Abbey National Treasury Services plc €35bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Jared Zakrzewski, Head of Secured Funding, mbf@santander.co.uk
Date of form submission	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/SantanderUK

Counterparties, Ratings

Collateral posting amount(s) (GBP)

	Counterparty/ies	F	itch	Mod	ody's	S	&P	DF	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								
LP receive rate/margin ⁽⁵⁾	Libor +1.871%								
LLP pay rate/margin ⁽⁶⁾	3.25%								
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Currency swap provider for Series 1 (EUR)	Barclays
Swap notional amount(s) (EUR)	€ 666,666,667
Swap notional maturity/ies	08-Jun-1
LLP receive rate/margin	3.3759
LLP pay rate/margin	Libor +0.09459
Colleteral posting amount(s) (ELIR)	6

Currency swap provider for Series 1 (EUR)		Ci
Swap notional amount(s) (EUR)	€	666,666,66
Swap notional maturity/ies		08-Jun-1
LLP receive rate/margin ⁽³⁾		3.375
LLP pay rate/margin ⁽³⁾		Libor +0.0945
Collateral posting amount(s) (EUR)	€	218,240,07

Currency swap provider for Series 1 (EUR)	DB
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)	€ 198,238,165

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)	€	241,713,236

Currency swap provider for Series 3 (EUR)			RBS
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)	•	€	136,295,031

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)	€	216,161,047



Accounts, Ledgers

	Value as of End Date of	Value as of Start Date of	Targeted Value
	reporting period	reporting period	ruigotou valuo
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		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

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
Υ	£	293,254	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%	
Maximum asset percentage from Fitch (%)		91.0%	
Maximum asset percentage from Moody's (%)		90.0%	
Maximum asset percentage from S&P (%)		91.0%	
Maximum asset percentage from DBRS (%)		na	
Credit support as derived from ACT (GBP)	£	7,259,500,320	
Credit support as derived from ACT (%)		33.5%	



Programme-Level Characteristics

	_	
Programme currency		Euro
Programme size		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)	£ 114,302,8	373
Mortgage collections (scheduled - principal)	£ 133,587,9	914
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£ 843,540,6	370

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%	£ 369,292,409	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%	£ -	0.0%

	·								
Product Rate Type and Reversionary Profiles							Weighted average		
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin ⁽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%	6.72%
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	94.8%	£ 30,710,787,019	94.8%
0-1 month in arrears	11,926	4.0%	£ 1,224,089,023	3.8%
1-2 months in arrears	2,596	0.9%	£ 309,442,768	1.0%
2-3 months in arrears	1,116	0.4%	£ 134,866,513	0.4%
3-6 months in arrears	37	0.0%	£ 4,262,461	0.0%
6-12 months in arrears	1	0.0%	£ 580	0.0%
12+ months in arrears	1	0.0%	£ 15,963	0.0%
Total	301,643	100.00%	£ 32,383,464,328	100.00%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	122,874	40.7%	£ 7,320,979,121	22.6%
50-55%	17,534	5.8%	£ 1,941,771,591	6.0%
55-60%	19,238	6.4%	£ 2,318,699,081	7.2%
60-65%	22,295	7.4%	£ 2,876,772,320	8.9%
65-70%	26,286	8.7%	£ 3,617,112,056	11.2%
70-75%	26,527	8.8%	£ 4,000,323,770	12.4%
75-80%	25,865	8.6%	£ 4,071,640,093	12.6%
80-85%	21,607	7.2%	£ 3,234,586,265	10.0%
85-90%	12,996	4.3%	£ 2,033,784,215	6.3%
90-95%	4,135	1.4%	£ 712,145,376	2.2%
95-100%	1,822	0.6%	£ 199,381,996	0.6%
100-105%	164	0.1%	£ 15,944,750	0.1%
105-110%	115	0.0%	£ 14,036,791	0.0%
110-125%	112	0.0%	£ 15,053,229	0.1%
125%+	73	0.0%		0.0%
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	42.4%	£ 7,348,710,708	22.7%
50-55%	15,058	5.0%	£ 1,687,657,457	5.2%
55-60%	16,341	5.4%	£ 1,994,544,563	6.2%
60-65%	18,704	6.2%	£ 2,453,876,857	7.6%
65-70%	22,622	7.5%	£ 3,130,134,274	9.7%
70-75%	24,001	8.0%	£ 3,595,802,165	11.1%
75-80%	20,097	6.7%	£ 2,969,246,839	9.2%
80-85%	21,480	7.1%	£ 3,276,137,362	10.1%
85-90%	14,837	4.9%	£ 2,245,900,981	6.9%
90-95%	9,528	3.2%	£ 1,667,603,720	5.2%
95-100%	5,573	1.9%	£ 996,086,605	3.1%
100-105%	2,930	1.0%	£ 541,801,234	1.7%
105-110%	2,201	0.7%	£ 409,702,894	1.3%
110-125%	367	0.1%	£ 64,356,387	0.2%
125%+	10	0.0%	£ 1,902,282	0.0%
Total	301,643	100.00%	£ 32,383,464,328	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	6,495	2.2%	£ 14,331,544	0.0%
5,000-10,000	6,433	2.1%		0.2%
10,000-25,000	23,190	7.7%		1.3%
25,000-50,000	41,597	13.8%	£ 1,560,159,310	4.8%
50,000-75,000	45,292	15.0%	£ 2,830,264,310	8.7%
75,000-100,000	43,377	14.4%		11.7%
100,000-150,000	67,285	22.3%		25.5%
150,000-200,000	35,052	11.6%		18.5%
200,000-250,000	15,601	5.2%	£ 3,451,498,056	10.7%
250,000-300,000	7,338	2.4%	£ 1,989,182,464	6.1%
300,000-350,000	4,071	1.4%		4.0%
350,000-400,000	2,131	0.7%		2.5%
400,000-450,000	1,327	0.4%	£ 559,896,129	1.7%
450,000-500,000	966	0.3%	£ 456,968,449	1.4%
500,000-600,000	813	0.3%		1.3%
600,000-700,000	340	0.1%		0.7%
700,000-800,000	173	0.1%	£ 129,387,553	0.4%
800,000-900,000	101	0.0%	£ 84,681,165	0.3%
900,000-1,000,000	58	0.0%		0.2%
1,000,000 +	3	0.0%		0.0%
Total	301,643	100.00%	£ 32,383,464,328	100.00%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	11,478	3.8%	£ 1,153,012,977	3.6
East Midlands	13.717	4.6%	£ 1,262,989,769	3.5
London	20,425	6.8%	£ 3,333,818,142	10.
North	11,168		£ 833,091,718	2.
North West	33,396	11.1%	£ 2,767,463,336	8.
Northern Ireland	18,633	6.2%	£ 1,472,990,485	4.
Outer Metro	32.555		£ 4,639,934,945	14.
South East	62,125		£ 7,994,501,350	24.
South West	25.013		£ 2.783.698.124	8.
Scotland	21,531		£ 1,742,015,806	5.
			£ 1,742,015,806 £ 1.042,152,823	
Vales	12,913			3.
West Midlands	18,568			5.
Yorkshire	20,121		£ 1,642,746,204	5.
Total	301,643	100.00%	£ 32,383,464,328	100.0
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	168,872		£ 14,634,583,673	45.1
Part-and-part	24,313		£ 2,848,420,840	8.8
nterest-only	74,225		£ 10,132,520,250	31.2
Offset	34,233		£ 4,767,939,565	14.7
Total	34,233		£ 4,767,939,565 £ 32,383,464,328	100
i Otal	301,043	100.070	2,303,404,320	100
Seasoning ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	1,384	0.5%	£ 176,240,867	0
12-24 months	21.847	7.2%	£ 2.785.333.767	8
24-36 months	28,649	9.5%	£ 3,459,615,516	10.
36-48 months	42,101		£ 4.800.120.763	14.
48-60 months	56,406		£ 7,600,395,370	23.
60-72 months	36,026		£ 4,826,720,558	14.
72-84 months	21,374		£ 2,464,453,949	7.
34-96 months	23,536		£ 2,404,433,949 £ 2,093,717,441	6.
96-108 months	18,358		£ 1,328,639,416	4
108-120 months				
	19,284			3
120-150 months	20,965	7.0%	£ 1,163,305,910	3.
150-180 months	6,899		£ 260,617,989	0.
180+ months	4,814		£ 148,911,188	0.
Total	301,643	100.00%	£ 32,383,464,328	99.9
nterest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	86,186		£ 9,465,778,003	29
SVR	137.937		£ 14.071.647.044	43.
Tracker	75,318		£ 8,784,463,764	27.
Discount SVR or Unknown	2,202		£ 61.575.517	0
Total	301,643	100.00%		100.0
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	300,880	99.8%	£ 32,284,532,651	99
Buy-to-let	0		0	0
Second home	763		£ 98,931,677	0
Total	301,643	1	32,383,464,328	
ncome verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	176.064	% or total number 58.4%		% or total amount
Fast-track	125,579		£ 17,333,360,959 £ 15,050,103,368	46
		41.6%	15,050,103,368	46
Self-certified	0		0	0



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%		
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 13
Issue date	08-Jun-05	26-Apr-10	23-Jun-10	17-Jun-11	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	14-Oct-09	14-Jan-11	30-Jun-10
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Amount at issuance	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	750,000,000
Amount outstanding	2,000,000,000	250,000,000	600,000,000	525,000,000	1,500,000,000	250,000,000	250,000,000	600,000,000	1,750,000,000	606,060,000	750,000,000
FX swap rate (rate:£1)	1.452	1.149	1.202	1.127	1.429	1.162	1.197	1.201	1.083	1.190	1.199
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	08-Jun-15	08-Jun-15	08-Jun-15	08-Jun-15	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	14-Oct-16	14-Oct-16	30-Jun-14
Legal final maturity date	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	30-Jun-15
ISIN	XS0220989692	XS0220989692	XS0220989692	XS0220989692	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0457688215	XS0457688215	XS0520785394
Stock exchange listing	London	London	London	London	London	London	London	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 8 Jun	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 14 Oct	Annually - 14 Oct	Annually - 30 Jun
Coupon (rate if fixed, margin and reference rate if floating)	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.125%
Margin payable under extended maturity period (%)	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.10%	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +0.65%	1M Euribor +1.20%	1M Euribor +1.35%
Swap counterparty/ies	Barclays / DB / Citi	ANTS	ANTS	ANTS	Barclays / BNPP / RBS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	1,376,000,000	217,625,000	499,080,000	465,937,500	1,049,415,000	215,125,000	208,875,000	499,536,000	1,616,125,000	509,351,006	625,725,000
Swap notional maturity	08-Jun-16	08-Jun-16	08-Jun-16	08-Jun-16	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	14-Oct-17	14-Oct-17	30-Jun-15
LLP receive rate/margin	3.375%	3.375%	3.375%	3.375%	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.125%
LLP pay rate/margin	3M GBP Libor +0.0945%	3M GBP Libor +1.07135%	3M GBP Libor +1.31%	3M GBP Libor +1.335%	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	3M GBP Libor +0.7425%	3M GBP Libor +1.72%	3M GBP Libor +1.742%
Collateral posting amount	-										
Series	Series 13 Tap 1	Series 13 Tap 2	Series 13 Tap 3	Series 15	Series 16 Tranche 1	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19	Series 20
Issue date	14-Jan-11	04-Apr-11	01-Sep-13	26-Aug-10	26-Aug-10	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-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 / -

Issue date	14-Jan-11	04-Apr-11	01-Sep-13	26-Aug-10	26-Aug-10	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-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	GBP	GBP	EUR	EUR	EUR	EUR	EUR	NOK
Amount at issuance	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	100,000,000	125,000,000	1,600,000,000
Amount outstanding	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	100,000,000	125,000,000	1,600,000,000
FX swap rate (rate:£1)	1.187	1.136	1.137	na	na	1.174	1.200	1.252	1.160	1.160	9.563
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Hard	Soft
Scheduled final maturity date	30-Jun-14	30-Jun-14	30-Jun-14	26-Aug-13	26-Aug-14	05-Oct-17	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30	07-Dec-20
Legal final maturity date	30-Jun-15	30-Jun-15	30-Jun-15	26-Aug-14	26-Aug-15	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21
ISIN	XS0520785394	XS0520785394	XS0520785394	XS0537754037	XS0537747841	XS0546057570	XS0546057570	XS0546057570	na	na	XS0563569325
Stock exchange listing	London	London	London	London	London	London	London	London	na	na	London
Coupon payment frequency	Annual	Annual	Annual	Quarterly	Quarterly	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	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	Annually - 18 Nov	Annually - 18 Nov	Annually - 7 Dec
Coupon (rate if fixed, margin and reference rate if floating)	3.125%	3.125%	3.125%	3M GBP Libor + 1.50%	3M GBP Libor + 1.50%	3.625%	3.625%	3.625%	4.125%	4.250%	5.425%
Margin payable under extended maturity period (%)	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%	na	na	1M Nibor +1.45%
Swap counterparty/ies	ANTS	ANTS	ANTS	na	na	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	294,770,000	242,102,850	131,879,726	na	na	1,064,375,000	416,500,000	255,510,400	86,220,000	107,775,000	167,311,513
Swap notional maturity	30-Jun-15	30-Jun-15	30-Jun-15	na	na	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21
LLP receive rate/margin	3.125%	3.125%	3.125%	na	na	3.625%	3.625%	3.625%	4.125%	4.250%	5.425%
LLP pay rate/margin	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%	3M GBP Libor +1.51%	3M GBP Libor +1.56%	3M GBP Libor +1.47%
Collateral posting amount				na	na						-



Series	Series 21	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 23	Series 24	Series 25	Series 26	Series 26 Tap 1	Series 26 Tap 2
Issue date	14-Jan-11	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	28-Feb-11	14-Apr-11	24-May-11	14-Jun-11	06-Jul-11	09-Jan-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	GBP	GBP	EUR	EUR	EUR	EUR
Amount at issuance	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	750,000,000	250,000,000	200,000,000
Amount outstanding	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	750,000,000	250,000,000	200,000,000
FX swap rate (rate:£1)	1.183	1.196	1.121	1.198	1,252	na	na	1.141	1.120	1.107	1.199
Maturity type (hard/soft-bullet/pass-through)	Hard	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Soft	Soft	Soft
Scheduled final maturity date	15-Jan-24	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	02-Mar-26	14-Apr-21	24-May-11	14-Jun-13	14-Jun-13	14-Jun-13
Legal final maturity date	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-11	14-Jun-14	14-Jun-14	14-Jun-14
ISIN	na	XS0582479522	XS0582479522	XS0582479522	XS0582479522	XS0596191360	XS0616897616	na	XS0637455618	XS0637455618	XS0637455618
Stock exchange listing	na	London	London	London	London	London	London	na	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 15 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 2 Mar	Annually - 14 Apr	Annually - 24 May	Annually - 14 Jun	Annually - 14 Jun	Annually - 14 Jun
Coupon (rate if fixed, margin and reference rate if floating)	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	2.875%	2.875%	2.875%
Margin payable under extended maturity period (%)	4.025% na	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M Euribor +1.50%	1M GBL Libor +1.58%	1M GBL Libor +1.27%	4.030% na	1M Euribor +1.50%	1M Euribor +0.70%	1M Euribor +0.70%
	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
Swap counterparty/ies	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional denomination											
Swap notional amount	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	669,750,000	225,800,000	166,746,000
Swap notional maturity	15-Jan-24	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-11	14-Jun-14	14-Jun-14	14-Jun-14
LLP receive rate/margin	4.625%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	2.875%	2.875%	2.875%
LLP pay rate/margin	3M GBP Libor +1.68750%	3M GBP Libor +1.985%	3M GBP Libor +1.6325%	3M GBP Libor +1.7906%	3M GBP Libor +1.8075%	3M GBP Libor +1.7175%	3M GBP Libor +1.469%	3M GBP Libor +1.435%	3M GBP Libor +1.12%	3M GBP Libor +1.15%	3M GBP Libor +2.25%
Collateral posting amount										-	
E .											
Series	Series 27	Series 27 Tap 1	Series 28	Series 29	Series 30	Series 31	Series 32	Series 35	Series 36	Series 37	Series 38
Issue date	08-Sep-11	24-May-12	05-Dec-12	09-Dec-11	05-Jan-12	04-Jan-12	15-Feb-12	13-Feb-12	13-Feb-12	16-Feb-12	16-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	GBP	GBP
Amount at issuance	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	1,200,000,000	1,200,000,000	750,000,000	750,000,000
Amount outstanding	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	1,200,000,000	1,200,000,000	750,000,000	750,000,000
FX swap rate (rate:£1)	1.133	1.252	1.166	1.161	1.182	1.195	1.203	1.206	1.206	na	na
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Soft	Soft	Soft	Soft
Scheduled final maturity date	08-Sep-16	08-Sep-16	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-20	13-Feb-22	16-Feb-29	16-Feb-15
Legal final maturity date	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-21	13-Feb-23	16-Feb-30	16-Feb-16
ISIN	XS0674635288	XS0674635288	na	na	na	na	na	XS0746420040	XS0746420719	XS0746621704	XS0746622009
Stock exchange listing	London	London	na	na	na	na	na	London	London	London	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly
Coupon payment date	Annually - 8 Sep	Annually - 8 Sep	Annually - 21 Dec	Annually - 09 Dec	Annually - 05 Jan	Annually - 04 Jan	Annually - 06 Feb	Annually - 13 Feb	Annually - 13 Feb	Annually - 16 Feb	16 Feb, May, Aug, Nov
Coupon (rate if fixed, margin and reference rate if floating)	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	3.625%	3.875%	5.250%	3M GBP Libor + 1.60%
Margin payable under extended maturity period (%)	1M Euribor +1.50%	1M Euribor +1.50%	na	na	na	na	na	1M Euribor +0.70%	1M Euribor +0.70%	1M GBP Libor +2.45%	1M GBP Libor + 1.65%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	na
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	882,500,000	249.687.500	45.436.900	86.100.000	25.380.000	25,095,000	73.172.000	994.920.000	994,920,000	750,000,000	na
Swap notional maturity	08-Sep-17	08-Sep-17	21-Dec-26	09-Dec-26	05-Jan-27	04-Jan-27	06-Feb-32	13-Feb-21	13-Feb-23	16-Feb-30	na
LLP receive rate/margin	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	3.625%	3.875%	5.250%	na
LLP pay rate/margin		3M GBP Libor +1.6975%	3M GBP Libor +1.90%	3M GBP Libor +1.80%	3M GBP Libor +1.78%		3M GBP Libor +2.00%		3M GBP Libor +1.8991%		na
Collateral posting amount	3W GBF LIDOI +1.992376	3W GBF LIDOI +1.0975%	3W GBF LIDOI +1.90%	3W GBF LIDOI +1.80%	SWIGBF LIDOI +1.76%	3W GBF LIBOI +1.6123%	3W GBF LIBOI #2.00%	3W GBF LIDOI +1.929176	3NI GBF LIDUI +1.8991%	3W GBF LIDOI +2.4307 %	na
Collateral posting amount	-	-		•	-	-	-	-	-	-	na
Series	Series 41	Series 42	Series 43	Series 44	Series 45	Series 46	Series 47	Series 48	Series 49	Series 50	Series 51
Issue date	21-Mar-12	23-Mar-12		12-Apr-12	13-Apr-12						
			05-Apr-12			16-Apr-12	18-Apr-12	24-May-12	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 / -	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/- Aaa/AAA/AAA/-	Aaa / AAA / AAA / - Aaa / AAA / AAA / -	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) Denomination	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate£1)	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197	Aaa/AAA/AAA/- Aaa/AAA/AAA/- GBP 75,000,000 75,000,000 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1.201	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1.201	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1.200	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1.245	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1,247	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1.236
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (Indrischt-bullet/pass-through)	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1.201 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1.201 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1.245 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1.247 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1.247 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1.236 Hard
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard'soft-bullet/pass-through) Scheduled final maturity date	Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1.201 Hard 13-Apr-23	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1.201 Hard 16-Apr-30	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1.200 Hard 18-Apr-28	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247 Hard 08-Jun-28	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1,247 Hard 08-Jun-29	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1.236 Hard 20-Jun-24
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (Indrischt-bullet/pass-through)	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28	Aaa / AAA / AAA / - Aaa / AAA / AAA / - BP 750,000,000 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-18	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1.201 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1.201 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1.245 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1.247 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1.247 Hard	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1.236 Hard
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard'soft-bullet/pass-through) Scheduled final maturity date	Aaa/AAA/AAA/- Aaa/AAA/AAA/- EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1.201 Hard 13-Apr-23	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1.201 Hard 16-Apr-30	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1.200 Hard 18-Apr-28	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247 Hard 08-Jun-28	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1,247 Hard 08-Jun-29	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1.236 Hard 20-Jun-24
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at Issuance Amount outstanding FX swap rate (rates:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22 12-Apr-22 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1.201 Hard 13-Apr-23 na na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 na na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247 Hard 08-Jun-28 08-Jun-28 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1,247 Hard 08-Jun-29 08-Jun-29 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1,236 Hard 20-Jun-24 na na
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hardsoft-bullet/pass-through) Scheduled flam flamturity date Legal final maturity date	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1,201 Hard 13-Apr-23 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-28 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247 Hard 08-Jun-28 08-Jun-28 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1,247 Hard 08-Jun-29 08-Jun-29 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1.236 Hard 20-Jun-24 na
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1,205 Hard 12-Apr-22 12-Apr-22 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1,201 Hard 13-Apr-23 13-Apr-23 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1,201 Hard 16-Apr-30 16-Apr-30 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-28 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247 Hard 08-Jun-28 08-Jun-28 na na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1,247 Hard 08-Jun-29 08-Jun-29 na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1,236 Hard 20-Jun-24 20-Jun-24 na na Annual
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard'soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na na Annually - 12 Mar	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly Quarterly QS Apr, Jul, Oct, Jan	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1.205 Hard 12-Apr-22 12-Apr-22 na na Annual Annually - 12 Apr	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 75,000,000 1.201 Hard 13-Apr-23 13-Apr-23 na na Annual Annually - 13 Apr	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 108,000,000 108,000,000 1.201 Hard 16-Apr-30 16-Apr-30 na na Annual Annually - 16 Apr	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-28 na na Annual Annually - 18 Apr	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1.245 Hard 15-May-27 15-May-27 na na Annual Annually - 15 May	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247 Hard 08-Jun-28 08-Jun-28 na na Annual Annually - 8 Jun	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1,247 Hard 08-Jun-29 08-Jun-29 na na Annual Annually - 8 Jun	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1.236 Hard 20-Jun-24 20-Jun-24 na na na Annual Annually - 20 Jun
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard'soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment fequency Coupon payment date Coupon fixed fixed, margin and reference rate if floating)	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na na Annually - 12 Mar 4,000%	Aaa / AAA / AAA / A Aaa / AAA / AAA / GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec	Aaa / GBP 750,000,000 na Soft 05-Apr-17 (55-Apr-18 XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan MG BP Libor 1-1,70%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1,205 Hard 12-Apr-22 12-Apr-22 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 75,000,000 12,01 Hard 13-Apr-23 na na Annual Annualy - 13 Apr 3,420%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 106,000,000 108,000,000 12.01 Hard 16-Apr,30 16-Apr,30 na Annual Annually -16 Apr 3,750%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200 Hard 18-Apr-28 18-Apr-28 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 35,000,000 35,000,000 1,247 Hard 08-Jun-28 08-Jun-28 na na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 40,000,000 40,000,000 1.247 Hard 08-Jun-29 08-Jun-29 na na Annual	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 76,000,000 76,000,000 1,236 Hard 20-Jun-24 20-Jun-24 na na Annual
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (Inard'soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Aga / AAA / AAA / - Aga / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na Annual Annually - 12 Mar 4,000% na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly 23 Mar, Jun, Sep, Dec	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly Quarterly QS Apr, Jul, Oct, Jan	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 1205 1205 1247,002,000 1226,000 1226,000 1247,000,000 125,000,000 127,000,000 127,000,000 127,000,000 1205 1205 1205 1205 1205 1205 1205 1	Aaa / AAA AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR EUR 108.000.000 108.000.000 1.201 Hard 16-Apr-30 16-Apr-30 na Annual Annual Annual Annual na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1,200	Aaa / AAA / AAA /- Aaa / AAA / AAA /- EUR 45,000,000 45,000,000 1,245 1Hard 15-May-27 15-May-27 na na Annual	Aaa / AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Aaa / AAA / AAA / Aaa / AAA / AAA / EUR EUR 40,000,000 40,000,000 12,247 Hard 08-Jun-29 08-Jun-29 na na Annual Annually - 8 Jun 3,8025%	Aaa / AAA / AAA / Aaa / AAA / AAA / EUR 76,000,000 76,000,000 1,236 Hard 20-Jun-24 na na Annual Annual Annually - 20 Jun 2,9500%
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount at issuance Amount outstanding FX swap rate (rate:£1) Meturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsSIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment fitmed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	Aaa / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 8 Soft Soft 55-Apr-17 05-Apr-18 London Quarterly 05 Apr, Jul, Oct, Jan MGBP Libor + 1,70% 1M GBP Libor + 1,80%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-23 104 Annual	Aaa / AAA / AAA / - Aaa / AAA AAAA AAAA AAAA AAAA AAAA AAAA AAAAA	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108.000,000 108.000,000 1201 Hard 16-Apr-30 16-Apr-30 na Annual Annualy - 16-Apr 3.350% na ANTS	Aaa / AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Aaa / AAA / AAA / - Aaa / AAA / AAA / - BUR 45,000,000 45,000,000 12,245 Hard 15-May-27 15-May-27 na Annual Annualy - 15 May 3,500% na ANTS	Aaa / AAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Asa / AAA AAA AAA AAA AAA AAA AAA AAA AAA AAAA	Aaa / AAA AAA / AAA AAA / AAAA / AAAA / AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/sort-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination	Aga / AAA / AAA / - Aga / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na Annual Annual 4,000% na ANTS GBP	Aaa / AAA / AAA /- Aaa / AAA / AAA /- GBP 75.000,000 75.000,000 75.000,000 75.000,000 75.000,000 23-Mar-27 23-Mar-27 23-Mar-27 23-Mar-29 London Quarterly Q3 Mar, Jun, Sep, Dec 3M GBP Libor + 1,95% IM GBP Libor + 2,00% na GBP	Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 80 80 Soft 05-Apr-17 05-Apr-17 05-Apr-18 XS0769914218 London Quarterly 05 Apr, Jul, Oct, Jan 3M GBP Libor + 1,00% na GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 120,000 1206 14ard 12-Apr-22 12-Apr-22 na Annual Annually - 12 Apr 3,290% na ANTS GBP	Aaa / AAA AAA AAA AAAA AAAA AAAA AAAAA AAAAA AAAA	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR EUR 108.000.000 108.000.000 12.001 12.00 16-Apr-30 16-Apr-30 na Annual Annual Annualy - 16 Apr 3.750% na AANTS GBP	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR EUR 50,000,000 50,000,000 12,000 14,000 14,000 14,000 15,000,000 16,00	Aaa / AAA / AAA / - Aaa / AAA / AAA / - BUR 45,000,000 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 na na Annual Annualy - 15 May 3,500% na ANTS GBP	Aaa / AAA AAAA AAAA AAAA AAAAA AAAAA AAAAAA	Aaa / AAA AAA AAA AAAA AAAA AAAA AAAAA AAAAA AAAA	Aaa / Aaaa / Aaaaa / Aaaa / Aaaaa / Aaaaaa / Aaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaaaa
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type for forat/sont-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date SibN Stock exchange Isting Coupon payment frequency Coupon payment fined, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 11,197 Hard 12,Mm-27 12,Mm-27 12,Mm-27 12,Mm-27 Annualy - 12,Mm Annualy - 12	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75,000,000 75,000,000 na Soft 23-Mar-27 23-Mar-28 XS0761325009 London Quarterly 23 Mar_Jun, Sep_Dec 3M GBP Libor + 1,95% 1M GBP Libor + 2,00% na GBP na	Asa / AAA / AAA / - Asa / AAA / AAA / - GBP 750,000,000 750,000,000 na Soft 50f-Apr-17 05-Apr-17 05-Apr-18 London Quarterly 05 Apr, Jul, Oct, Jan MG GBP Libor + 1,00% na na na na	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22 na na Annual Annualy + 12 Apr 3,290% na ANTS GBP 105,397,300	Aaa / AAA / AAA / - Aaa / AAA AAA AAA AAA AAA AAA AAA AAA AAA AAAA	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108.000,000 108.000,000 1201 Hard 16-Apr-30 16-Apr-30 na Annual Annualy - 16 Apr 3.750% na ANTS GBP 89,910,000	Aaa / AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 12,245 Hard 15-May-27 15-May-27 na Annual Annualy - 15 May 3,500% na ANTS GBP 36,148,500	Aaa / AAA AAA AAA AAA AAAA AAAA AAAA AAAA AAAA	Asa / AAA AAAA	Aaa / AAA AAA AAA AAA AAAA AAAA AAAA AAAA AAAA
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hardsort-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date (SIN) Stock exchange listing Coupon payment frequency Coupon payment fire (Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional amount	Aga / AAA / AAA / - Aga / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na Annual Annual Annual Annual ANTS GBP 39,254,400 12-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75.000,000 75.000,000 75.000,000 75.000,000 8-3-4 Soft 23-Mar-27 23-Mar-27 23-Mar-27 23-Mar-29 London Quarterly Q3 Mar_Jun, Sep. Dec 3M GBP Libor + 1,95% na GBP na na	Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 80 80 80 80 80 80 80 80 80 80 80 80	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 127,000,000 1205 1205 14ard 12-Agr-22 12-Agr-22 na Annual Annually - 12 Agr 3,200% na ANTS GBP 105,397,300 12-Agr-22	Aaa / AAA / AAA / Aa / AaA AAA AAA AAA AAA AAA AAA AAA AAAA AAAA	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR EUR 108.000.000 108.000.000 108.000.000 166.Apr-30 166-Apr-30 na Annual Annual Annualy - 16 Apr 3.750% na ANTS GBP 89.910.000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1200 1200 Hard 18-Agr-28 18-Agr-28 na Annual Annually - 18 Agr 3,750% na ANTS GSP 41,670,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 45,000,000 12,245 Held 15-May-27 na na Annual Annualy - 15 May 3,500% na ANTS GBP 36,148,500 15-May-27	Aaa / AAA AAAA AAAA AAAA AAAA AAAAA AAAAA AAAA	Aaa / AaA Aaa / AaA Aaa / AaA	Aaa / Aaaa / Aaaaa / Aaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaaaa
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type for forat/sont-bulle/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date SibN Stock exchange listing Coupon payment frequency Coupon payment fined, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity Lit Preceive rate/margin	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 47,000,000 47,000,000 11,197 Hard 12,Mar-27 12,Mar-27 12,Mar-27 12,Mar-27 Annualy - 12,Mar-27 Annualy - 12,Mar-27 Annualy - 12,Mar-27 12,Mar-27 4,0000%	Asa / AAA / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 750,000,000 750,000 750,00	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 12,005 Hard 12-Apr-22 12-Apr-22 12-Apr-22 12-Apr-23 13-Apr-32 14-Apr-32 15-Apr-32 15-Apr-32 15-Apr-32 15-Apr-32 15-Apr-32 15-Apr-32 15-Apr-32 15-Apr-32 32,300%	Aaa / AAA / AAA / - Aaa / AAA AAA AAA / AAAA / AAA / AAA / AAA / AAA / AAAA / AAAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108.000,000 108.000,000 1201 Hard 16-Apr-30 16-Apr-30 na Annual Annualy - 16-Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750%	Aaa / AAA AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 1,245 Hard 15-May-27 15-May-27 na na Annual Annualy + 15 May 3,500% GBP 6148,500 15-May-27 3,500%	Aaa / AAAA AAAA / AAAA AAAA AAAA AAAA AAAA AAAA AAAA AAAA	Asa / AAA AAAA	Aaa / AAA AAAA
Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hardsort-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date (SIN) Stock exchange listing Coupon payment frequency Coupon payment fire (Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional amount	Aga / AAA / AAA / - Aga / AAA / AAA / - EUR 47,000,000 47,000,000 1.197 Hard 12-Mar-27 12-Mar-27 na Annual Annual Annual Annual ANTS GBP 39,254,400 12-Mar-27	Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 75.000,000 75.000,000 75.000,000 75.000,000 8-3-4 Soft 23-Mar-27 23-Mar-27 23-Mar-27 23-Mar-29 London Quarterly Q3 Mar_Jun, Sep. Dec 3M GBP Libor + 1,95% na GBP na na	Aaa / AAA / AAA / - GBP 750,000,000 750,000,000 750,000,000 80 80 80 80 80 80 80 80 80 80 80 80	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 127,000,000 127,000,000 127,000,000 1205 1205 14ard 12-Agr-22 12-Agr-22 na Annual Annually - 12 Agr 3,200% na ANTS GBP 105,397,300 12-Agr-22	Aaa / AAA / AAA / Aa / AAA AAA AAA AAA AAA AAA AAA AAA AAAA AAAA	Asa / AAA / AAA / - Asa / AAA / AAA / - EUR 108.000,000 108.000,000 1201 Hard 16-Apr-30 16-Apr-30 na Annual Annualy - 16-Apr 3.750% na ANTS GBP 89,910,000 16-Apr-30 3.750%	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 50,000,000 50,000,000 1200 1200 Hard 18-Agr-28 18-Agr-28 na Annual Annually - 18 Agr 3,750% na ANTS GSP 41,670,000	Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 45,000,000 45,000,000 45,000,000 12,245 Held 15-May-27 na na Annual Annualy - 15 May 3,500% na ANTS GBP 36,148,500 15-May-27	Aaa / AAA AAAA AAAA AAAA AAAA AAAAA AAAAA AAAA	Aaa / AaA Aaa / AaA Aaa / AaA	Aaa / Aaaa / Aaaaa / Aaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaa / Aaaaaaaaa



Programme triggers

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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 Flitch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Fitch exist at lower levels with further 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 Flitch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Fitch exist at lower levels with further 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 collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-biligor or quarantor 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 to potin 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 collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-biligor or quarantor 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 to potin 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 Paribas, Citibank, 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 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. Other triggers exist at lower levels with further consequences.</td></a1></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. 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-biligor 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 white 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-biligor 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 white 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 from 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 from 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

Non-Rating Triggers Event	Description of Trigger	Consequence if Trigger Breached
Issuer Event of Default	Any of the conditions, events or acts provided in Condition 9.1 of the Prospectus Abbey Events of default	Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer are held by the LLP as security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment schedule.
Interest Rate Shortfall test		Standard variable rate and other discretionary rates and/or margins will be increased.
Asset Coverage Test	On a Calculation Date, the Adjusted Aggregate Loan Amount is less than the Principal Amount Outstanding of Covered Bonds	Breach of Asset Coverage Test not remedied on the next Calculation Date will result in the issuance of a Asset Coverage breach notice and if not rectified by the 3rd calculation date after the issuance of the breach notice an Issuer Event of Default will occur.
LLP Event of Default	Any of the conditions, events or acts provided in Condition 9.2 of the Prospectus LLP Events of default.	Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
Yield Shortfall Test	Following an Abbey Event of Default, the Loans must yield LIBOR plus 0.15%.	Standard variable rate and other discretionary rates and/or margins will be increased.
Amortisation Test	Following a Notice to Pay, the Amortisation Test Aggregate Loan Amount will be in an amount at least equal to the Sterling Equivalent of the aggregate Principal Amount Outstanding of the Covered Bonds.	LLP Event of Default will occur.

Glossary:

Arrears	For the purposes of the Asset Coverage Test, arrears are calculated in accordance with standard market practice in the UK. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, the servicer calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower up to that date of determination (less the aggregate amount of all authorised underpayments made by such borrower up to such date of determination) and the sum of all payments actually made by that borrower up to that date of determination. If the result and the payment is underpayment and the required current monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments that have been missed. A borrower that has missed payments that the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments), would be classified as being 2 to <3 months in arrears, and so on. An account is treated as being in default if it is 3 or more months in arrears.
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) the Initial Advance; (ii) Further Advances and/or Flexible Loan Drawings; (iii) Capitalised Expenses; (iv) Capitalised Expenses; (iv) Capitalised Interest; and (v) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, in each case relating to such Loan less all prepayments, repayments or payments of any of the foregoing made on or prior to the amount balance determination 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 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
- (9) The Supplemental Liquidity Reserve is calculated as 5% multiplied by the sterling equivalent of the outstanding covered bonds multiplied by the minimum level of over-collateralisation required (i.e. approximately a factor of 1.15)
- (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 LTV<=75%, 0.25 for defaulted loans with LTV<=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.
- (161) 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.