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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 May 2013
Start Date of reporting period	01 May 2013 (Calculation Period start date 03 May 2013)
End Date of reporting period	31 May 2013 (Calculation Period end date 05 June 2013)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/SantanderUK

Counterparties, Ratings

	Counterparty/ies	F	Fitch		Moody's		S&P		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)	£ 28,711,391,044		•	•	•	•	•		
Pupp notional maturity/ico	no.								

Swap notional maturity/ies		na
LLP receive rate/margin ^(b)		Libor +1.947%
LLP pay rate/margin ^(b)		3.23%
Collateral posting amount(s) (GBP)	£	
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)	€	

Currency swap provider for Series 1 (EUR)		Ci
Swap notional amount(s) (EUR)	€	666,666,667
Swap notional maturity/ies		08-Jun-1
LLP receive rate/margin ⁽³⁾		3.375
LLP pay rate/margin ⁽³⁾		Libor +0.09459
Collateral posting amount(s) (EUR)	€	224,270,079

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)	€ 194,578,165

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)	€	235,591,518

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)	•	€	236,289,480

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)	€	200,776,047



Accounts, Ledgers

			Value as of Start Date of		Targeted Value	
	repo	rting period	repo	rting period	rargeted value	
Revenue receipts (please disclose all parts of waterfall)						
Revenue Receipts (on the Loans)	£	113,193,938	£	102,606,471	na	
Other net income (including interest on bank accounts)	£	483,190	£	494,632	na	
Excess amount released from Reserve Fund	£		£		na	
Premia received from outgoing Swap Provider	£		£		na	
Available Revenue Receipts	£	113,677,128	£	103,101,102	na	
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£	3,387,574	£	3,186,113	na	
Amounts due under interest rate swap	£	26,815,346	£	21,353,821	na	
Amounts due under cover bond swaps	£	24,449,318	£	26,953,268	na	
Amounts due under Intercompany Loan	£	7,804,938	£	7,822,801	na	
Amounts added to Reserve Fund	-£	1,475,784	-£	25,776,752	na	
Deferred Consideration	£	57,207,912	£	69,561,852	na	
Members' profit	£		£		na	
Total distributed	£	113,677,128	£	103,101,102	na	
Principal receipts (please disclose all parts of waterfall)						
Principal Receipts (on the Loans)	£	1,441,144,907	£	1,069,222,205	na	
Any other amount standing to credit Principal Ledger	£	1,075,163,709	£	1,995,781,504	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	£	2,516,308,616	£	3,065,003,709	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	£	1,062,296,000	£	1,989,840,000	na	
Capital Distribution					na	
Total distributed	£	1,062,296,000	£	1,989,840,000	na	
Reserve ledger	£	169,437,544	£	170,913,328	£ 169,437,544	
Revenue ledger	£		£		na	
Principal ledger	£	1,454,012,616	£	1,075,163,709	na	
Pre-maturity liquidity ledger		na		na	na	

Asset Coverage Tes

	Value	Description
£	26,558,097,689	Adjusted Current Balance
£	2,752,143,248	Principal collections not yet applied
£		Cash Capital Contributions held on Capital Ledger
£		Substitution assets
£		Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
£	1,137,012,248	Supplemental Liquidity Reserve ⁽⁶⁾
£		Set-off Flexible Plus (offset) ⁽⁷⁾
£		Set-off Depositor ⁽⁸⁾
£	331,579,073	For redraw capacity
£	283,378	Reward loans
£	510,423,845	Potential negative carry
£	27,330,942,392	
	A(b)	
	90.0%	
	91.0%	
	90.0%	
	91.0%	
£	7,655,009,872	
	38.9%	
	E E E E E E E E E E	E 26,558,097,689 E 2,752,143,248 E E



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)	£	19,675,932,520
Covered bonds principal amount outstanding (GBP, non-GBP series converted		
at current spot rate)	£	20,185,624,921
Cover pool balance (GBP)	£	29,688,896,407
GIC account balance (GBP)	£	2,752,143,248
Any additional collateral (please specify)	£	
Any additional collateral (GBP)	£	
Aggregate balance of off-set mortgages (GBP)	£	4,680,555,457
Aggregate deposits attaching to the cover pool (GBP)	£	1,145,561,924
Aggregate deposits attaching specifically to the off-set mortgages (GBP)	£	363,746,758
Nominal level of overcollateralisation (GBP)	£	10,012,963,887
Nominal level of overcollateralisation (%)		50.89%
Number of loans in cover pool		282,994
Average loan balance (GBP)	£	104,910
Weighted average non-indexed LTV (%)		63.41%
Weighted average indexed LTV (%)		64.86%
Weighted average seasoning (months)		64.48
Weighted average remaining term (months)		204.87
Weighted average interest rate (%)		3.98%
Standard Variable Rate(s) (%)		4.74%
Constant Pre-Payment Rate (%, current month)		4.64%
Constant Pre-Payment Rate (%, quarterly average)		10.52%
Principal Payment Rate (%, current month)		4.22%
Principal Payment Rate (%, quarterly average)		9.37%
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)	£ 103,325,175
Mortgage collections (scheduled - principal)	£ 129,678,036
Mortgage collections (unscheduled - interest)	n
Mortgage collections (unscheduled - principal)	£ 1,311,466,871

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	4,275	1.5%	£ 525,291,478	1.8%
Loans bought back by seller(s)	6,422	2.3%	£ 786,175,394	2.6%
of which are non-performing loans	337	0.1%	£ 40,395,719	0.1%
of which have breached R&Ws	1	0.0%	£ 1,000,932	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	159,689	56.3% £	17,509,737,095	58.1%	4.75%	-7.7	2.10%	1.87%	5.25%
Fixed at origination, reverting to Libor	0	0.0% 0		0.0%	0.00%	0.0	0.00%	0.00%	
Fixed at origination, reverting to tracker	1,535	0.5% £	145,326,827	0.5%	1.25%	-73.3	0.75%	0.75%	6.20%
Fixed for life	699	0.3% £	25,414,955	0.1%	5.44%	42.2	5.02%	5.02%	5.61%
Tracker at origination, reverting to SVR	50,266	17.7% £	6,070,593,601	20.1%	4.07%	-12.4	0.98%	1.65%	4.629
Tracker at origination, reverting to Libor	0	0.0% 0		0.0%	0.0%	0.0	0.00%	0.00%	0.09
Tracker for life	51,458	18.2% £	5,637,505,430	18.7%	1.45%	158.3	0.95%	0.95%	5.299
SVR, including discount to SVR	19,905	7.0% £	777,156,613	2.6%	4.68%	-9.2	-0.06%	0.24%	6.729
Libor	0	0.0% 0		0.0%	0.00%	0.0	0.00%	0.00%	0.009
Total	283.552	100.00% £	30.165.734.520	100.00%	3.98%		1.60%		



Stratifications (14)

Arrears breakdown ⁽¹⁵⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	268,682	94.8%		94.8%
0-1 month in arrears	11,352	4.0%	£ 1,156,822,556	3.8%
1-2 months in arrears	2,428	0.9%	£ 284,539,004	0.9%
2-3 months in arrears	1,079	0.4%	£ 131,584,709	0.4%
3-6 months in arrears	7	0.0%	£ 632,937	0.0%
6-12 months in arrears	3	0.0%	£ 76,290	0.0%
12+ months in arrears	1	0.0%	£ 3,940	0.0%
Total	283,552	100.00%	£ 30,165,734,520	100.00%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	116,879	41.2%	£ 6,880,461,220	22.8%
50-55%	16,355	5.8%	£ 1,799,252,876	6.0%
55-60%	18,104	6.4%	£ 2,157,401,624	7.2%
60-65%	20,898	7.4%	£ 2,678,063,398	8.9%
65-70%	24,357	8.6%	£ 3,340,256,800	11.1%
70-75%	24,476	8.6%	£ 3,690,534,149	12.2%
75-80%	24,441	8.6%	£ 3,828,278,925	12.7%
80-85%	19,783	7.0%	£ 2,960,655,554	9.8%
85-90%	12,005	4.2%	£ 1,891,305,172	6.3%
90-95%	4,007	1.4%	£ 689,709,812	2.3%
95-100%	1,785	0.6%	£ 193,952,036	0.6%
100-105%	173	0.1%	£ 17,415,132	0.1%
105-110%	106	0.0%	£ 12,457,394	0.0%
110-125%	111	0.0%	£ 14,946,708	0.1%
125%+	72	0.0%		0.0%
Total	283,552	100.00%	£ 30,165,734,520	100.00%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	125,026	44.1%	£ 7,262,950,130	24.1%
50-55%	14,603	5.2%	£ 1,664,509,421	5.5%
55-60%	16,313	5.8%	£ 2,025,477,680	6.7%
60-65%	18,595	6.6%	£ 2,466,507,011	8.2%
65-70%	22,173	7.8%	£ 3,094,268,944	10.3%
70-75%	22,122	7.8%	£ 3,381,453,624	11.2%
75-80%	19,384	6.8%	£ 2,819,822,668	9.4%
80-85%	17,488	6.2%	£ 2,674,692,598	8.9%
85-90%	11,814	4.2%	£ 1,874,418,812	6.2%
90-95%	7,535	2.7%	£ 1,330,681,828	4.4%
95-100%	5,172	1.8%	£ 970,017,041	3.2%
100-105%	1,660	0.6%	£ 285,526,221	1.0%
105-110%	1,365	0.5%	£ 260,991,252	0.9%
110-125%	292	0.1%	£ 52,468,657	0.2%
125%+	10	0.0%		0.0%
Total	283,552	100.00%	£ 30,165,734,520	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	5,825	2.1%	£ 14,313,615	0.1%
5,000-10,000	6,350	2.2%		0.2%
10,000-25,000	22,614	8.0%		1.3%
25,000-50,000	39,978	14.1%	£ 1,497,214,605	5.0%
50,000-75,000	42,771	15.1%		8.9%
75,000-100,000	40,581	14.3%	£ 3,538,862,428	11.7%
100,000-150,000	62,451	22.0%		25.4%
150,000-200,000	32,495	11.5%	£ 5,566,881,848	18.5%
200,000-250,000	14,451	5.1%	£ 3,196,300,077	10.6%
250,000-300,000	6,814	2.4%	£ 1,846,347,462	6.1%
300,000-350,000	3,778	1.3%	£ 1,213,110,594	4.0%
350,000-400,000	1,971	0.7%	£ 732,373,158	2.4%
400,000-450,000	1,218	0.4%	£ 513,871,001	1.7%
450,000-500,000	869	0.3%	£ 411,159,563	1.4%
500,000-600,000	762	0.3%	£ 407,419,165	1.4%
600,000-700,000	311	0.1%	£ 199,733,278	0.7%
700,000-800,000	161	0.1%	£ 120,286,261	0.4%
800,000-900,000	92	0.0%	£ 77,254,801	0.3%
900,000-1,000,000	56	0.0%		0.2%
1,000,000 +	4	0.0%	£ 4,005,291	0.0%
Total	283,552	100.00%	£ 30,165,734,520	100.00%



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
ast Anglia	10,768	3.8%		3.6
East Midlands	12,854	4.5%		3.9
London	19,020	6.7%	£ 3,062,417,042	10.2
North	10,567	3.7%	£ 783,561,299	2.6
North West	31,653	11.2%	£ 2,600,697,367	8.6
Northern Ireland	17,786	6.3%	£ 1,401,441,399	4.7
Outer Metro	30,492	10.8%	£ 4,314,340,583	14.3
South East	58,131	20.5%	£ 7,431,347,220	24.6
South West	23,424	8.3%	£ 2,593,172,292	8.6
Scotland	20,155	7.1%	£ 1,613,589,307	5.4
Wales	12,280	4.3%	£ 982,562,846	3.3
West Midlands	17,457	6.2%	£ 1,598,963,413	5.3
Yorkshire	18,965	6.7%	£ 1,535,698,757	5.1
Total	283,552	100.00%	£ 30,165,734,520	100.00
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	157,090	55.4%	£ 13,286,949,252	44.0
Part-and-part	22,696	8.0%	£ 2,641,959,393	8.76
interest-only	70,645	24.9%	£ 9,541,539,926	31.63
Offset	33,121	11.7%	£ 4,695,285,950	15.56
Total	283,552	100.0%	£ 30,165,734,520	100.0
(45)				
Seasoning ⁽¹⁶⁾	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	0		0	0.0
12-24 months	15,443	5.5%	£ 1,974,809,196	6.6
24-36 months	25,137	8.9%	£ 3,039,773,060	10.1
36-48 months	40,212	14.2%	£ 4,609,895,148	15.3
48-60 months	43,892	15.5%	£ 5,621,201,502	18.6
60-72 months	44,642	15.7%	£ 6,102,008,867	20.2
72-84 months	21,273	7.5%	£ 2,514,298,377	8.3
84-96 months	22,612	8.0%	£ 2,095,425,739	7.0
96-108 months	17,329	6.1%	£ 1,278,841,531	4.:
108-120 months	18,817	6.6%	£ 1,268,485,104	4.1
120-150 months	22,337	7.9%	£ 1,245,030,009	4.
150-180 months	6,827	2.4%	£ 260,443,890	0.9
180+ months Total	5,031 283,552	1.8% 100.00%	£ 155,522,096 £ 30,165,734,520	0.9
Total	283,352	100.00%	£ 30,165,734,520	100.00
nterest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	71,974	25.4%	£ 7,744,727,052	25.1
SVR	139,945		£ 14.222.678.803	47.2
Tracker	70,251	24.8%	£ 8,139,944,881	27.0
Discount SVR or Unknown	1.382		£ 58,383,785	0.2
Total	283,552	100.00%		100.00
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	282,820	99.7%	£ 30,073,172,806	99.7
Buy-to-let	0	0.0%	0	0.0
Second home	732	0.3%	£ 92,561,715	0.
Total	283,552	1	92,561,715	
				•
ncome verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	165,896		£ 16,135,027,003	53.
Fast-track	117,656	41.5%	£ 14,030,707,517	46.
0-16	^	0.00/	^	0



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	14,542	5.1%	£ 570,043,998	1.9%
30-60 months	18,558	6.5%	£ 1,133,811,835	3.8%
60-120 months	47,246	16.7%	£ 3,541,021,453	11.7%
120-180 months	59,396	21.0%	£ 6,015,369,844	19.9%
180-240 months	70,326	24.8%	£ 9,169,807,957	30.4%
240-300 months	41,535	14.7%	£ 5,672,968,242	18.8%
300-360 months	20,032	7.1%	£ 2,579,085,466	8.6%
360+ months	11,917	4.2%		4.9%
Total	283,552	100.00%	£ 30,165,734,520	100.00%

Employment status ⁽¹⁷⁾	Number	% of total number	Amount (GBP)	% of total amount
Employed	172,321	60.77%	£ 18,875,742,268	62.6%
Self-employed	46,473	16.39%	£ 6,837,546,120	
Unemployed	119	0.04%	£ 3,787,503	0.0%
Retired	6,224	2.20%	£ 368,211,023	1.2%
Guarantor	0	0.00%	0	0.0%
Other ⁽¹⁸⁾	58,415	20.60%		
Total	283,552	100.00%	£ 30,165,734,520	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
	14-Jan-11		01-Sep-13	26-Aug-10		05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-10
Issue date	Aaa / AAA / AAA / -	04-Apr-11 Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	26-Aug-10 Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -		Aaa / AAA / AAA / -	Aaa / AAA / AAA / -
Original rating (Moody's/S&P/Fitch/DBRS)											
	Acc / AAA / AAA /	Acc / AAA / AAA /		Acc / AAA / AAA /	Acc / 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	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / - NOK
Denomination Amount at issuance	EUR 350,000,000	EUR 275,000,000	EUR 150,000,000	GBP 500,000,000	GBP 150,000,000	Aaa / AAA / AAA / - EUR 1,250,000,000	Aaa / AAA / AAA / - EUR 500,000,000	Aaa / AAA / AAA / - EUR 320,000,000	Aaa / AAA / AAA / - EUR 100,000,000	Aaa / AAA / AAA / - EUR 125,000,000	Aaa / AAA / AAA / - NOK 1,600,000,000
Denomination Amount at issuance Amount outstanding	EUR 350,000,000 350,000,000	EUR 275,000,000 275,000,000	EUR 150,000,000 150,000,000	GBP 500,000,000 500,000,000	GBP 150,000,000 150,000,000	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1)	EUR 350,000,000 350,000,000 1.187	EUR 275,000,000 275,000,000 1.136	EUR 150,000,000 150,000,000 1.137	GBP 500,000,000 500,000,000 na	GBP 150,000,000 150,000,000 na	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1.174	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1.200	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (fards:£1)	EUR 350,000,000 350,000,000 1.187 Soft	EUR 275,000,000 275,000,000 1.136 Soft	EUR 150,000,000 150,000,000 1.137 Soft	GBP 500,000,000 500,000,000 na Soft	GBP 150,000,000 150,000,000 na Soft	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,174 Soft	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft	Aaa/AAA/AAA/- EUR 320,000,000 320,000,000 1,252 Soft	Aaa/AAA/AAA/- EUR 100,000,000 100,000,000 1.160 Hard	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9.563 Soft
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14	GBP 500,000,000 500,000,000 na Soft 26-Aug-13	GBP 150,000,000 150,000,000 na Soft 26-Aug-14	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1.174 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20
Denomination Amount at issuance Amount outstanding FX swap rate (rate£1) Maturity type (mardsort-bullet/pass-through) Scheduled final maturity date Legal final maturity date	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 18-Nov-25	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21
Denomination Amount al issuance Amount outstanding FX swap rate (rate:£1) Maturity type (nardsort-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1.160 Hard 18-Nov-25 na	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325
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	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037 London	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London	Aaa / AAA / AAA / EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	Aaa / AAA / AAA / EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London	Aaa / AAA / AAA / EUR 100,000,000 100,000,000 11,160 Hard 18-Nov-25 18-Nov-25 na	Aaa / AAA / AAA / - EUR	Aaa / AAA / AAA / NOK NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (nard:soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterity	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570 London Annual	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546057570 London Annual	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-17 U5-Oct-18 XS0546057570 London Annual	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 11,160 Hard 18-Nov-25 18-Nov-25 na Annual	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na Annual	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS0563569325 London Annual
Denomination Amount at issuance Amount outstanding FX swap rate (rate£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date	EUR 350,000,000 350,000,000 1.187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun Annually - 30 Jun	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun	EUR 150,000,000 150,000,000 1.1,37 Soft 30-Jun-15 XS0520785394 London Annually - 30 Jun	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb. May, Aug, Nov	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,174 Soft 05-0ct-17 05-0ct-18 XS0546057570 London Annual Annually - 5 Oct	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualby - 5 Oct	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1.252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualby - 5 Oct	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 11,160 Hard 18-Nov-25 18-Nov-25 na na Annual Annually - 18 Nov	Aaa / AAA / AAA / EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na Annual Annually - 18 Nov	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec20 07-Dec21 XS0563569325 London Annual Annualby - 7 Dec
Denomination Amount at issuance Amount outstanding FX swap rate (rate:11) Maturity type (fards:0:11) Maturity type (fards:0:11) Scheduled final maturity date Legal final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (are if fixed, margin and reference rate if floating)	EUR 350,000,000 350,000,000 1,187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annualy - 30 Jun 3,125%	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annually - 30 Jun 3.125%	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125%	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50%	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1.50%	Aaa / AAA / AAA / - EUR 1,250,000,000 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3,625%	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annual Annualy - 5 Oct 3,625%	Aaa / AAA / AAA / - EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 XS0546057570 London Annuall - 5 Oct 3,625%	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 11,160 Hard 18-Nov-25 18-Nov-25 na na Annual Annualy - 18 Nov 4,125%	Aaa / AAA / AAA / - EUR 125,000,000 125,000,000 1.160 Hard 18-Nov-30 18-Nov-30 na na Annual Annualy - 18 Nov 4.250%	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 XS063569325 London Annual Annually - 7 Dec 5,425%
Denomination Amount at issuance 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 fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	EUR 350,000,000 350,000,000 1,187 Soft 30-Jun-14 30-Jun-15 XS052/0785394 London Annually -30 Jun 3,125% 1M Euribor +1,35%	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125%	EUR 150,000,000 150,000,000 1.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% IM Euribor +1.35%	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-13 London Quarterly 26 Feb, May, Aug, Nov. 3M GBP Libor+ 1.50%	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb. May, Aug, Nov 3M GBP Libor + 1.50%	Aaa/AAA/AAA/ EUR 1,250,000,000 1,250,000,000 1,250,000,000 1,174 Soft 05-Oct-17 05-Oct-18 XS0546605750 London Annual Annually - 5 Oct 3,825%	Aaa / AAA / AAA / - EUR 500,000,000 500,000,000 1,200 Soft 05-Oct-17 05-Oct-17 05-Oct-18 XS0546605767 London Annual Annually - 5 Oct 3,825%	Aaa / AAA / AAA / . EUR 320,000,000 320,000,000 12,522 Soft 05-Oct-17 05-Oct-18 X50546057670 London Annual Annually - 5 Oct 3,625%	Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,160 Hard 18-Nov-25 18-Nov-25 na na Annual Annualy - 18 Nov 4,125% na	Aga/ AAA / AAA / AEA / EUR 125,000,000 125,000,000 1,160 Hard 18-Nov-30 18-Nov-30 na na Annual Annualy - 18 Nov 4,250% na	Aaa/ AAA / AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA
Denomination Amount at issuance Amount at issuance Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment fit fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies	EUR 350,000,000 350,000,000 1,187 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annuall Annually - 30 Jun 3,125% 1M Euribor +1.55% ANTS	EUR 275,000,000 275,000,000 1.136 Soft 30-Jun-14 SU-15 XS0520785394 London Annual Annually - 30 Jun 13.125% 1M Euribor +1.355	EUR 150,000,000 150,000,000 150,000,000 1.1.37 Soft 30-Jun-14 30-Jun-15 XS0520785394 Annual Annualy - 30 Jun 3.125% 1M Euribor +1.35% EANTS	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 X50537754037 London Quarterly 26-Feb, May, Aug, Nov MM GBP Libor + 1.50%	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26-feb, May, Aug, Nov MGBP Libor + 1,50% 1M GBP Libor + 1,50%	Asa/AAA/AAA/AAA/AAA/AAAAAAAAAAAAAAAAAAA	Asa/AAA/AAA/- EUR 500,000,000 500,000,000 1,200 Soft 65-0ct-17 05-0ct-18 XS0546067570 London Annually - 5 Oct 3,82259 1M Euribor +1 40% ANTS	Aaa/ AAA/ AAA/ - EUR 320,000,000 320,000,000 12,252 Soft 65-Oct-17 05-Oct-18 X50546057570 London Annually - 5 Oct 3,8252 1M Euribor +1.40% ANTS	Asa / AAA AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA	Aga / AAA / AAA / AAA / EU / EU R 125,000,000 125,000,000 125,000,000 11,160 Hard 18-Nov-30 18-Nov-30 18-Nov-30 na na Annual Annual y - 18 Nov 4,250% na ANTS	Aaa/AAA/AAA/- NOK 1,600,000,000 1,600,000,000 1,600,000,000 9,583 Soft 07-Dec-21 07-Dec-21 X50663569325 London Annually - 7 Dec 14 Nibor +1.45% 14 Nibor +1.45% ANTS
Denomination Amount at issuance 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 LiSIN Stock exchange listing Coupon payment frequency Coupon payment final	EUR 350,000,000 350,000,000 1,187 Soft 30-Jun-15 XS0520785394 London Annually - 30 Jun 3,125% ANTS GBP	EUR 275,000,000 275,000,000 275,000,000 275,000,000 375,000,000 375,000,000 30-Jun-14 30-Jun-15 XS0520785394 London Annually -30 Jun 3,125% ANTS GBP	EUR 150,000,000 150,000,000 150,000,000 150,000,000 150,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000 130,000,000	GBP 500,000,000 500,000,000 500,000,000 60 Soft Soft Soft 26-Aug-13 26-Aug-14 X50537754037 London Quarterly Ug, Nu, Nov 3M GBP Libor + 1.50% na GBP	GBP 150,000,000 150,000,000 150,000,000 160,000,000 180 Soft 28-Aug-14 28-Aug-14 28-Aug-14 London Quarterly 26-Feb, May, Aug, Nov 3M GBP Libor + 1,50% na GBP	Aaa / AAA AAA AAA AAA AAAA AAAA AAAA AAAA AAAA	Aaa / AAA AAA AAA AAA AAAA AAAA AAAA AAAA AAAA	Aaa/ AAA/ AAA/ - EUR 320,000,000 320,000,000 1,252 Soft 65-Oct-17 65-Oct-18 XS0546057570 London Annual Annually - 5 Oct 3,625% 1M Euribor 14,0% AMTS GBP	Aaa / AAA / AAA / F 100,000,000 100,000,000 1:160 18-Nov-25 18-Nov-25 na na Annual Annualy-18 Nov 4:125% na ANTS GBP	Aga/ AAA/ AAA/ - EUR 125,000,000 125,000,000 11,160 Hard 18-Nov-30 18-Nov-30 na na Annually -18 Nov 4,250% na ANTS GBP	Aaa / AAA / AAA / AAA / NOK NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 (7-Dec-21 X8063369325 London Annual Annually / Tobe 5,425% 1M Nibor 4,145% ANTS GBP
Denomination Amount at issuance Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment fit fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount	EUR 550.000.000 350.000.000 1.187 Soft 30-Jun-14 30-Jun-14 30-Jun-14 Annual Annual Annual Annual Annual Annual Ansuary 30-Jun-14 Annual	EUR 275,000,000 275,000,000 275,000,000 275,000,000 11.136 Soft 30-Jun-14 30-Jun-15 X5052078594 London Annual Annual Annual Ansully - 30 Jun 3.125% 1M Euribor +1.35% AMF EARTS GBP 242,102,850	EUR 150,000,000 150,000,000 150,000,000 150,000,000 11.137 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Annually - 30 Jun 3.125% 1M Euribor +1.35% GBP 131,879,726	GBP 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 XS0537754037 London Quarterly 25 Feb, May, Nug, Nov 3M GBP Libor + 1.50% 1M GBP Libor + 1.50% na GBP na	GBP 150,000,000 150,000,000 na Soft 26-Aug-14 26-Aug-15 XS0537747841 London Quarterly 26 Feb, May, Aug, Nov 3M GBP Libor + 1,50% 1M GBP Libor + 1,50% GBP na	Aaa / AAA AAA AAA AAAA AAAA AAAAA AAAAAA	Aaa / AAA AAA AAA AAAA AAAA AAAAA AAAAAA	Aaa/ AAA/ AAA/ - EUR 320,000,000 320,000,000 1,252 Soft 05-Cel-17 05-Cel-18 X5049057570 London Annually - 5 Oct 3,625% 1M Euribor +1,40% ANTS GBP GBP 25,510,400	Asa / AAA AAA AAA AAA AAA AAA AAAA AAAA AAAA AAAA	Asa) AAA / AAA / AAA / EU EUR 125,000,000 125,000,000 125,000,000 14,160	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 07-Dec-21 X5063569325 London Annually - 7 Dec 5,4225% 1M Nibor +1,45% ANTS GBP 167,311,513
Denomination Amount at issuance 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 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 counterpartylies Swap notional denomination Swap notional amount Swap notional amount	EUR 350,000,000 350,000,000 1,197 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Anually - 30 Jun 3,125% ANTS GBP 294,770,000 30-Jun-15	EUR 275,000,000 275,000,000 275,000,000 275,000,000 275,000,000 375,000,000 30-Jun-14 30-Jun-15 30-Jun-14 London Annually - 30 Jun 3,125% ANTS GBP 242,102,850 30-Jun-15	EUR 150,000,000 150,000 15	GBP 500,000,000 500,000,000 500,000,000 600,000 600 Soft Soft 26-Aug-13 26-Aug-14 X50537754037 London Quarterly Ug, Mg, Nov 3M GBP Libor + 1.50% na GBP na	GBP 150,000,000 150,000,000 150,000,000 150,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000	Aaa / AAA AAA AAA AAA AAA AAA AAA AAA AAAA AAAA	Aaa / AAA AAAA	Aaa/ AAA/ AAA/ AAA/ EUR S20,000,000 320,000,000 1,252 Soft 65-Oct-17 65-Oct-18 XS0546057570 London Annual Annually -5 Oct 3,825% 1M Euribor +140% ANTS GBP 255,510,400 05-Oct-18	Asa / AAA / AAA / F 100,000,000 100,000,000 11.160 18-Nov-25 18-Nov-25 na na Annual / 18 Nov 4.125% na ANTS GBP 86,220,000 18-Nov-25	Agai / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 18-Nov-30	Aaa / AAA / AAA / AAA / NOK NOK 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-20 (7-Dec-21 X8063569325 London Annual Annually 7 Dec 5,425% 1M Nibor 41,45% ANTS GBP 167,311,513 07-Dec-21 (7-7,311,513 07-Dec-
Denomination Amount at issuance Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment fit 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	EUR 550.000.000 350.000.000 1.187 Soft 30-Jun-14 30-Jun-14 30-Jun-14 30-Jun-14 Annual Annual Annual Annual Annual Annual 3.125% 1M Euribor +1.35% ANTS GBP 294,770.000 30-Jun-15 3.125%	EUR 275,000,000 275,000,000 275,000,000 275,000,000 11,136 Soft 30-Jun-14 30-Jun-14 30-Jun-15 X05520785394 London Annual Annualy - 30-Jun 31,255% 1M Euribor +1,35% GBP 242,102,850 30-Jun-15 31,255%	EUR 150,000,000 150,000,000 151,007 Soft 30-Jun-14 30-Jun-15 X30520785394 London Annual Annualy -30-Jun Annual Annualy -30-Jun 131,25%	GBP 500,000,000 500,000,000 500,000,000 na Soft 26-Aug-13 26-Aug-14 X5053754037 London Quarterly 26 Feb, May, Aug, Nov 1M GBP Libor + 1.50% 1M GBP Libor + 1.50% na na na	GBP 150,000,000 150,000 15	Aaa/AAA/AAA/A EUR 1.250.000.000 1.250.000.000 1.174 Soft 05-Oct-17 05-Oct-18 SOS-Get-05-T7 London Annuall Annually - 5 Oct 3.625% 1M Euribor +1.40% ANTS GBP 1.064.375.000 05-Oct-18 3.625%	Aaa / AAA / AAA / AAA / EUR S00,000,000 S00,000,000 1,200 Soft Soft Soft Soft Soft Soft Soft Soft	Aaa/ AAA/ AAA/ AAA/ EUR 320,000,000 320,000,000 1,252 Soft 05-Oct-17 05-Oct-18 X50546057870 London Annually - 5 Oct 3,625% 1M Euribor +1,40% GBP 25,510,400 05-Oct-18 3,625%	Asa / AAA AAA AAA AAA AAA AAA AAA AAA AAAA AAAA	Aga / AAA / AAA / AAA / EU / EUR	Aaa / AAA / AAA / - NOK 1,600,000,000 1,600,000,000 1,600,000,000 9,563 Soft 07-Dec-21 77-Dec-20 07-Dec-21 London Annually - 7 Dec 5,4225% 1M Nibor +1,45% ANTS GBP 167,311,513 07-Dec-21 5,4225%
Denomination Amount at issuance 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 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 counterpartylies Swap notional denomination Swap notional amount Swap notional amount	EUR 350,000,000 350,000,000 1,197 Soft 30-Jun-14 30-Jun-15 XS0520785394 London Annual Anually - 30 Jun 3,125% ANTS GBP 294,770,000 30-Jun-15	EUR 275,000,000 275,000,000 275,000,000 275,000,000 275,000,000 375,000,000 30-Jun-14 30-Jun-15 30-Jun-14 London Annually - 30 Jun 3,125% ANTS GBP 242,102,850 30-Jun-15	EUR 150,000,000 150,000,000 151,007 Soft 30-Jun-14 30-Jun-15 X30520785394 London Annual Annualy -30-Jun Annual Annualy -30-Jun 131,25%	GBP 500,000,000 500,000,000 500,000,000 600,000 600 Soft Soft 26-Aug-13 26-Aug-14 X50537754037 London Quarterly Ug, Mg, Nov 3M GBP Libor + 1.50% na GBP na	GBP 150,000,000 150,000,000 150,000,000 150,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000 160,000,000	Aaa / AAA AAA AAA AAA AAA AAA AAA AAA AAAA AAAA	Aaa / AAA AAAA	Aaa/ AAA/ AAA/ AAA/ EUR S20,000,000 320,000,000 1,252 Soft 65-Oct-17 65-Oct-18 XS0546057570 London Annual Annually -5 Oct 3,825% 1M Euribor +140% ANTS GBP 255,510,400 05-Oct-18	Asa / AAA AAA AAA AAA AAAA AAAA AAAA AAAAA AAAA	Agai / AAA / AAA / - EUR 125,000,000 125,000,000 1,160 18-Nov-30	Aaa / AAA AAA AAA AAA AAA AAA AAA AAA AAAA AAAA



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 (%)	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%	na	1M Euribor +1.50%	1M Euribor +0.70%	1M Euribor +0.70%
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	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	-					-					
<u> </u>	· -										
Series	Series 27	Series 27 Tap 1	Series 28	Series 29	Series 30	Series 31	Series 32	Series 37	Series 38	Series 41	Series 42
Issue date	08-Sep-11	24-May-12	05-Dec-12	09-Dec-11	05-Jan-12	04-Jan-12	15-Feb-12	16-Feb-12	16-Feb-12	21-Mar-12	23-Mar-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	GBP	GBP	EUR	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	750,000,000	750,000,000	47,000,000	75,000,000
Amount outstanding	1,000,000,000	312,500,000	53,000,000	100,000,000	30,000,000	30,000,000	88,000,000	750,000,000	750,000,000	47,000,000	75,000,000
FX swap rate (rate:£1)	1.133	1.252	1.166	1.161	1.182	1.195	1.203	na	na	1.197	na
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Hard	Hard	Hard	Hard	Hard	Soft	Soft	Hard	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	16-Feb-29	16-Feb-15	12-Mar-27	23-Mar-27
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	16-Feb-30	16-Feb-16	12-Mar-27	23-Mar-28
ISIN	XS0674635288	XS0674635288	na	na	na	na	na	XS0746621704	XS0746622009	na	XS0761325009
Stock exchange listing	London	London	na	na	na	na	na	London	London	na	London
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Quarterly	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 - 16 Feb	16 Feb, May, Aug, Nov	Annually - 12 Mar	23 Mar, Jun, Sep, Dec
Coupon (rate if fixed, margin and reference rate if floating)	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	3M GBP Libor + 1.60%	4.000%	3M GBP Libor + 1.95%
Margin payable under extended maturity period (%)	1M Euribor +1.50%	1M Euribor +1.50%	na	na	na	na	na	1M GBP Libor +2.45%	1M GBP Libor + 1.65%	na	1M GBP Libor + 2.00%
Swap counterparty/ies	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	na	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	750,000,000	na	39,254,400	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	16-Feb-30	na	12-Mar-27	na
LLP receive rate/margin	3.625%	3.625%	4.530%	4.600%	4.340%	4.340%	4.370%	5.250%	na	4.000%	na
LLP pay rate/margin	3M GBP Libor +1.9925%	3M GBP Libor +1.6975%	3M GBP Libor +1.90%	3M GBP Libor +1.80%	3M GBP Libor +1.78%			3M GBP Libor +2.4567%	na	3M GBP Libor +1.745%	na
Collateral posting amount						-			na		na
a a second and an a second an a second and a									110		110
Series	Series 43	Series 44	Series 45	Series 46	Series 47	Series 48	Series 49	Series 50	Series 51		
Issue date	05-Apr-12	12-Apr-12	13-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/-		
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/-		
Denomination	GBP	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR		
Amount at issuance	750,000,000	127,000,000	75,000,000	108,000,000	50,000,000	45,000,000	35,000,000	40,000,000	76,000,000		
Amount outstanding	750,000,000	127,000,000	75,000,000	108,000,000	50.000,000	45,000,000	35.000,000	40.000,000	76,000,000		
FX swap rate (rate:£1)	na	1.205	1.201	1.201	1.200	1.245	1.247	1.247	1.236		
Maturity type (hard/soft-bullet/pass-through)	Soft	Hard	Hard	Hard	Hard	Hard	Hard	Hard	Hard		
Scheduled final maturity date	05-Apr-17	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24		
Legal final maturity date	05-Apr-18	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27	08-Jun-28	08-Jun-29	20-Jun-24		
ISIN	XS0769914218	na na	na	na na	na	na na	na	na na	na na		
Stock exchange listing	London	na	na	na na	na	na	na	na	na		
Coupon payment frequency	Quarterly	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual		
Coupon payment frequency Coupon payment date	05 Apr, Jul, Oct, Jan	Annually - 12 Apr	Annually - 13 Apr	Annually - 16 Apr	Annually - 18 Apr	Annually - 15 May	Annually - 8 Jun	Annually - 8 Jun	Annually - 20 Jun		
Coupon (rate if fixed, margin and reference rate if floating)	3M GBP Libor + 1.70%	3.290%	3.420%	3.750%	3.750%	3.500%	3.340%	3.3625%	2.9500%		
	1M GBP Libor + 1.70%	3.290% na	3.420% na	3.750% na	3.750% na	3.500% na	3.340% na	3.3625% na	2.9500% na		
Margin payable under extended maturity period (%) Swap counterparty/ies	na	na ANTS	na ANTS	na ANTS	na ANTS	na ANTS	na ANTS	na ANTS	na ANTS		
Swap rotional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP		
Swap notional amount	na	105,397,300	62,437,500	89,910,000	41,670,000	36,148,500	28,070,000	32,080,000	61,476,400		
Swap notional maturity LLP receive rate/margin	na	12-Apr-22 3.290%	13-Apr-23 3.420%	16-Apr-30 3.750%	18-Apr-28 3.750%	15-May-27 3.500%	08-Jun-28 3.340%	08-Jun-29 3.3625%	20-Jun-24 2.9500%		
	na	3.290% 3M GBP Libor +1.44%							2.9500% 3M GBP Libor +1.49%		
LLP pay rate/margin Collateral posting amount	na na	SIVI GBP LIDOF +1.44%	SIVI GBP LIDOF +1.45%	3M GBP Libor +1.38%	SIVI GBP LIDOF +1.35%	3M GBP Libor +1.48%	3M GBP Libor +1.55%	3M GBP Libor +1.55%	JIVI GBP LIDOT +1.49%		



Programme triggers

		Trigger (S&P, Moody's,		
Event (please list all triggers)	Summary of Event	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 Fitch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Fitch exist a 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 Fitch but is the final trigger (replacement) for Moody's. Other triggers for S&P and Fitch exist a 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 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 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 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 Partibas, Citibank, Deutsche Bank & RBS	Loss of required rating by BNP Parbas, Cilibank, 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-foliogr 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-foliogr 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 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-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 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

NOT-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 Prosp	ectus - 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
	Abbey Events of default	are held by the LLP as security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment schedule.
Interest Rate Shortfall test	The amount of income that the LLP expects to receive in the next LLP Pays	
	Period is insufficient to cover the would be amounts due under the Intercon	npany
	Loan and to the Covered Bond Swap Provider(s) and other senior expense	s
	ranking in priority thereto.	
Asset Coverage Test	On a Calculation Date, the Adjusted Aggregate Loan Amount is less than the	ne 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		ectus—Covered Bonds will become immediately due and payable against the LLP. Security becomes enforceable.
	LLP Events of default.	
Yield Shortfall Test	Following an Abbey Event of Default, the Loans must yield LIBOR plus 0.1	 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 v	
	in an amount at least equal to the Sterling Equivalent of the aggregate Prince	cipal control
	Amount Outstanding of the Covered Bonds.	

Glossary:

Arrears	For the purposes of the Asset Coverage Test, arears are calculated in accordance with standard market practice in the UK. A mortage 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 on or more full monthly payments in making an arrears determination, he servicer acclusited sea of the date of entermination the difference between the sum of all monthly payments that were due and payaghable y a borrower on any due date tup 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 arrived at by dividing that difference (if any) by the amount of the required current monthly payment equals or exceeds 1 the account is deemed to be in arears. Arrears classification is determined based on the number of equivalent full current monthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 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 Interest and (iv) a capitalised Interest and (iv) all expenses, charges, fees, premium or payment due and owing by the Borrower which have not yet been capitalised, (ii) all expenses, charges, fees, charges, fees, and the advanced in the same and th
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
- (6) 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 Filch and thereafter equals 100% of cleared credit balances with respect to Flexible Plus offset accounts
- Institution is set to zero white ever the issuer is rated at least Best hexit 2.0 y Mondy's and APT by First and interested requals 0.85% of the aggregated ustaining 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%.
- Agi 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, 0.4 for defaulted loans with 1.TV>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.
- (19) Seasoning is the age of the loan at the report date in months based on the main mortgage completion date. Main mortgage completion date means the date the borrower first took out a loan on the secured property. The initial loan may have been repaid and replaced by subsequent lending under the same mortgage.
- ⁽¹⁷⁾ Employment status is as at completion date.
- (18) This category includes historical accounts where data was not retained on the system.