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	Santander UK plc
Name of RCB programme	Santander UK plc €35bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Marta González Deprit, Medium Term Funding, mtf@santander.co.uk
Date of form submission	30 January 2017
Start Date of reporting period	01 December 2016 (Calculation Period Start Date 01 December 2016 inclusive)
End Date of reporting report(1)	01 January 2017 (Calculation Period Start Date 01 January 2017 exclusive)
Web links - prospectus, transaction documents, loan-level data	https://boeportal.co.uk/SantanderUK

LLP receive rate/margin

Counterparties, Kathigs							
	Counterparty/ies	Counterparty/ies Fitch		Moody's		S&P	
	, ,	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds		-	AAA	-	Aaa	na	AAA
Issuer <sup>(2)</sup>	Santander UK plc	na	A / F1	na	Aa3 / P-1	na	A / A-1
Seller(s)	Santander UK plc	na	A/F1	na	Aa3 / P-1	na	A / A-1
Account bank	Santander UK plc	<a <f1<="" td=""><td>A / F1</td><td>-/<p-1< td=""><td>Aa3 / P-1</td><td>-/<a-1< td=""><td>A / A-1</td></a-1<></td></p-1<></td></a>	A / F1	-/ <p-1< td=""><td>Aa3 / P-1</td><td>-/<a-1< td=""><td>A / A-1</td></a-1<></td></p-1<>	Aa3 / P-1	-/ <a-1< td=""><td>A / A-1</td></a-1<>	A / A-1
Stand-by account bank	None	na	na	na	na	na	na
Servicer(s)	Santander UK plc	<bbb- -<="" td=""><td>A / F1</td><td><baa3 -<="" td=""><td>Aa3 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3></td></bbb->	A / F1	<baa3 -<="" td=""><td>Aa3 / P-1</td><td><bbb- -<="" td=""><td>A / A-1</td></bbb-></td></baa3>	Aa3 / P-1	<bbb- -<="" td=""><td>A / A-1</td></bbb->	A / A-1
Stand-by servicer(s)	None	na	na	na	na	na	na
Swap provider(s) on cover pool (27)	Santander UK plc	<a <f1<sup="">(2)</a>	A / F1	<a2 <p-1<sup="">(2)</a2>	Aa3 / P-1	<a <a-1<sup="">(b)</a>	A / A-1
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na
Swap notional amount(s) (GBP)(3)	£ 20,138,274,526						
Swap notional maturity/ies	na						

Currency swap provider for Series 3 (EUR)	HSBC Bank plc
Swap notional amount(s) (EUR)	€ 500,000,00
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.250%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 205,103,36
Fitch Current Rating	AA-/F1+
Moody's Current Rating	Aa2 / P-1
S&P Current Rating	AA- / A-1+

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Currency swap provider for Series 3 (EUR)	Royal Bank of Scotland plc
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturity/ies	12-Apr-21
LLP receive rate/margin	4.250%
LLP pay rate/margin	Libor +0.0487%
Collateral posting amount(s) (EUR)	€ 241,474,470
Fitch Current Rating	BBB+ / F2
Moody's Current Rating	A3 / P-2
S&P Current Rating	BBB+ / A-2

Currency swap provider for Series 3 (EUR)	BNI	P Paribas
Swap notional amount(s) (EUR)	€	500,000,000
Swap notional maturity/ies	12	!-Apr-21
LLP receive rate/margin	4	.250%
LLP pay rate/margin	Libor	+0.0487%
Collateral posting amount(s) (EUR)	€	199,739,987
Fitch Current Rating	<i>F</i>	\+ / F1
Moody's Current Rating	А	.1 / P-1
S&P Current Rating	,	A / A-1

Currency swap provider for Series 59 (EUR)	National Australia Bank
Swap notional amount(s) (EUR)	€ 500,000,000
Swap notional maturity/ies	18-Sep-19
LLP receive rate/margin	0.375%
LLP pay rate/margin	Libor +0.4275%
Collateral posting amount(s) (EUR)	€ -
Fitch Current Rating	AA- / F1+
Moody's Current Rating	Aa2 / P-1
S&P Current Pating	ΔΔ-/Δ-1+

Currency swap provider for Series 60 (EUR)	National Australia Bank		
Swap notional amount(s) (EUR)	€ 500,000,000		
Swap notional maturity/ies	18-Sep-24		
LLP receive rate/margin	1.25%		
LLP pay rate/margin	Libor +0.5450%		
Collateral posting amount(s) (EUR)	€ -		
Fitch Current Rating	AA- / F1+		
Moody's Current Rating	Aa2 / P-1		
S&P Current Rating	AA- / A-1+		

Currency swap provider for Series 61 (EUR)	Natixis
Swap notional amount(s) (EUR)	€ 1,000,000,000
Swap notional maturity/ies	21-Apr-22
LLP receive rate/margin	0.25%
LLP pay rate/margin	Libor +0.5215%
Collateral posting amount(s) (EUR)	€ 162,530,000
Fitch Current Rating	A / F1
Moody's Current Rating	A2 / P-1
S&P Current Rating	A / A-1

<sup>(1)</sup> On 23rd June 2015 the Master Definitions and Construction Agreement definitions of 'Calculation Date' and 'Calculation Period' were amended.

The 'Calculation Date' was amended from the third London Business Day prior to each LLP Payment Date to the first London Business Day.

The 'Calculation Period' was amended to the period from (and including) the first calendar day of each calendar month to (but excluding) the first calendar day of the next following calendar month.

(2) There are no minimum rating requirements on the issuer, although its ratings are linked to certain programme triggers - see the Programme Triggers section.
(3) The interest rate swap notional is the sum of all interest rate swap notionals as at the start of the Calculation Period. Note that under an Amendment Agreement dated 24 December 2012, the interest rate swaps

may be consolidated into one "cover pool swap" at a future date, at the LLP's election

(4) LLP receive/pay margins are an average across all interest rate swaps

(e) 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"

(28) As part of the ring-fence planning, we have commenced the realignment of the wholesale funding structure of our operating companies, Santander UK plc and Abbey National Treasury Services plc (ANTS). As a consequence, as of 1st June 16, Santander UK plc will become the issuer in respect of the outstanding notes which were issued by ANTS under its wholesale funding programmes and some standalone securities. Please see additional information published in Santander UK Investor Update Q1 2016 Results

http://www.santander.ou.k/uk/about-santander-uk/investor-relations/santander-uk-group-holdings-plc

http://www.londonstockexchange.com/exchange/news/market-news/market-news-detail/84LC/12793766.html

(27) As of 30th of March 2016, Abbey National Treasury Services transferred all the rights, duties and obligations as the provider of the Swap on the Cover Pool to Santander UK plc
Abbey National Treasury Services will still act as Covered Bond Swap Provider to the LLP to hedge certain interest rate, currency and/other risks in respects of amounts received by the LLP under the loans in the portfolio and any relevant Interest Rate Swaps. Currently Abbey National Treasury acts as a Covered Bond Swap provider for the whole programme (except for Series 3, 59, 60 and 61 which are all, or partially, externally hedged)



#### Accounts, Ledgers

Accounts, Leugers	Value as at 01-01-17	Value as at 01-12-16	T1 \(\frac{1}{2}\)
	for the reporting period	for the reporting period	Target Value
Revenue receipts (please disclose all parts of waterfall)			
Revenue Receipts (on the Loans)	£ 52,438,641	£ 52,869,347	na
Other net income (including interest on bank accounts)	£ 1,097,118	£ 1,108,379	na
Excess amount released from Reserve Fund	£ -	£ 5,775,445	na
Premia received from outgoing Swap Provider	£ -	£ -	na
Amounts receivable under interest rate swap	£ -	£ -	na
Available Revenue Receipts	£ 53,535,759	£ 59,753,171	na
Senior fees (including Cash Manager, Servicer & Asset Monitor)	£ 2,194,297	£ 1,999,274	na
Amounts due under interest rate swap	£ 15,125,742	£ 18,168,473	na
Amounts due under cover bond swaps	£ 18,962,382	£ 19,190,150	na
Amounts due under Intercompany Loan	£ 2,942,315	£ 2,824,509	na
Amounts added to Reserve Fund	£ 3,607,111	£ -	na
Deferred Consideration	£ 10,703,913	£ 17,570,765	na
Members' profit	£ -	£ -	na
Total distributed	£ 53,535,759	£ 59,753,171	na
Principal receipts (please disclose all parts of waterfall)			
Principal Receipts (on the Loans)	£ 549,706,784	£ 538,826,071	na
Any other amount standing to credit Principal Ledger	£ 2,403,074,351	£ 2,535,074,351	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	£ 2,952,781,135	£ 3,073,900,422	na
Credit to Pre-Maturity Liquidity Ledger	£ -	£	na
Purchase of New Loans	£ -	£ 670,826,071	na
Deposit in GIC to satisfy ACT test	£ -	£	na
Repayment of Term Advance	£ 1,000,000,000	£ -	na
Capital Distribution	£ 549,706,784	£ -	na
Total distributed	£ 1,549,706,784	£ 670,826,071	na
Reserve ledger <sup>(6)</sup>	£ 110,192,013	£ 106,584,902	£ 110,192,013
Payments ledger <sup>(6)</sup>	£ 1,060,104,224	£ 720,451,943	£ 1,060,104,224
Principal ledger <sup>(6)</sup>	£ 1,403,074,351	£ 2,403,074,351	na
Revenue ledger <sup>(6)</sup>	£ -	£ -	na
Pre-maturity liquidity ledger	na	na	na

#### Asset Coverage Test

		Description
A		Adjusted Current Balance
В	£ 2,403,074,351	Principal ledger held within GIC account
C	£ -	Cash Capital Contributions held on Capital Ledger
D	£ -	Substitution assets
E	£ -	Sales proceeds/Capital Contributions credited to Pre-Maturity Liquidity Ledger
U	£ 992,951,088	Supplemental Liquidity Reserve <sup>(7)</sup>
V	£ -	Set-off Flexible Plus (offset) <sup>(8)</sup>
W	£ -	Set-off Depositor <sup>(9)</sup>
X	£ 424,273,092	For redraw capacity
Υ	£ 151,836	Reward loans
Z	£ -	Potential negative carry
Total	£ 18,866,070,664	
Method used for calculating component 'A'(10)	A(b)	
Asset percentage (%)	89.00%	
Maximum asset percentage from Fitch (%)	89.00%	
Maximum asset percentage from Moody's (%)	89.28%	
Maximum asset percentage from S&P (%)	91.00%	
Credit support as derived from ACT (GBP)	£ 2,462,310,304	
Credit support as derived from ACT (%)	15.01%	

 $<sup>^{(6)}\,\</sup>mbox{Balance}$  reported as at the Calculation Date post Revenue and Principal waterfalls.

	, where:		
(a) = (b) =	£	19,957,205,227.51	the Aggregate Adjusted Outstanding Principal Balance, and
(D) =	L	17,000,372,327.92	the Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percen
			The Aggregate Arrears Augusted Outstanding Filmspar Balance maniphed by the Assact Cross
(a)	Aggregat	e Adjusted Outstanding F	Principal Balance shall be equal to:
	(i) the Adius	ted Outstanding Principa	al Balance, which is the lower of:
	£		(1) Outstanding Principal Balance of each Loan; and
	£		(2) The Indexed Valuation of each Loan multiplied by M
		where M =	.,,
		0.75	for non-arrears loans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus		
	(ii) the aggre	gate sum of the following	deemed reductions to the Aggregate Adjusted Outstanding Principal Balance:
	£		(1) Deemed reductions for breach of representation and warranty
	£		(2) Deemed reduction for other breach by Seller / Servicer
	£	19,957,205,227.51	Aggregate Adjusted Outstanding Principal Balance
(b)	Aggregat	e Arrears Adjusted Outst	anding Principal Balance shall be equal to:
	(i) the Adjus	ted Outstanding Principa	al Balance, which is the lower of:
	£	20,263,449,511.42	(1) Outstanding Principal Balance of each Loan; and
	£	20,090,305,986.43 where N =	(2) The Indexed Valuation of each Loan multiplied by N
		1.00	for non-arrears loans
		0.40	for 90 days-plus arrears loans with indexed LTV ≤ 75%
		0.25	for 90 days-plus arrears loans with indexed LTV >75%
	minus	0.20	to ob days plus articles bans was made at 1 7 7 7 7 7
	(ii) the aggre	gate cum of the following	deemed reductions to the Aggregate Adjusted Outstanding Principal Balance:
	(ii) the aggre	gate sum or the following	Deemed reductions to the Aggregate Adjusted Outstanding Principal Balance.  (1) Deemed reductions for breach of representation and warranty
	£		(2) Deemed reduction for other breach by Seller / Servicer
	- L		(2) Deciried reduction for other breach by Selfer / Selfficer
	£	17.880.372.327.92	Aggregate Arrears Adjusted Outstanding Principal Balance multiplied by the Asset Percentage

The Payment Ledger includes funds to meet covered bond swaps, term advances and loan purchases during the next Calculation Period

<sup>(7)</sup> The Supplemental Liquidity Reserve is calculated the greater of 5% multiplied by the Adjusted Aggregate Loan Amount without taking into account factor "U" and 5% multiplied by the sterling equivalent of the outstanding covered bonds.

<sup>&</sup>quot;If 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

<sup>(9)</sup> This discount is set to zero for so long as 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

(10) 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,

<sup>0.4</sup> for defaulted loans with LTV<=75%, 0.25 for defaulted loans with LTV>57%.

A(b) is calculated as the Asset Percentage multiplied by the lower of () the current balance of the loan, and (iii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans), 0.4 for defaulted loans with LTV>57%.



#### Programme-Level Characteristics - as at 31-12-16

Programme currency		Euro
Programme size	EUR 35,0	000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£ 16,40	03,760,360
Covered bonds principal amount outstanding (GBP, non-GBP series	f 16.99	00.055.400
converted at current spot rate)	,	93,955,163
Cover pool balance (GBP)		33,449,511
GIC account balance (GBP) <sup>(11)</sup>	£ 2,5	73,370,981
Any additional collateral (please specify)		-
Any additional collateral (GBP)	£	-
Aggregate balance of off-set mortgages (GBP)		64,896,483
Aggregate deposits attaching to the cover pool (GBP)		08,176,650
Aggregate deposits attaching specifically to the off-set mortgages		77,232,037
Nominal level of overcollateralisation (GBP) <sup>(12)</sup>	£ 5,26	52,763,502
Nominal level of overcollateralisation (%) <sup>(12)</sup>		32.08%
Number of loans in cover pool		187,505
Average loan balance (GBP)	£	108,069
Weighted average non-indexed LTV (%) (13)		59.25%
Weighted average indexed LTV (%) (13)		47.76%
Weighted average seasoning (months) (13)		79.28
Weighted average remaining term (months) (13)		191.73
Weighted average interest rate (%) (13)		3.04%
Standard Variable Rate(s) (%)		4.49%
Constant Pre-Payment Rate (%, current month) (14)		2.35%
Constant Pre-Payment Rate (%, quarterly average) (14)		2.40%
Principal Payment Rate (%, current month) (14)		2.73%
Principal Payment Rate (%, quarterly average) (14)		2.79%
Constant Default Rate (%, current month)		na
Constant Default Rate (%, quarterly average) <sup>(15)</sup>		na
Fitch Discontinuity Cap (%)(10)	4 (mo	oderate risk)
Moody's Timely Payment Indicator <sup>(17)</sup>		Probable
Moody's Collateral Score (%)(17)		5.00%

(11) Balance reported as at the Calculation Date post Revenue and Principal waterfalls

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

(13) Values reported as at month end

(14) As of the Feb 2014 the calculation for CPR quarterly average (%) and PPR quarterly average (%) has been amended to the average of the three most recent monthly CPR / PPR. This change aligns reporting between all Santander UK secured funding structures

(15) The Constant Default Rate is not applicable to revolving programmes
(16) Source: Fitch press release "Fitch Affirms Abbey's Covered Bonds at "AAA"; Outlook Stable, Following Programme Update" dated November 2013

(17) Source: Moody's performance report dated March 2015 (18) Loans bought back by seller : The amount reported is as at the date the loan was bought back

(19) Data is presented on an account level basis
(20) 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%)

### Mortgage collections

Mortgage collections (scheduled - interest)	£	52,105,613
Mortgage collections (scheduled - principal)	£	79,356,754
Mortgage collections (unscheduled - interest)		na
Mortgage collections (unscheduled - principal)	£	470,350,029

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	2,020	1.1%	£ 270,179,950	1.3%
Loans bought back by seller(s) <sup>(18)</sup>	2,258	1.2%	£ 279,526,834	1.4%
of which are non-performing loans	204	0.1%	£ 16,539,858	0.1%
of which have breached R&Ws	0	0.0%	£ -	0.0%
of which have had a further advance or product switch	2,054	1.1%	£ 262,986,976	1.3%
Loans sold into the cover pool	5.683	3.0%	£ 681,372,408	3.4%

#### Stratification tables are all as of 31-12-2016(19)

Product Rate Type and Reversionary Profiles					Weighted average						
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	Remaining teaser period (months)	Current margin <sup>(20)</sup>	Reversionary margin	Initial rate		
Fixed at origination, reverting to SVR	64,923	34.62%	8,319,473,355	41.06%	3.13%	20.7	3.13%	0.00%	3.58%		
Fixed at origination, reverting to Libor	0	0.00%	0	0.00%	0.00%	0.0	0.00%	0.00%	0.00%		
Fixed at origination, reverting to tracker	0	0.00%	0	0.00%	0.00%	0.0	0.00%	0.00%	0.00%		
Fixed for life	532	0.28%	18,997,833	0.09%	3.80%	0.0	3.80%	3.80%	3.80%		
Tracker at origination, reverting to SVR	1,651	0.88%	313,218,662	1.55%	1.57%	7.6	1.32%	0.00%	2.74%		
Tracker at origination, reverting to Libor	0	0.00%	0	0.00%	0.00%	0.0	0.00%	0.00%	0.00%		
Tracker for life	46,892	25.01%	5,371,993,139	26.51%	1.28%	0.0	1.03%	1.03%	4.53%		
SVR, including discount to SVR	73,507	39.20%	6,239,766,522	30.79%	4.49%	0.0	0.10%	0.10%	5.11%		
Libor	0	0.00%	0	0.00%	0.00%		0.00%	0.00%	0.00%		
Total	187.505	100.00%	£ 20.263,449,511	100.00%	3.04%		1.62%				



#### Stratifications

Arrears breakdown <sup>(21)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Current	182,349	97.25%	19,757,891,321	97.51%
0-1 month in arrears	4,081	2.18%	394,608,938	1.95%
1-2 months in arrears	801	0.43%	83,373,249	0.41%
2-3 months in arrears	265	0.14%	26,793,906	0.13%
3-6 months in arrears	8	0.00%	752,306	0.00%
6-12 months in arrears	1	0.00%	29,792	0.00%
12+ months in arrears	0	0.00%	0	0.00%
Total	187,505	100.00%	20,263,449,511	100.00%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	94,757	50.54%	£ 6,193,079,967	30.56%
50-55%	12,186	6.50%	£ 1,566,181,326	7.73%
55-60%	12,277	6.55%	£ 1,667,953,689	8.23%
60-65%	12,934	6.90%	£ 1,864,081,874	9.20%
65-70%	12,756	6.80%	£ 2,029,054,332	10.01%
70-75%	13,026	6.95%	£ 2,137,488,882	10.55%
75-80%	12,166	6.49%	£ 1,951,798,491	9.63%
80-85%	8,645	4.61%	£ 1,386,562,150	6.84%
85-90%	5,837	3.11%	£ 970,079,401	4.79%
90-95%	1,765	0.94%	£ 313,042,472	1.54%
95-100%	705	0.38%	£ 101,253,357	0.50%
100-105%	107	0.06%	£ 17,844,413	0.09%
105-110%	75	0.04%	£ 14,559,513	0.07%
110-125%	130	0.07%	£ 25,682,770	0.13%
125%+	139	0.07%	£ 24,786,872	0.12%
Unknown	0	0.00%		0.00%
Total	187,505	100.00%	£ 20,263,449,511	100.00%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	127,451	67.97%	£ 10,470,113,051	51.67%
50-55%	14,992	8.00%	£ 2,307,809,804	11.39%
55-60%	15,034	8.02%	£ 2,366,610,608	11.68%
60-65%	11,892	6.34%	£ 1,928,457,984	9.52%
65-70%	7,909	4.22%		6.70%
70-75%	5,654	3.02%	£ 1,010,757,330	4.99%
75-80%	2,828	1.51%		2.59%
80-85%	1,566	0.84%	£ 267,063,151	1.32%
85-90%	153	0.08%		0.13%
90-95%	12	0.01%		0.01%
95-100%	10	0.01%	£ 1,360,587	0.01%
100-105%	1	0.00%		0.00%
105-110%	3	0.00%	£ 504,168	0.00%
110-125%	0	0.00%	£ -	0.00%
125%+	0	0.00%	£ -	0.00%
Unknown	0	0.00%		0.00%
Total	187,505	100.00%	£ 20,263,449,511	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	6,254	3.34%	£ 12,221,948	0.06%
5,000-10,000	4,933	2.63%	£ 37,187,443	0.18%
10,000-25,000	15,820	8.44%	£ 279,876,928	1.38%
25,000-50,000	27,981	14.92%	£ 1,053,860,131	5.20%
50,000-75,000	28,191	15.03%	£ 1,757,892,542	8.68%
75,000-100,000	25,511	13.61%	£ 2,225,379,687	10.98%
100,000-150,000	36,141	19.27%	£ 4,437,057,069	21.90%
150,000-200,000	19,459	10.38%	£ 3,344,805,840	16.51%
200,000-250,000	9,714	5.18%	£ 2,157,277,308	10.65%
250,000-300,000	5,146	2.74%	£ 1,400,095,267	6.91%
300,000-350,000	2,931	1.56%	£ 944,220,363	4.66%
350,000-400,000	1,722	0.92%	£ 640,901,111	3.16%
400,000-450,000	1,179	0.63%	£ 498,534,163	2.46%
450,000-500,000	826	0.44%	£ 391,155,029	1.93%
500,000-600,000	835	0.45%	£ 452,371,901	2.23%
600,000-700,000	406	0.22%	£ 260,604,670	1.29%
700,000-800,000	233	0.12%	£ 173,231,464	0.85%
800,000-900,000	140	0.07%	£ 117,954,575	0.58%
900,000-1,000,000	83	0.04%	£ 78,822,072	0.39%
1,000,000 +	0	0.00%	£ -	0.00%
Total	187,505	100.00%	£ 20,263,449,511	100.00%

<sup>(21)</sup> The Arrears breakdown table excludes accounts in possession.



Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Anglia	6,502	3.47%	£ 668,229,672	3.30%
East Midlands	10,956	5.84%	£ 968,225,893	4.78%
London	25,217	13.45%	£ 4,222,499,248	20.84%
North	7,317	3.90%	£ 533,016,653	2.63%
North West	19,551	10.43%	£ 1,577,899,504	7.79%
Northern Ireland	12,151	6.48%	£ 872,119,902	4.30%
South East	43,922	23.42%	£ 5,933,247,737	29.28%
South West	15,327	8.17%	£ 1,678,514,579	8.28%
Scotland	14,487	7.73%	£ 1,123,640,660	5.55%
Wales	8,664	4.62%	£ 676,875,939	3.34%
West Midlands	11,420	6.09%	£ 1,045,469,382	5.16%
Yorkshire and Humberside	11,991	6.40%	£ 963,710,343	4.76%
Grand Total	187,505	100.0%	£ 20,263,449,511	100.0%
Repayment type	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	111.912	59.68%		49.61%
Part-and-part	11,179	5.96%	£ 1,623,739,008	8.01%
Interest-only	31,603		£ 4.322,480,771	21.33%
Offset	32,811		£ 4,264,761,927	21.05%
Total	187,505	100.0%		100.0%
Seasoning <sup>(22)</sup>	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	351	0.19%		0.33%
12-24 months	12.768		£ 2,147,852,697	10.60%
24-36 months	18,517		£ 2,612,766,066	12.89%
36-48 months	19,939		£ 2,458,699,647	12.13%
48-60 months	10.168	5.42%	£ 1.037.266.517	5.12%
60-72 months	8,373	4.47%	£ 877,059,403	4.33%
72-84 months	11,210		£ 1,144,804,392	5.65%
84-96 months	13,761	7.34%	£ 1,312,102,017	6.48%
96-108 months	27.040		£ 3.481.163.241	17.18%
108-120 months	13,173		£ 1,469,030,926	7.25%
120-150 months	28.171	15.02%	£ 2.322,230,865	11.46%
150-180 months	20,282		£ 1,148,431,496	5.67%
180+ months	3.752		£ 184.595.636	0.91%
Total	187.505		£ 20,263,449,511	100.00%
Total	187,303	100.00%	20,203,449,311	100.00%
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	65.455	34.91%		41.15%
SVR	73,197		£ 6,230,045,074	30.75%
Tracker	48,543		£ 5,685,211,802	28.06%
Discount SVR or Unknown	310		£ 9,721,449	0.05%
Total	187,505		£ 20,263,449,511	100.00%
TOTAL	167,505	100.00%	£ 20,263,449,511	100.00%
	No. or both and	0/ -/	A (ODD)	0/ -/
Loan purpose type Owner-occupied	Number 187.111	% of total number 99.79%	Amount (GBP)	% of total amount 99.78%
	187,111			
Buy-to-let			£ -	0.00%
Second home	394		£ 43,928,227	0.22% 100.00%
Total	187,505	100.00%	£ 20,263,449,511	100.00%
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	119,867		£ 13,075,848,807	64.53%
Fast-track	67,638		£ 7,187,600,705	35.47%
Self-certified	0	0.00%	f -	0.00%

<sup>(22)</sup> 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.



Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	12,52	8 6.68%	£ 647,600,077	3.20%
30-60 months	15,31	8 8.17%	£ 860,887,639	4.25%
60-120 months	38,11	5 20.33%	£ 3,029,930,990	14.95%
120-180 months	47,31	7 25.24%	£ 5,063,633,663	24.99%
180-240 months	34,70	3 18.51%	£ 4,623,204,420	22.82%
240-300 months	21,68	9 11.57%	£ 3,324,179,553	16.40%
300-360 months	12,25	9 6.54%	£ 1,797,488,808	8.87%
360+ months	5,57	6 2.97%	£ 916,524,361	4.52%
Total	187,50	5 100.00%	£ 20,263,449,511	100.00%

Employment status <sup>(23)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Employed	106,314	56.70%	£ 11,781,936,614	58.14%
Self-employed	29,720	15.85%	£ 4,284,216,962	21.14%
Unemployed	43	0.02%	£ 1,965,533	0.01%
Retired	3,759	2.00%	£ 219,941,505	1.09%
Guarantor	0	0.00%	£ -	0.00%
Other <sup>(24)</sup>	47,669	25.42%	£ 3,975,388,897	19.62%
Total	187,505	100.00%	£ 20,263,449,511	100.00%

### Covered Bonds Outstanding, Associated Derivatives (please disclose for all bonds outstanding)

Series	Series 3	Series 3 Tap 1	Series 3 Tap 2	Series 3 Tap 3	Series 17	Series 17 Tap 1	Series 17 Tap 2	Series 18	Series 19	Series 20	Series 21
Issue date	12-Apr-06	07-Feb-11	27-Jan-12	27-Mar-12	05-Oct-10	27-Feb-12	24-May-12	18-Nov-10	18-Nov-10	07-Dec-10	14-Jan-11
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Denomination	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	NOK	EUR
Amount at issuance	1,500,000,000	250,000,000	250,000,000	600,000,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000	1,600,000,000	100,000,000
Amount outstanding	1,500,000,000	250,000,000	250,000,000	600,000,000	1,250,000,000	500,000,000	320,000,000	100,000,000	125,000,000	1,600,000,000	100,000,000
FX swap rate (rate:£1)	1.429	1.162	1.197	1.201	1.174	1.200	1.252	1.160	1.160	9.563	1.183
Maturity type (hard/soft-bullet/pass-through)	Soft	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Hard	Soft	Hard
Scheduled final maturity date	12-Apr-21	12-Apr-21	12-Apr-21	12-Apr-21	05-Oct-17	05-Oct-17	05-Oct-17	18-Nov-25	18-Nov-30	07-Dec-20	15-Jan-24
Legal final maturity date	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24
ISIN	XS0250729109	XS0250729109	XS0250729109	XS0250729109	XS0546057570	XS0546057570	XS0546057570	na	na	XS0563569325	na
Stock exchange listing	London	London	London	London	London	London	London	na	na	London	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 12 Apr	Annually - 5 Oct	Annually - 5 Oct	Annually - 5 Oct	Annually - 18 Nov	Annually - 18 Nov	Annually - 7 Dec	Annually - 15 Jan
Coupon (rate if fixed, margin and reference rate if floating)	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	4.125%	4.250%	5.425%	4.625%
Margin payable under extended maturity period (%)	1M Euribor +0.11%	1M Euribor +1.56%	1M Euribor +0.11%	1M Euribor +0.11%	1M Euribor +1.40%	1M Euribor +1.40%	1M Euribor +1.40%	na	na	1M Libor +1.3%	na
Swap counterparty/ies	HSBC / BNPP / RBS	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	1,049,415,000	215,125,000	208,875,000	499,536,000	1,064,375,000	416,500,000	255,510,400	86,220,000	107,775,000	167,311,513	84,500,000
Swap notional maturity	12-Apr-22	12-Apr-22	12-Apr-22	12-Apr-22	05-Oct-18	05-Oct-18	05-Oct-18	18-Nov-25	18-Nov-30	07-Dec-21	15-Jan-24
LLP receive rate/margin	4.250%	4.250%	4.250%	4.250%	3.625%	3.625%	3.625%	4.125%	4.250%	5.425%	4.625%
LLP pay rate/margin	3M GBP Libor +0.0487%	3M GBP Libor +1.8875%	3M GBP Libor +2.551%	3M GBP Libor +1.8091%	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%	3M GBP Libor +1.687509
Collateral posting amount(s) (EUR)	646,317,823		-				-		-		-
Series	Series 22	Series 22 Tap 1	Series 22 Tap 2	Series 22 Tap 3	Series 22 Tap 4	Series 23	Series 24	Series 25	Series 28	Series 29	Series 30
Issue date	24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	06-Sep-16	28-Feb-11	14-Apr-11	24-May-11	05-Dec-11	09-Dec-11	05-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	750,000,000	350,000,000	300.000.000	117.500.000	132.500.000	1.000.000.000	1,250,000,000	100.000.000	53.000.000	100.000.000	30.000.000

24-Jan-11	20-Apr-11	27-Mar-12	24-May-12	06-Sep-16	28-Feb-11	14-Apr-11	24-May-11	05-Dec-11	09-Dec-11	05-Jan-12
Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa / AAA / AAA / -	Aaa/AAA/AAA/-
EUR	EUR	EUR	EUR	EUR	GBP	GBP	EUR	EUR	EUR	EUR
750,000,000	350,000,000	300,000,000	117,500,000	132,500,000	1,000,000,000	1,250,000,000	100,000,000	53,000,000	100,000,000	30,000,000
750,000,000	350,000,000	300,000,000	117,500,000	132,500,000	1,000,000,000	1,250,000,000	100,000,000	53,000,000	100,000,000	30,000,000
1.196	1.121	1.198	1.252	1.177	na	na	1.141	1.166	1.161	1.182
Soft	Soft	Soft	Soft	Soft	Soft	Soft	Hard	Hard	Hard	Hard
24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	24-Jan-18	02-Mar-26	14-Apr-21	24-May-21	21-Dec-26	09-Dec-26	05-Jan-27
24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-21	21-Dec-26	09-Dec-26	05-Jan-27
XS0582479522	XS0582479522	XS0582479522	XS0582479522	XS1486588970	XS0596191360	XS0616897616	na	na	na	na
London	London	London	London	London	London	London	na	na	na	na
Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual
Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 24 Jan	Annually - 2 Mar	Annually - 14 Apr	Annually - 24 May	Annually - 21 Dec	Annually - 09 Dec	Annually - 05 Jan
4.375%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	4.530%	4.600%	4.340%
1M Euribor +1.50%	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	na	na	na
ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS	ANTS
GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
627,000,000	312,130,000	250,386,000	93,886,025	112,600,000	1,000,000,000	1,250,000,000	87,680,000	45,436,900	86,100,000	25,380,000
24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	24-Jan-19	02-Mar-27	14-Apr-22	24-May-21	21-Dec-26	09-Dec-26	05-Jan-27
4.375%	4.375%	4.375%	4.375%	4.375%	5.750%	5.125%	4.636%	4.530%	4.600%	4.340%
3M GBP Libor +1.985%	3M GBP Libor +1.6325%	3M GBP Libor +1.7906%	3M GBP Libor +1.8075%	3M GBP Libor +5.02%	3M GBP Libor +1.7175%	3M GBP Libor +1.469%	3M GBP Libor +1.435%	3M GBP Libor +1.90%	3M GBP Libor +1.80%	3M GBP Libor +1.78%
	_					_				
	Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR 750,000,000 750,000,000 1,196 Soft 24-Jan-18 24-Jan-18 XS0582479522 London Annual Anualby - 24 Jan 4,375% 1M Eurbor +1,50% ANTS GBP G27,000,000 24-Jan-19 4,375%	Aaa / AAA / AAA /	Aaa / AAA / AAA / -   EUR	Aaa / Aaa	Aaa / AAA / AAA / -   Aaa / Aa	Aaa / AAA / AAA / -   Aaa / Aaa	Aaa   AAA   AAA   -     AAA   AAA   -     Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   -   Aaa   AAA   AAA   AAA   -   Aaa   AAA	Aaa /AAA / AAA /	Aaa   AAA   AAA   -     Aaa   AAA   AAA   -       Aaa   AAA   AAA   -         Aaa   AAA   AAA   -	Aaa   AAA   AAA   -     Aaa   AAA   AAA   -       Aaa   AAA   AAA   -         Aaa   AAA   AAA   -

<sup>(</sup>Z3) Employment status is as at completion date.

<sup>(24)</sup> This category includes historical accounts where data was not retained on the system.



Series	Series 31	Series 32	Series 37	Series 41	Series 42	Series 43	Series 44	Series 45	Series 46	Series 47	Series 48
Issue date	04-Jan-12	15-Feb-12	16-Feb-12	21-Mar-12	23-Mar-12	05-Apr-12	12-Apr-12	13-Apr-12	16-Apr-12	18-Apr-12	15-May-12
Original rating (Moody's/S&P/Fitch/DBRS)  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 / -
Denomination	EUR	EUR	GBP	EUR	GBP	GBP	EUR	EUR	EUR	EUR	EUR
Amount at issuance	30,000,000	88.000.000	750,000,000	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000	108,000,000	50,000,000	45,000,000
Amount outstanding	30,000,000	88.000.000	750,000,000	47,000,000	75,000,000	750,000,000	127,000,000	75,000,000	108,000,000	50,000,000	45.000,000
FX swap rate (rate:£1)	1.195	1.203	na	1.197	na	na	1.205	1.201	1.201	1.200	1.245
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Soft	Hard	Soft	Soft	Hard	Hard	Hard	Hard	Hard
Scheduled final maturity date	04-Jan-27	06-Feb-32	16-Feb-29	12-Mar-27	23-Mar-27	05-Apr-17	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27
Legal final maturity date	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27	23-Mar-28	05-Apr-18	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27
ISIN	na	na	XS0746621704	na	XS0761325009	XS0769914218	na	na	na	na	na
Stock exchange listing	na	na	London	na	London	London	na	na	na	na	na
Coupon payment frequency	Annual	Annual	Annual	Annual	Quarterly	Quarterly	Annual	Annual	Annual	Annual	Annual
Coupon payment date	Annually - 04 Jan	Annually - 06 Feb	Annually - 16 Feb	Annually - 12 Mar	23 Mar, Jun, Sep, Dec	05 Apr, Jul, Oct, Jan	Annually - 12 Apr	Annually - 13 Apr	Annually - 16 Apr	Annually - 18 Apr	Annually - 15 May
Coupon (rate if fixed, margin and reference rate if floating)	4.340%	4.370%	5.250%	4.000%	3M GBP Libor + 1.95%	3M GBP Libor + 1.70%	3.290%	3.420%	3.750%	3.750%	3.500%
Margin payable under extended maturity period (%) Swap counterparty/ies	na ANTS	na ANTS	1M GBP Libor +2.45% ANTS	na ANTS	1M GBP Libor + 2.00%	1M GBP Libor + 1.80%	na ANTS	na ANTS	na ANTS	na ANTS	na ANTS
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP
Swap notional amount	25.095.000	73.172.000	750,000,000	39.254.400	na	na	105.397.300	62.437.500	89.910.000	41,670,000	36.148.500
Swap notional maturity	04-Jan-27	06-Feb-32	16-Feb-30	12-Mar-27	na	na	12-Apr-22	13-Apr-23	16-Apr-30	18-Apr-28	15-May-27
LLP receive rate/margin	4.340%	4.370%	5.250%	4.000%	na	na	3.290%	3.420%	3.750%	3.750%	3,500%
LLP pay rate/margin	3M GBP Libor +1.8125%	3M GBP Libor +2.00%	3M GBP Libor +2.4567%	3M GBP Libor +1.745%	na	na	3M GBP Libor +1.44%	3M GBP Libor +1.45%	3M GBP Libor +1.38%	3M GBP Libor +1.35%	3M GBP Libor +1.48%
Collateral posting amount(s) (EUR)	-	-		-	na	na	-	-	-		-
Series	Series 49	Series 50	Series 51	Series 52	Series 53	Series 54	Series 55	Series 56	Series 57	Series 58	Series 58 Tap 1
Issue date	08-Jun-12	08-Jun-12	20-Jun-12	26-Jun-13	19-Jul-13	21-Aug-13	27-Aug-13	26-Nov-13	02-Dec-13	20-Jan-14	28-Oct-14
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 35.000.000	EUR 40.000.000	EUR 76,000,000	GBP 200,000,000	EUR 100.000.000	EUR 50,000,000	EUR 50,000,000	EUR 1,000,000,000	EUR 80.000.000	GBP 750.000.000	GBP 250.000.000
Amount at issuance Amount outstanding	35,000,000	40,000,000	76,000,000	200,000,000	100,000,000	50,000,000	50,000,000	1,000,000,000	80,000,000	750,000,000	250,000,000
FX swap rate (rate:£1)	1.247	1.247	1.236	200,000,000 na	1.158	1.160	1.168	1,000,000,000	1.198	750,000,000 na	250,000,000 na
Maturity type (hard/soft-bullet/pass-through)	Hard	Hard	Hard	Soft	Hard	Soft	Soft	Soft	Soft	Soft	Soft
Scheduled final maturity date	08-Jun-28	08-Jun-29	20-Jun-24	26-Jun-18	18-Jul-25	21-Aug-25	27-Aug-25	26-Nov-20	20-Jun-18	20-Jan-17	20-Jan-17
Legal final maturity date	08-Jun-28	08-Jun-29	20-Jun-24	26-Jun-19	18-Jul-25	21-Aug-26	27-Aug-26	26-Nov-21	20-Jun-19	20-Jan-18	20-Jan-18
ISIN	na	na		1/000 (5550)						1/0/0/202	XS1128587174
			na	XS0947575840	na	XS0962577168	XS0963398796	XS0997328066	XS0999345811	XS1017654150	XS112858/1/4
Stock exchange listing	na	na na	na	XS0947575840 London	na London	XS0962577168 London	XS0963398796 London	XS0997328066 London	XS0999345811 London	London	XS1128587174 London
Stock exchange listing Coupon payment frequency	na Annual	na Annual	na Annual	London Quarterly	London Annual	London Annual	London Annual	London Annual	London Quarterly	London Quarterly	London Quarterly
Coupon payment frequency Coupon payment date	na Annual Annually - 8 Jun	na Annual Annually - 8 Jun	na Annual Annually - 20 Jun	London Quarterly 26 Sep, Dec, Mar, Jun	London Annual Annually - 18 July	London Annual Annually - 21 August	London Annual Annually - 27 August	London Annual Annually - 26 November	London Quarterly 20 Dec, Mar, Jun, Sep	London Quarterly 20 Apr, Jul, Oct, Jan	London Quarterly 20 Apr, Jul, Oct, Jan
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	na Annual Annually - 8 Jun 3.340%	na Annual Annually - 8 Jun 3.363%	na Annual Annually - 20 Jun 2.950%	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3%	London Annual Annually - 18 July 2.333%	London Annual Annually - 21 August 2.5000%	London Annual Annually - 27 August 1.5200%	London Annual Annually - 26 November 1.625%	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2%	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30%	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	na Annual Annually - 8 Jun 3.340% na	na Annual Annually - 8 Jun 3.363% na	na Annual Annually - 20 Jun 2.950% na	London Quarterty 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6%	London Annual Annually - 18 July 2.333% na	London Annual Annually - 21 August 2.5000% na	London Annual Annually - 27 August 1.5200% na	London Annual Annually - 26 November 1.625% na	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2%	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35%	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35%
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyfies	na Annual Annually - 8 Jun 3.340% na ANTS	na Annual Annually - 8 Jun 3.363% na ANTS	na Annual Annually - 20 Jun 2.950% na ANTS	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS	London Annual Annually - 18 July 2.333% na ANTS	London Annual Annually - 21 August 2.5000% na ANTS	London Annual Annually - 27 August 1.5200% na ANTS	London Annual Annually - 26 November 1.625% na ANTS	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS	London     Quarterly     20 Apr, Jul, Oct, Jan     3M GBP Libor + 0.30%     1M GBP Libor + 0.35%     na	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na
Coupon payment frequency Coupon payment date Coupon (rate f fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyries Swap notional denomination	na Annual Annually - 8 Jun 3.340% na ANTS	na Annually - 8 Jun 3.363% na ANTS GBP	na Annual Annually - 20 Jun 2.950% na ANTS GBP	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP	London Annual Annually - 18 July 2.333% na ANTS GBP	London Annual Annually - 21 August 2.5000% na ANTS GBP	London Annual Annually - 27 August 1.5200% na ANTS GBP	London Annual Annually - 26 November 1.625% na ANTS GBP	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyries Swap notional denomination Swap notional amount	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000	na Annual Annually - 8 Jun 3.363% na ANTS GBP 32,080,000	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na	London Annual Annually - 18 July 2.333% na ANTS GBP 86,350,000	London Annual Annually - 21 August 2.5000% na ANTS GBP 43,085,000	London Annuall Annually - 27 August 1.5200% na ANTS GBP 42,795,000	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0,30% 1M GBP Libor + 0,35% na GBP na	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28	na Annual Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na	London Annual Annually - 18 July 2.333% na ANTS GBP 86,350,000 18-Jul-25	London Annual Annually - 21 August 2.5000% na ANTS GBP 43,085,000 21-Aug-25	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na na	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0,30% 1M GBP Libor + 0,35% na GBP na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional amount Swap notional amount	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	na Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na	London Annual Annualy - 18 July 2.333% na ANTS GBP 86,350,000 18-Jul-25 2.333%	London Annual Annually - 21 August 2.5000% na ANTS GBP 43,085,000 21-Aug-25 2.5000%	London Annual Annually - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.5200%	London Annual Annualy - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625%	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18 3M EURIBOR + 0.2%	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na na na	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin	na Annual Annually - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28	na Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%	London Quarterly 26 Sep, Dec, Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na	London Annual Annually - 18 July 2.333% na ANTS GBP 86,350,000 18-Jul-25	London Annual Annually - 21 August 2.5000% na ANTS GBP 43,085,000 21-Aug-25	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25	London Annual Annualy - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625%	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na na	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0,33% 1M GBP Libor + 0,35% na GBP na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional amount Swap notional amount	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340%	na Annually - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950%	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na	London Annual Annualy - 18 July 2.333% na ANTS GBP 86,350,000 18-Jul-25 2.333%	London Annual Annually - 21 August 2.5000% na ANTS GBP 43,085,000 21-Aug-25 2.5000%	London Annual Annually - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.5200%	London Annual Annualy - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625%	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18 3M EURIBOR + 0.2%	London Quarterly 20 Apr., Jul., Oct., Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na na na	London Quarterly 20 Apr, Jul. Oct. Jan 3M GBP Lbor + 0.30%. 1M GBP Lbor + 0.35% na GBP na na na
Coupon pawment frequency Coupon payment date Coupon frate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denormination Swap notional amount Swap notional amount Swap notional maturity LLIP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (EUR) Series	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08 Jun-28 3.340% 3M GBP Libor +1,55% Series	na Annual Annualy - 8 Jun 3.363% na ANTS GBP 32.080.000 08-Jun-29 3.363% 3M GBP Libor+1.55%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476.400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 59 Tap 1	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na Series 60	London Annual Annualy - 18 July 2.333% na ANTS GBP 86.350.000 18-Jul-25 2.333% 3M GBP Lbor +0.44%	London Annual Annualy - 21 August 2.5000% na ANTS GBP 43,085,000 21-Aug-25 2.5000% 3M GBP Lbor +0.46%	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Au-25 1.5200% 3M GBP Libor +0.44% Series 62 Tap 1	London Annual Annualy - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995% Series 62 Tap 2	London  Quarterly  20 Dec, Mar, Jun, Sep  3M EURIBOR + 0.2%  1M EURIBOR + 0.2%  ANTS  GBP  66,760,000  20-Jun-18  3M EURIBOR + 0.2%  3M GBP Libor + 0.345%  Series 63	London  Quarterly 20 Apr, Jul. Oct, Jan 3M GBP Libor + 0,30% 1M GBP Libor + 0,55% na GBP na na na na na na s	London Quarterly 20 Apr, Jul. Oct. Jan 3M GBP Lbor + 0.30%. 1M GBP Lbor + 0.35% na GBP na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyries Swap notional denomination Swap notional amount Swap notional amount LLP ceeker rate/margin LLP pay rate/margin Collateral posting amount(s) (EUR) Series Issue date	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1,55% Series 18-Sep	na Annual Annualy - 8 Jun 3.363% ana S.2,080,000 GB-Jun-29 3.363% and GBP Libor+1.55% 59	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20.Jun-24 2.950% 3M GBP Libor +1.49% Series 59 Tap 1 05-Jul-16	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na Series 60 18-Sep-14	London Annual An	London Annual Annualy - 21 August 2.5000% Ans ANTS GBP 43.085,000 21-Aug-25 2.5000% 3M GBP Lbor +0.46% Series 62 2.9-May-15	London Annual Annualy - 27 August 1.5200% - na ANTS GBP 42,795,000 27-Aug-25 1.5200% 3M GBP Libor +0.44%  Series 62 Tap 1 06-Nov15	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995%  Series 62 Tap 2 18-Dec-15	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20_Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345% Series 63 09-Feb-16	London Quarterly 20 Apr. Jul. Oct., Jan 3M SBP Llbor + 0.30% IM GBP Llbor + 0.35% na GBP na na na na na series 64 08-Jul-16	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon pawment frequency Coupon payment date Coupon frate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denormination Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Series Issue date Original rating (Moody's/S&P/Fitch/IDBRS)	na Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1.55% Series 18-Sep Aa / AAA	na Annual Annualy - 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363% 3M GBP Lbor +1.55% 59 14 AAA /	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61.476.400 20-Jun-24 2.950% 3M GBP Libor +1.49% Series 59 Tap 1 05-Jul-16 Aaa / AAA / AAA /	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na sep. 100 Series 60 18-Sep.14 Aa/AAA/AA/-	London Annual Annualy - 18 July 2.333% na ANTS GBP 86.350,000 18 Jul-25 2.333% 3M GBP Lbor +0.44% Series 61 21-Apr-15 Aaa / AAA / AAA / -	London Annual Annualy - 21 August 2.5000% na ANTS GBP 43,085,000 21-Aug-25 2.5000% 3M GBP Libor + 0.46% Series 62 29-May-15 Aaa / AAA / AAA / AAA	London Annual Annualy - 27 August 1,5200% na ANTS GBP 42,795,000 27-Au-25 1,5200% 3M GBP Lbor+0.44%  Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA /	London Annual Annualy - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995%  Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / -	London Ouarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345% Series 63 09-Feb-16 ABA / AAA / AAA	London Ouarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0, 30% 1M GBP Libor + 0, 35% na GBP na na na na  series 64 08-Jul-16	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon payment fracuency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyries Swap notional denomination Swap notional amount Swap notional amount Swap notional amount Collateral posting amount(s) (EUR)  Series Series (SWAP) Series Series (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS)	na Annualy	na Annual Annualy - 8 Jun Annual Annualy - 8 Jun 3.363% ana 8.200.000 as Jun-29 3.363% and GBP Libor +1.55% and GB	na Annual Annualy - 20 Jun 2.950% na ANTS GBP 61,476,400 20_Jun-24 2.950% 3M GBP Libor +1.49% Series 59 Tap 1 05_Jul-16 Asa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / -	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTIS GBP na na na na series 60 18-Sep-14 Aaa /	London Annual Ba, 300,000 Ba, Jul-25 2,333% 3M GBP Lbor +0.44%  Series 61 21-Apr-15 Aaa / AAA / AAA / - Aaa / A	London Annual Annualy - 21 August 2.5000% ANTS GBP 43.085,000 21-Aug-25 2.5000% 3M GBP Lbor+0.46% Series 62 29-May-15 Aaa /AAA /AAA / Aaa /AAA /AAA / Aaa /AAA /AAA	London Annual Annualy - 27 August 1.5200% B	London Annual Annually - 26 November 1.625% ANS GBP 839.600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995%  Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / -	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 68,760,000 20_Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345%  Series 63 09-Feb-16 Aaa / AAA / AAA / Aaa / AAA / AAA /	London Quarterly 20 Apr. Jul. Oct., Jan 3M GBP Libor + 0.30% IM GBP Libor + 0.35% na GBP na na na na na Series 64 08-Jul-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon payment frequency Coupon payment date Coupon frate if fixed, marcin and reference rate if floating) Marcin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/marcin LLP pay rate/marcin LLP pay rate/marcin Collateral posting amount(s) (EUR)  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1.55% Series 18-Sep Aaa/AAA Aaa/AAA	na Annual Annualy- 8 Jun 3.363% na ANTS GBP 32,080,000 08-Jun-29 3.363% 3M GBP Libor +1.55% 59 14 AAA/- AAA/-	na Annual Annually - 20 Jun 2,950% na ANTS GBP 61,476,400 20 - Jun-24 2,950% 3M GBP Libor + 1,49%  Series 59 Tap 1 05 Jul-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na 18 Series 60 18-Sep-14 Aaa / AAA / AAA / - Aaa / AAA / AAA / -	London Annual Annualy - 18 July 2.333% na ANTS GBP 86,350,000 18 July25 2.333% 3M GBP Libor +0.44%  Series 61 21-Apr-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - EUR	London Amual Annualy - 21 August 2.5000% na ANTS GBP 43,085,000 21-Aug-25 2.5000% 3M GBP Lbor +0.46%  Series 62 29-May-15 Aaa /AAA / AAA/ - Aaa / AAA / AAA / - Aaa / AAA	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.5200% 3M GBP Libor +0.44%  Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aaa /	London Annual Annualy -26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995%  Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP	London Ousreh' 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345%  Series 63 09-Feb-16 Aaa / AAA / AAA/- Aaa / AAA / AAA/- Aaa / AAA / AAA/-	London Ouarterly 20 Apr., Jul, Oct., Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na na na na na na AB DB-Jul-16 ABA/AAA/-AAA/-AAA/AAA/-AAA/AAA/-AAA/AAA/	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap notional denomination Swap notional amount Swap notional amount Swap notional amount Collateral posting amount(s) (EUR) Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Courrent rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance	na Annualy - 8 Jun 3.340% na ANTS ANTS GBP GBP 38,070,000 08-Jun-28 3.340% 3M GBP Libor +1.55% Series 18-Sep Aaa / AAA/ Aaa / AAA/ EB/A	na Annual Annualy - 8 Jun 3.363%	na Annual Annualy - 20 Jun 2.950% An ANS GBP 61,476,400 20_Jun-24 2.950% 3M GBP Libor +1.49% Series 59 Tap 1 05_Jul-16 Asa / AAA / AAA / EUR 100,0000	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Lbor + 0.6% ANTS GBP na na na na na Series 60 18-Sep14 Aaa / AAA / AAA / EUR Soo,000,000	London Annual Belbar Belbar Belbar Belbar Belbar Beries 61 21-Apr-15 Aaa/AAA/AAA/ Aaa/AAA/AAA/ BUR LOOO,000,000	London Annual Annualy - 21 August 2,500% ANTS GBP 43,085,000 21-Aug-25 2,5000% 3M GBP Lbor +0,46% Series 62 29-May-15 Aaa /AAA /-AAA/- GBP 500,000,000	London Annual Annualy - 27 August 1.5200% B	London Annual Annually - 26 November 1.625% ANTS GBP 839.600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995%  Series 62 Tap 2 18-Dec-15 Aaa /AAA /AAA / Aaa /AAA /AAA / GBP 50,000,000	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.34% Series 63 09-Feb-16 A88 / AAA / AAA / A88 / ABA / AAA / EUR	London Quarterly 20 Apr. Jul. Oct., Jan 3M GBP Libor + 0.30% 1M GBP Libor + 0.35% na GBP na na na na na series 64 08-Jul-16 Aaa / AAA / AAA / Aaa / AAA / AAA / GBP GBP 500,000,000	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
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Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount(s) (EUR)  Series Issue date Original rating (Moody's/S&P/Fitch/DBRS) Courrent rating (Moody's/S&P/Fitch/DBRS) 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 Legal final maturity date Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Swap notional denomination	na Annual Annualy - 8 Jun 3.340% na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 3M GBP Libor +1,55%  Series 18-Sep Aaa / AAA/ E LID 1,000,000 1,000,000 1,250 Soft 18-Sep XS111155 Londc Annualy - 18 4 0,375 1M EURIBOR ANTS GBP	ns Annual Annualy - 8 Jun 3.363% na Annual Annualy - 8 Jun 3.363% na Annual Annualy - 8 Jun 3.63% na Annual Annualy - 8 Jun 20 J	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20Jun-24 2.950% 3M GBP Libor +1,49% Series 59 Tap 1 05Jul-16 Aaa / AAA / AAA / - EUR 100,000,000 100,000,000 1,205 Soft Soft 18-Sep-19 18-Sep-19 18-Sep-20 XS1111559339 London Annually -18 September 0.375% GBP	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na  Series 60 18-Sep-14 Asa / AAA / AAA / - EUR 500.000,000 500.000,000 1.257 Soft 18-Sep-24 18-Sep-24 18-Sep-25 London Annual Annualy - 18 September 1.250% 1M EURIBOR + 0.14% NAB GBP	London Annual An	London Annual Annualy - 21 August 2.5000% - na ANTS GBP 43.085,000 21-Aug-25 2.5000% 3M GBP Lbor +0.46%  Series 62 2.9-May-15 Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 na Soft 29-May-19 XS1236066622 London Quarterly 29 May, Nuy, Feb 3M GBP Lbor + 0.220% na na GBP	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.5200% 3M GBP Lbor +0.44%  Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / GBP 100,000,000 100,000,000 100,000,000 100,000,0	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995%  Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 50,000,000 103 Soft 29-May-19 XS123006662 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor +0.220% na GBP GBP	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20_Jun-18 3M EURIBOR + 0.2% 3M GBP 1000 20_Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345%  Series 63 09-Feb-16 Asa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1,000,000 1,000,000	London Quarterly 20 Apr. Jul. Oct., Jan 3M SBP Libor + 0.30% IM GBP Libor + 0.35% IM GBP Libor + 0.35% IN GBP IN I	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap content partyles Swap notional denormination Swap notional amount Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Amount outstanding FX swap rate (rate/E.1) Maturity type (pard/soft-bullet/pass-through) Scheduled (rain maturity date Legal final maturity date Legal final maturity date Legal final maturity date Light (rate/margin) Stock exchange listing Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap contonal amount	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 33 Hop - 18-Sep 18-Sep Ana / AAA	na Annual Annualy - 8 Jun 3.363% na ANTS GBP 32,080,000 08 Jun-29 3.363% 3M GBP Libor +1.55% 59 1-14 AAA / - AAAA / - AAAAA / - AAAAA / - AAAAA / - AAAAA / - AAAAAA / - AAAAA / - AAAAAAAA	na Annual Annualy- 20 Jun 2,950% na ANTS GBP 61,476,400 20-Jun-24 2,950% 3M GBP Libor +1,49%  Series 59 Tap 1 05-Jul-16 Ana / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - 100,000,000 100,000,000 1,205 Soft 18-Sep-19 18-Sep-19 18-Sep-19 18-Sep-19 18-Sep-30 XS1111559339 London Annual Annualy - 18 September 0,375% 1M EURIBOR + 0,02% GBP GBP	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na na na na 18 Series 60 18 Sep-14 Asa/AAA/AAA/- EUR 500,000,000 1.257 Soft 18 Sep-24 18 Sep-24 18 Sep-24 18 Sep-25 London Annualy - 18 September 1.250% 1M EURIBOR + 0.14% NAB GBP 397,772,474	London Annual Annualy - 18 July 2.333% na ANTS GBP 86,350,000 18 July-25 2.333% 3M GBP Libor +0.44%  Series 61 21-Apr-15 Aaa / AAA / AAA / - Aaa/ AAA / AAA / - Aaa/ AAA / AAA / - Aaa/ AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA / AAA / - Aaa / AAA / AAA	London Amual Annualy - 21 August 2.5000%  na ANTS GBP 43,085,000 21-Aug-25 2.5000% 3M GBP Lbor + 0.46% Series 62 29-May-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - ABP 500,000,000  na Soft 29-May-18 29-May-18 29-May-19 XS123806662 London Quarterly 29 May, Aug, Nov, Feb 30 GBP na na GBP	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.5200% 3M GBP Libor + 0.44%	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor + 0.4995% - Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - BABP 50,000,000 50,000,000 na Soft 29-May-18 29-May-18 29-May-18 29-May-19 XS1238066622 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	London Ouarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20-Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345%  Series 63 09-Feb-16 ABJ /AAA / AAA/- ABJ / AAA	London Quarterly 20 Apr., Jul, Oct., Jan 3M GSP Lbor + 0.30% 1M GSP Lbor + 0.30% 1M GSP Lbor + 0.30% 1 GSP na na na na na na na Series 64 08-Jul-16 Aaa /AAA /AAA /- Aaa /AAA /AAA /- Aaa /AAA /AAA /- GSP 500,000,000 500,000,000 soft 08-Jul-19 08-J	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denomination Swap notional amount Swap notional amount Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin LLP pay rate/margin Collateral posting amount(s) (EUR)  Series Issue date Original rating (Mood/s/S&P/Fitch/DBRS) Courrent rating (Mood/s/S&P/Fitch/DBRS) Denomination Amount at issuance Amount at issuance Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-builet/pass-through) Scheduled final maturity date ISIN Stock exchange isting Coupon payment frequency Swap notional denomination Swap notional amount Swap notional maturity	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 33 Hory - 1,55%  Series 18-Sep Aaa / AAA/ EU/ EU/ 1,000,000 1,000,000 1,000,000 1,000,000	ns Annual Annualy - 8 Jun 3.363%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20-Jun-24 2.950% 3M GBP Libor +1,49%  Series 59 Tap 1 05-Jul-16 Aaa / AAA / AAA / - EUR 100,000 100,000,000 11,205 Soft 18-Sep-19 18-Sep-20 XS111156939 London Annually - 18 September 0,375% MEURIOR + 0,02% ANTS GBP 83,000,000 18-Sep-19 83,000,000 18-Sep-19 83,000,000	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na na  Series 60 18-Sep-14 Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-24 18-Sep-25 London Annual Annualy - 18 September 1.250% 1M EURIBOR + 0.14% NAB GBP 397,772,474 18-Sep-24 18-Sep-24	London Annual An	London Annual Annualy - 21 August 2.5000% Ans ANS ANS GBP 43.085,000 21-Aug-25 2.5000% 3M GBP Lbor +0.46%  Series 62 2.9-May-15 Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 fn Soft 29-May-19 X51238066622 London Quarteriy 29 May, No, Feb 3M GBP Lbor + 0.220% an GBP GBP GBP ABBP LBOR + 0.220% ABBP ABBP LBOR + 0.220% ABBP ABBP ABBP ABBP ABBP ABBP ABBP ABB	London Annual Annualy - 27 August 1.5200% An ANTS GBP 42,795,000 27-Aug-25 1.5200% 3M GBP Lbor +0.44%  Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / GBP 100,000,000 100,000,000 100,000,000 100,000,0	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995%  Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - GBP 50,000,000 50,000,000 50,000,000 103 Soft 29-May-19 X5123006662 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor +0.220% na GBP	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20_Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345%  Series 63 09-Feb-16 Asa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1,000,000 1,000,000	London Quarterly 20 Apr. Jul. Oct., Jan 3M GBP Libor + 0.30% IM GBP Libor + 0.35% IM GBP Libor + 0.35% IN GBP IN G	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denormination Swap notional amount Swap notional amount Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Amount outstanding FX swap rate (rate/£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Lead final maturity date Lead final maturity date Sion Stock exchange listing Coupon payment date Sion Stock exchange listing Coupon payment date Swap notional denormination Swap notional amount Swap notional amount Swap notional amount Swap notional amount Swap notional maturity LLP receive rate/margin	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 33 Hor + 1.55% Series 18-Sep Ana / AAA /	na Annual Annualy - 8 Jun 3.363% na ANTS GBP 32,080,000 08 Jun-29 3.363%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20 - Jun-24 2.950% 3M GBP Libor +1,49%  Series 59 Tap 1 05-Jul-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - 100,000,000 100,000,000 1,205 Soft 18-Sep-19	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na 18-Sep-14 Asa / AAA / AAA / - ABA / AAA / AAA / - EUR 500,000,000 1.257 Soft 18-Sep-24	London Annual Annualy - 18 July 2.333% na ANTS GBP 86.350,000 18-Jul-25 2.333% 3M GBP Lbor +0.44%	London Amual Annualy - 21 August 2.5000%  na ANTS GBP 43,085,000 21-Aug-25 2.5000% 3M GBP Lbor + 0.46% Series 62 29-May-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - ABP 500,000,000  na Soft 29-May-18 29-May-18 29-May-19 XS123806662 London Quarterly 29 May, Aug, Nov, Feb 30 GBP na na GBP	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.5200% 3M GBP Libor + 0.44%	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor + 0.4995% - Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - BABP 50,000,000 50,000,000 na Soft 29-May-18 29-May-18 29-May-18 29-May-19 XS1238066622 London Quarterly 29 May, Aug, Nov, Feb 3M GBP Libor + 0.220% na na GBP	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% MEDRIBOR + 0.2% MITS GIBP 66,760,000 20-Jun-18 3M EURIBOR + 0.2% Series 63 99-Feb-16 Asa / AAA / AAA / - Asa / AAA / AAA / AAA /	London Quarterly 20 Apr., Jul, Oct., Jan 3M GBP Lbor + 0,30% 1M GBP Lbor + 0,30% 1M GBP Lbor + 0,30% 1na na na na na na na na series 64 08-Jul-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 500,000,000 500,000,000 Soft 08-Jul-19 08-Jul-	London Quarterly 20 Apr, Jul, Oct, Jan 3M GBP Libor + 0.35% 1M GBP Libor + 0.35% na GBP na na na na
Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartyles Swap notional denormination Swap notional amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin Collateral posting amount(s) (EUR)  Series Issue date Oniginal rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Current rating (Moody's/S&P/Fitch/DBRS) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange Isting Coupon payment frequency Swap notional denormination Swap notional amount Swap notional amount Swap notional maturity	na Annual Annualy - 8 Jun 3.340% na ANTS GBP 28,070,000 08-Jun-28 3.340% 33 Hory - 1,55%  Series 18-Sep Aaa / AAA/ EU/ EU/ 1,000,000 1,000,000 1,000,000 1,000,000	ns Annual Annualy - 8 Jun 3.363%	na Annual Annually - 20 Jun 2.950% na ANTS GBP 61,476,400 20 - Jun-24 2.950% 3M GBP Libor +1,49%  Series 59 Tap 1 05-Jul-16 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - 100,000,000 100,000,000 1,205 Soft 18-Sep-19	London Quarterly 26 Sep. Dec. Mar, Jun 3M GBP Libor + 0.3% 1M GBP Libor + 0.6% ANTS GBP na na na na na na  Series 60 18-Sep-14 Asa / AAA / AAA / - EUR 500,000,000 500,000,000 1.257 Soft 18-Sep-24 18-Sep-24 18-Sep-25 London Annual Annualy - 18 September 1.250% 1M EURIBOR + 0.14% NAB GBP 397,772,474 18-Sep-24 18-Sep-24	London Annual An	London Annualy - 21 August 2.5000%  na ANTS GBP 43,085,000 21-Aug-25 2.5000% 3M GBP Lbor +0.46%	London Annual Annualy - 27 August 1.5200% na ANTS GBP 42,795,000 27-Aug-25 1.5200% 3M GBP Libor +0.44% - Series 62 Tap 1 06-Nov-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - GBP 100,000,000 100,000 na Soft 29-May-18 29-May-18 29-May-18 XS1238066622 London Quarterly Quarterly 29 May, Aug, Nov. Feb 3M GBP Libor +0.220% na na na na	London Annual Annually - 26 November 1.625% na ANTS GBP 839,600,000 26-Nov-20 1.625% 3M GBP Libor +0.4995% - Series 62 Tap 2 18-Dec-15 Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aaa / AAA / AAA / - Aa / AAA / AAA / AAA / - Aa / AAA / AAA / AAA / - Aa / AAA / A	London Quarterly 20 Dec, Mar, Jun, Sep 3M EURIBOR + 0.2% 1M EURIBOR + 0.2% ANTS GBP 66,760,000 20_Jun-18 3M EURIBOR + 0.2% 3M GBP Libor + 0.345%  Series 63 09-Feb-16 Asa / AAA / AAA / - EUR 1,000,000,000 1,000,000 1,000,000 1,000,000	London Quarterly 20 Apr. Jul. Oct., Jan 3M GBP Libor + 0.30% IM GBP Libor + 0.35% IM GBP Libor + 0.35% IN GBP IN G	London Quarterly 20 Apr, Jul. Oct. Jan 3M GBP Lbor + 0.30%. 1M GBP Lbor + 0.35% na GBP na na na



#### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch; short- term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	ST: <a-1+ <f1<br="" <p-1="">LT: -/-/<a< td=""><td>Yes (S&amp;P)</td><td>Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.</td></a<></a-1+>	Yes (S&P)	Requirement to establish and maintain a reserve fund and also to trap any Available Revenue Receipts (in accordance with the relevant waterfall) as necessary to fund the Reserve Fund up to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	ST: <a-1 <f1<br="" <p-1="">-/ - / <a< td=""><td></td><td>Termination of the Bank Account Agreement, unless the Account Bank, within 30 London Business Days, closes the LLP Accounts with it and opens replacement accounts with a financial institution having the required ratings or obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that rating agency confirmations are obtained). Note that the Cash Management Agreement still refers to an S&amp;P trigger on the bank accounts of A1-1# the amounts on deposit in the GIC Account exceed 20% of the sterling equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand-by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).</td></a<></a-1>		Termination of the Bank Account Agreement, unless the Account Bank, within 30 London Business Days, closes the LLP Accounts with it and opens replacement accounts with a financial institution having the required ratings or obtain a guarantee of its obligations under the Bank Account Agreement from a financial institution having the required ratings (provided also that rating agency confirmations are obtained). Note that the Cash Management Agreement still refers to an S&P trigger on the bank accounts of A1-1# the amounts on deposit in the GIC Account exceed 20% of the sterling equivalent of the Covered Bonds then outstanding, in which case the Cash Manager shall transfer the excess to the stand-by accounts (however, the rating agency criteria do not require stand-by accounts any longer, which have therefore been terminated).
Collections account rating trigger - direct debit transfer to another bank	Loss of required rating by the Seller/Servicer re: collection accounts	ST: <a-2 <f2<br="" <p-2="">LT: &lt; - / - / <bbb+< td=""><td>No</td><td>All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.</td></bbb+<></a-2>	No	All further instructions by the Servicer to debit the accounts of Borrowers that are subject to direct debit bank mandates in favour of such collection accounts shall be made to another bank that has at least the required ratings or directly to the Account Bank.
Pre-Maturity Liquidity Test failure (applies to Hard Bullet Covered Bonds only and triggered only if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months)	Pre-Maturity Test will be breached if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: -(A-1/ <p-1 <f1+<br="">LT: -/<a2 -<="" td=""><td></td><td>A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall ofter to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after taking into account the Required Redemption Amount for all other Series of Hard Bullet Covered Bonds which mature before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is no longer failed or the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.</td></a2></p-1>		A Member (Santander UK or the Liquidation Member) may make a cash capital contribution to the LLP or the LLP shall ofter to sell Loans in the Portfolio, such that the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amount for the relevant Series of Hard Bullet Covered Bonds (after taking into account the Required Redemption Amount for all other Series of Hard Bullet Covered Bonds which mature before or at the same time as that Series). No new Covered Bonds may be issued until the Pre-Maturity Test is no longer failed or the amount credited to the Pre-Maturity Liquidity Ledger is equal to the Required Redemption Amounts of all relevant Series of Hard Bullet Covered Bonds.
Supplemental Liquidity Event	Supplemental Liquidity Event occurs if the Issuer's ratings fall below the required ratings and if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 12 months	ST: <a-1 <f1+<br="" <p-1="">LT: - / <a2 -<="" td=""><td>No</td><td>The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.</td></a2></a-1>	No	The LLP is permitted (but not required) to sell Loans with the aim to fund or replenish the Supplemental Liquidity Reserve Ledger, up to the Supplemental Liquidity Reserve Amount.
Segregation of Customer Files and Title Deeds	Loss of required rating by the Servicer	ST: <a-1+ &="" <f1<="" <p-1="" td=""><td>No</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separately from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.</td></a-1+>	No	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds (unless they relate to dematerialised loans) are located separately from the customer files and title deeds of other properties and mortgages which do not form part of the Portfolio.
Modification to the sizing of the Flexible Plus Loans factor in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.</td></bbb+></a-2>	No	Factor "V" in the Asset Coverage Test calculation is sized as 100% of the sum of the aggregate cleared credit balances in respect of Flexible Plus Loans in the Portfolio as at the relevant Calculation Date.
Modification to the sizing of the depositor set-off risk percentage in the Asset Coverage Test	Loss of required rating by the Issuer	ST: <a-2 -="" <f1<br="">LT: <bbb+ <a2="" <a<="" td=""><td>No</td><td>Factor "W" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.</td></bbb+></a-2>	No	Factor "W" for the sizing of the depositor set-off risk in the Asset Coverage Test is increased from 0 to 4% or such other percentage as determined from time to time. This percentage is subject to a review on each Calculation Date once the Issuer is below these required ratings.



#### Programme triggers

Event (please list all triggers)	Summary of Event	Trigger (S&P, Moody's, Fitch; short- term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Interest Rate Swap provider rating triggers	Loss of required rating by the Interest Rate Swap Provider	ST: -/-/ <f1 -LT: <a -a3="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&amp;P and Fitch but this is the only trigger for Moody's.  A subsequent trigger exists for S&amp;P for loss of BBB+ (LT) and for Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&amp;P rating criteria, "Replacement Option 1" currently applies.</td></a></f1 	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P and Fitch but this is the only trigger for Moody's.  A subsequent trigger exists for S&P for loss of BBB+ (LT) and for Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Covered Bond Swap provider (ANTS) rating triggers	Loss of required rating by ANTS as Covered Bond Swap Provider	ST: <a-1 <f1<br="" <p-1="">LT: -/<a2 <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown are on the left the first level of triggers for Moody's and Filch but this is the only trigger for S&amp;P.  A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch exist for loss of F3 (ST) / BBP- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above.</td></a2></a-1>	No	Requirement to post collateral in accordance with the Credit Support Annex, and use reasonable efforts to (a) transfer to an appropriately rated replacement third party, (b) procure a guarantee from an appropriately rated third party, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown are on the left the first level of triggers for Moody's and Filch but this is the only trigger for S&P.  A subsequent trigger exists for Moody's for loss of P-2 (ST) / A3 (LT). A First Subsequent Rating Event for Fitch exist for loss of F3 (ST) / BBP- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (a) to (c) above.
Covered Bond Swap Provider rating triggers - Barclays, BNP Paribas and RBS, Series 3 Note: For Fitch and S&P, the event is triggered only if coupled with the downgrade or placing on credit watch negative of the then current rating of the relevant Series of Covered Bonds.	Loss of required rating by the relevant Covered Bond Swap provider	ST: <a-1+ <f1<br="" <p-1="">LT: -/<a1 <a+<="" td=""><td>Yes</td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&amp;P downgrades, note that the event is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bonds Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies.  A subsequent trigger exists for Moody's for loss of P-2 (ST) /A3 (LT) and for S&amp;P for loss of BBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (b) to (d) above.</td></a1></a-1+>	Yes	Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. For Fitch or S&P downgrades, note that the event is triggered and action needs to be taken only if the relevant Series of Covered Bonds has also been downgraded or placed on credit watch negative as a result of the downgrade of the Covered Bonds Swap provider. The rating triggers shown on the left are the first level of triggers for all rating agencies.  A subsequent trigger exists for Moody's for loss of P-2 (ST) /A3 (LT) and for S&P for loss of BBB- (LT). A first Subsequent Rating Event for Fitch exist for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F2 (ST) / BBB+ (LT) and a Second Subsequent Rating Event for Fitch exists for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral and taking any of the actions outlined at (b) to (d) above.
Covered Bond Swap provider rating triggers – National Australia Bank, Series 59 and 60	Loss of required rating by National Australia Bank in respect of Series 59 or Series 60	ST: <a-1 -="" <f1<br="">LT: <a <a3="" <a<="" td=""><td>No</td><td>Requirement to post collateral in accordance with the Credi Support Annex or (a) transfer to an appropriately rated replacement third party, which needs to have a flip clause opinion for the purposes of the Fitch criteria if it is incorporated in a different jurisdiction, (b) procure an appropriately rated co-obligor or guarantor, which also needs to have a flip clause opinion if incorporated in a different jurisdiction, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&amp;P, Moody's and Fitch.  A subsequent trigger exists for S&amp;P for loss of A2 (ST) / BBB+ (LT), Moody's for loss of Baa1 (LT) and Fitch for loss of F3 (ST) / BBB- (LT) /. Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&amp;P rating criteria, "Replacement Option 1" currently applies.</td></a></a-1>	No	Requirement to post collateral in accordance with the Credi Support Annex or (a) transfer to an appropriately rated replacement third party, which needs to have a flip clause opinion for the purposes of the Fitch criteria if it is incorporated in a different jurisdiction, (b) procure an appropriately rated co-obligor or guarantor, which also needs to have a flip clause opinion if incorporated in a different jurisdiction, or (c) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P, Moody's and Fitch.  A subsequent trigger exists for S&P for loss of A2 (ST) / BBB+ (LT), Moody's for loss of Baa1 (LT) and Fitch for loss of F3 (ST) / BBB- (LT) /. Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 1" currently applies.
Covered Bond Swap provider rating triggers – Natixis, Series 61	Loss of required rating by Natixis in respect of Series 61	ST: <a-1 -="" <f1<br="">LT: <a <a3="" <a3(cr)="" <a<="" or="" td=""><td>No</td><td>Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&amp;P, Moody's and Fitch.  A subsequent trigger exists for Moody's for loss of Baa1 or Baa1(cr) (LT) and Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&amp;P rating criteria, "Replacement Option 3" currently applies.</td></a></a-1>	No	Requirement to (a) post collateral in accordance with the Credit Support Annex or (b) transfer to an appropriately rated replacement third party, (c) procure a guarantee from an appropriately rated third party, or (d) take such other action as would maintain or restore the ratings of the relevant Covered Bonds. The rating triggers shown on the left are the first level of triggers for S&P, Moody's and Fitch.  A subsequent trigger exists for Moody's for loss of Baa1 or Baa1(cr) (LT) and Fitch for loss of F3 (ST) / BBB- (LT). Remedial actions include posting / continuing to post collateral or taking any of the actions outlined at (a) to (c) above. For the purposes of the S&P rating criteria, "Replacement Option 3" currently applies.
Assignment of legal title to the Loans trigger	Loss of required rating by the Seller	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.</td></bbb->	No	Completion of the legal assignment of the Loans to the LLP by the Seller within 20 London Business Days.
Cash Manager calculation verification trigger <sup>(25)</sup>	Loss of required rating by the Cash Manager or the Issuer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).</td></bbb->	No	Asset Monitor to report on arithmetic accuracy of Cash Manager's calculations (regarding the Asset Coverage Test and the Amortisation Test) more frequently (in respect of every Calculation Date).
Servicer replacement trigger	Loss of required rating by the Servicer	LT: <bbb- <baa3="" <bbb-<="" td=""><td>No</td><td>The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.</td></bbb->	No	The Servicer will use reasonable endeavours to enter into, within 60 days, a replacement servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.

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

<sup>(25)</sup> Santander UK is the cash manager for the Covered Bond Programme



Non-Rating Triggers		
Event		Consequence if Trigger Breached
Issuer Event of Default	Any of the conditions, events or acts provided in Condition 9.1 of the Prospectus — Issuer Events of default	Covered Bonds will become immediately due and payable against the Issuer and a Notice to Pay will be served on the LLP. Subsequent recoveries from the Issuer are held by the LLP as security and the LLP will then be require to make payments of Guaranteed Amounts in accordance with the original payment schedule.
Interest Rate Shortfall test	The amount of income that the LLP expects to receive in the next LLP Payment Period is insufficient to cover the would be amounts due under the Intercompany Loan and to the Covered Bond Swap Provider(s) and other senior expenses ranking in priority thereto.	Standard variable rate and other discretionary rates and/or margins will be increased.
		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 and 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 Issuer Event of Default, the Loans must yield LIBOR plus 0.15%.	Standard variable rate and other discretionary rates and/or margins will be increased.
	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 on any due date 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 extually 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 payments between the amount of the required current monthly payment accounts a monthly payment by the amount of the required current monthly payments between the same services. 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 in detail it is 3 or more months in arrears.  For the purposes of Investor Reporting, if unpaid at the end of the reporting period, the due amounts which were due on the latest due date are included in the aggregate.
Amount / Current Balance (GBP)	In relation to any Loan at any date (the current balance determination date), the aggregate at such date (but avoiding double counting) of: (i) Further Advance; (ii) Epither Advances and/or Flexible Loan Drawings; (iii) Epither Advances and/or Flexible Loan Drawings; (iii) Epither Advances and/or Flexible Loan Drawings; (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, (v) all expenses, charges, fees, premium or payments or pay
Default	Default is defined as a property having been taken into possession.