## TSB Bank plc £10bn Global Covered Bond Programme

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### Administration

Name of issuer	TSB Bank plc
Name of RCB programme	TSB Bank plc £10bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Katherine Sinclair, Secured Funding Senior Manager , katherine.sinclair@tsb.co.uk
Date of form submission	20 February 2024
Start Date of reporting period	01 January 2024
End Date of reporting period	31 January 2024
Web links - prospectus transaction documents loan-level data	http://www.tsh.co.uk/investors/debt.investors/covered-honds/

		Counterparty/ies	Fitch	Fitch		Moody's	S8	P.
			Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds	•		na	na	na	Aaa	na	na
Issuer		TSB Bank plc	na	na	na	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Seller(s)		TSB Bank plc	na	na	na	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Account bank		HSBC Bank plc	na	na	(LT) A2 & (ST) P-1	(LT) A1 & (ST) P-1	na	na
Account bank		Lloyds Bank plc	na	na	(LT) A2 & (ST) P-1	(LT) A1 & (ST) P-1	na	na
Stand-by account bank		None	na	na	na	na	na	na
Servicer(s)		TSB Bank plc	na	na	Ba2 (cr)	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Cash manager(s)		TSB Bank plc	na	na	Ba2 (cr)	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Swap provider(s) on cover pool		TSB Bank plc	na	na	A3 (cr) <sup>(1)</sup>	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Stand-by swap provider(s) on cover pool		None	na	na	na	na	na	na
Swap notional amount(s) (GBP)(2)	£ 4,977,295,997		*			·		
Swap notional maturity/ies <sup>(2)</sup>	na							
LLP receive rate/margin <sup>(2)</sup>	6.38%							
LLP pay rate/margin <sup>(2)</sup>	2.89%							
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### Accounts, Ledgers (20)

Collateral posting amount(s) (GBP)(2)

Accounts, Leagers . ,	Value as of End Date of reporting	q	Value as of Start Date of reporting	T
	period		period	Targeted Value
Revenue receipts	£	-	na	na
Revenue Receipts (on the Loans)	£ 12,30	2,810	na	na
Bank Interest	£ 29	2,170	na	na
Amount receivable from Cover Pool swap	£ 14,78	1,756	na	na
Excess amount released from Reserve Fund	£		na	na
Available Revenue Receipts	£ 27,37	6,736	na	na
Senior fees (including Cash Manager & Servicer)	£ 48	6.784	na	na
Amounts payable under Cover Pool swap	£		na	na
Interest payable on Covered Bond swaps	£ 2,55	1,495	na	na
Interest payable on Term Advance	£ 13,54	6,368	na	na
Amounts added to Reserve Fund	£		na	na
Deferred Consideration	£ 10,78	9,088	na	na
Members' profit	£	3,000	na	na
Total distributed	£ 27,37	6,736	na	na
Principal receipts	£		na	na
Principal Receipts (on the Loans)	£ 49,55	0,463	na	na
Any other amount standing to credit Principal Ledger	£	-	na	na
Cash Capital Contribution from Members	£		na	na
Available Principal Receipts	£ 49,55	0,463	na	na
Total distributed	£ 49,55	0,463	na	na
Reserve ledger		na	na	na
Revenue ledger	£ 27,37	6,736	£ 26,958,271	na
Principal ledger	£ 49,55	0,463	£ 126,825,461	na
Pre-maturity liquidity ledger		na	na	na

Asset Coverage Test		
		Description <sup>(3)</sup>
A		Adjusted Current Balance
В	£ -	Principal collections not yet applied (21)
С	£ -	Cash Capital Contributions held on Capital Ledger
D		Substitution assets
E		Sales proceeds or Capital Contributions credited to the Pre-Maturity Liquidity Ledger
U		Supplementary Liquidity Reserve
V	£ -	Collateralised GIC balance
X	£ -	For set-off risk
Υ		For redraw capacity
Z	£ 93,715,033	Potential negative carry
Total	£ 4,406,259,187	
Method used for calculating component 'A'(4)	A(b)	
Asset percentage (%)	89.0%	
Maximum asset percentage from Moody's (%)	89.0%	
Credit support as derived from ACT (GBP)	£ 1,156,258,187	
Credit support as derived from ACT (%)	35.6%	

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# TSB Bank plc £10bn Global Covered Bond Programme Investor Report January 2024

### Programme-Level Characteristics

Programme currency		GBP
Programme size		10,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at swap FX rate)	£	3,250,001,000
Covered bonds principal amount outstanding (GBP, non-GBP		
series converted at current spot rate)	£	3,250,001,000
Cover pool balance (GBP)	£	5,058,424,124
Bank account balance (GBP) <sup>(5)</sup>	£	62,166,006
Any additional collateral (please specify)		None
Any additional collateral (GBP)	£	-
Aggregate balance of off-set mortgages (GBP)	£	-
Aggregate deposits attaching to the cover pool (GBP) <sup>(6)</sup>	£	13,457,121
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	-
Nominal level of overcollateralisation (GBP) <sup>(7)</sup>	£	1,808,423,124
Nominal level of overcollateralisation (%)		55.6%
Number of loans in cover pool (16)		38,693
Average loan balance (GBP) (16)	£	130,732
Weighted average non-indexed LTV (%)		54.84%
Weighted average indexed LTV (%)		48.23%
Weighted average seasoning (months)		60.8
Weighted average remaining term (months)		232.1
Weighted average interest rate (%)		2.93%
Standard Variable Rate(s) (%)		7.25% and 8.74%
Constant Pre-Payment Rate (%, current month)		7.0%
Constant Pre-Payment Rate (%, quarterly average)		12.1%
Principal Payment Rate (%, current month)		11.4%
Principal Payment Rate (%, quarterly average)		16.3%
Constant Default Rate (%, current month) <sup>(8)</sup>		na
Constant Default Rate (%, quarterly average)(8)		na
Fitch Discontinuity Cap (%)		na
Moody's Timely Payment Indicator		Probable
Moody's Collateral Score (%)		5.0%

### Mortgage collections

Mortgage collections (scheduled - interest)	£	12,302,810
Mortgage collections (scheduled - principal)	£	19,640,485
Mortgage collections (unscheduled - interest)(9)		
Mortgage collections (unscheduled - principal)		29.909.978

Account Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Account redemptions since previous reporting date	281	0.73%	£ 19,416,621	0.38%
Accounts bought back by seller(s)	30	0.08%	£ 3,693,218	0.07%
of which are non-performing loans				
of which have breached R&Ws	9		£ 1,526,974	
Accounts sold into the cover pool	1,230	3.18%	£ 161,080,864	3.18%

Product Rate Type and Reversionary Profiles <sup>(10)</sup>				F			Weighted average		
						Remaining teaser period			
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	(months)	Current margin <sup>(11)</sup>	Reversionary margin <sup>(11)</sup>	Initial rate <sup>(12)</sup>
Fixed at origination, reverting to SVR	-	0.00%		0.00%					
Fixed at origination, reverting to HVR	47,703	70.47%	4,459,860,651	88.17%	2.46%	29.94	2.46%	1.49%	2.46%
Fixed at origination, reverting to Libor	-	0.00%		0.00%					
Fixed at origination, reverting to tracker	291	0.43%	53,708,416	1.06%	2.37%	30.06	2.37%	0.49%	2.37%
Fixed for life	6,635	9.80%	31,764,327	0.63%	2.66%		2.66%	0.00%	2.66%
Tracker at origination, reverting to SVR	-	0.00%		0.00%					
Tracker at origination, reverting to HVR	995	1.47%	124,880,164	2.47%	5.94%	17.78	0.69%	1.49%	5.94%
Tracker at origination, reverting to Libor	-	0.00%		0.00%					
Tracker for life	1,919	2.83%	82,678,345	1.63%	5.79%		0.54%		5.79%
SVR, including discount to SVR	5,497	8.12%	164,676,921	3.26%	7.23%		-0.02%	- 1	7.23%
HVR, including discount to HVR	4,657	6.88%	140,855,300	2.78%	8.74%		1.49%		8.74%
Libor		0.00%		0.00%			0.00%		
Total	67,697	100.00% £	5,058,424,124	100.00%	2.93%				

### Stratifications

Arrears breakdown <sup>(13)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Current	38,469	99.42%	£ 5,033,064,600	99.50%
0-1 month in arrears	62	0.16%	£ 6,638,564	0.13%
1-2 months in arrears	62	0.16%	£ 6,277,157	0.12%
2-3 months in arrears	30	0.08%	£ 2,593,634	0.05%
3-6 months in arrears	39	0.10%	£ 6,695,325	0.13%
6-12 months in arrears	24	0.06%	£ 2,360,403	0.05%
12+ months in arrears	7	0.02%	£ 794,442	0.02%
Total	38,693	100.00%	£ 5,058,424,124	100.00%

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Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	21,768	56.26%	£ 1,850,584,487	36.58%
50-55%	2,906	7.51%		9.33%
55-60%	2,691	6.95%		8.689
60-65%	2,801	7.24%	£ 486,117,680	9.619
65-70%	2,938	7.59%	£ 579,304,835	11.45%
70-75%	2,649	6.85%		11.05%
75-80%	2,320	6.00%	£ 526,632,027	10.419
80-85%	572	1.48%	£ 135,842,104	2.69%
85-90%	35	0.09%	£ 6,548,357	0.139
90-95%	11	0.03%	£ 2,867,110	0.069
95-100%	2	0.01%		0.019
100-105%	0		£ -	
105-110%	0		£ -	
110-125%	0		£ -	
125%+	0	_	£ .	
Total	38,693	100.00%	£ 5,058,424,124	100.009
Total	00,000	100.0070	2 0,000,121,121	100.007
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	27,361	70.71%		52.049
				8.749
50-55%	2,421	6.26%	£ 441,885,464	0.747
55-60%	2,218	5.73%		8.369
60-65%	2,210	5.71%		9.209
65-70%	2,006	5.18%		9.209
70-75%	1,372	3.55%		6.719
75-80%	716	1.85%		3.669
80-85%	361	0.93%	£ 96,029,780	1.909
85-90%	28	0.07%	£ 9,561,411	0.199
90-95%	0		£ -	
95-100%	0	-	£ -	
100-105%	0		£ -	
105-110%	0		f -	-
110-125%	0		F -	
125%+	0		£ -	_
Total	38,693	100.00%		100.009
Total	30,033	100.0070	2 3,030,424,124	100.007
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	451	1.17%	£ 1,122,215	0.02%
5,000-10,000	694	1.79%	£ 5,332,867	0.11%
10,000-25,000	2,895	7.48%		1.02%
25,000-50,000	5,433	14.04%		4.04%
50,000-75,000				
	E 400	42.420/	0 202 744 000	
	5,198	13.43%		
75,000-100,000	4,554	11.77%	£ 396,500,850	7.849
75,000-100,000 100,000-150,000	4,554 6,884	11.77% 17.79%	£ 396,500,850 £ 848,146,644	7.849 16.779
75,000-100,000 100,000-150,000 150,000-200,000	4,554 6,884 4,672	11.77% 17.79% 12.07%	£ 396,500,850 £ 848,146,644 £ 810,892,199	7.849 16.779 16.039
75,000-100,000 100,000-150,000 150,000-200,000 200,000-250,000	4,554 6,884 4,672 3,160	11.77% 17.79% 12.07% 8.17%	£ 396,500,850 £ 848,146,644 £ 810,892,199 £ 704,963,513	7.849 16.779 16.039 13.949
75,000-100,000 100,000-150,000 150,000-200,000 200,000-250,000 250,000-300,000	4,554 6,884 4,672 3,160 1,858	11.77% 17.79% 12.07% 8.17% 4.80%	£ 396,500,850 £ 848,146,644 £ 810,892,199 £ 704,963,513 £ 506,989,469	7.849 16.779 16.039 13.949 10.029
75,00-100,000 100,000-150,000 150,000-200,000 200,000-250,000 250,000-300,000 300,000-350,000	4,554 6,884 4,672 3,160 1,858 1,113	11.77% 17.79% 12.07% 8.17% 4.80% 2.88%	£ 396,500,850 £ 848,146,644 £ 810,892,199 £ 704,963,513 £ 506,989,469 £ 358,849,172	6.409 7.849 16.779 16.039 13.949 10.029 7.099
75,000-100,000 150,000-150,000 150,000-200,000 250,000-200,000 250,000-300,000 300,000-350,000 350,000-400,000	4,554 6,884 4,672 3,160 1,858 1,113 615	11.77% 17.79% 12.07% 8.17% 4.80% 2.88% 1.59%	£ 396,500,850 £ 848,146,644 £ 810,892,199 £ 704,963,513 £ 506,989,469 £ 358,849,172 £ 228,956,515	7.849 16.779 16.039 13.949 10.029 7.099
75,00-100,000 150,000-150,000 150,000-200,000 200,000-250,000 250,000-300,000 300,000-350,000 350,000-400,000 400,000-450,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382	11.77% 17.79% 12.07% 8.17% 4.80% 2.88% 1.59%	£ 396,500,850 £ 848,146,644 £ 810,892,199 £ 704,963,613 £ 506,989,469 £ 358,849,172 £ 229,956,515 £ 161,390,456	7.849 16.779 16.039 13.949 10.029 7.099 4.539 3.199
75,000-100,000 150,000-250,000 150,000-250,000 250,000-250,000 250,000-300,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 238	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99%	£ 396,500,850 £ 848,146,644 £ 810,892,199 £ 704,963,513 £ 506,989,469 £ 358,849,172 £ 228,956,515 £ 112,410,495	7.849 16.779 16.039 13.349 10.029 7.099 4.533 3.199 2.229
75,00-100.000 150,000-150.000 150,000-200,000 200,000-250,000 200,000-250,000 300.000-350,000 300.000-350,000 350,000-400.000 400,000-450,000 450,000-500,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 238 276	11.77% 17.79% 12.07% 8.17% 4.80% 2.88% 0.99% 0.62% 0.77% 0.77%	£ 396,500,850 £ 848,146,4 £ 810,892,199 £ 704,963,513 £ 506,999,469 £ 388,849,172 £ 228,956,15 £ 161,390,456 £ 112,410,495 £ 149,703,169	7.849 16.779 16.039 13.944 10.022 7.099 4.533 3.199 2.229
75,000-100,000 150,000-250,000 150,000-250,000 250,000-250,000 250,000-300,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 273 276 142	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99%	£ 396,500,850 £ 848,146,4 £ 810,892,199 £ 704,963,513 £ 506,999,469 £ 388,849,172 £ 228,956,15 £ 161,390,456 £ 112,410,495 £ 149,703,169	7.849 16.779 16.039 13.0494 10.022 7.097 4.533 3.199 2.229 2.969
75,00-100.000 150,000-150.000 150,000-200,000 200,000-250,000 200,000-250,000 300.000-350,000 300.000-350,000 350,000-400.000 400,000-450,000 450,000-500,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 238 276	11.77% 17.79% 12.07% 8.17% 4.80% 2.88% 0.99% 0.62% 0.77% 0.77%	£ 396,500,850 £ 848,146,246 £ 810,892,199 £ 704,983,515 £ 506,999,469 £ 388,849,172 £ 228,956,515 £ 161,390,456 £ 112,410,495 £ 149,703,169 £ 91,660,0169	7.849 16.779 16.039 13.0494 10.022 7.097 4.533 3.199 2.229 2.969
75,00-100,000 150,000-200,000 150,000-200,000 250,000-250,000 250,000-300,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 273 276 142	11.77% 12.07% 12.07% 8.17% 4.80% 4.80% 2.88% 0.99% 0.62% 0.71% 0.37% 0.19%	£ 396,500,850 £ 848,146,4 £ 810,892,199 £ 704,963,513 £ 506,999,469 £ 388,849,172 £ 228,956,15 £ 161,390,456 £ 112,410,495 £ 149,703,169	7.84 16.77 16.03 13.94 10.02 7.09 4.535 3.19 2.22 2.96 1.81 1.09
75,00-100,000 150,000-200,000 150,000-200,000 250,000-250,000 250,000-350,000 350,000-400,000 350,000-400,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 700,000-800,000 700,000-800,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 238 276 142 74	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99% 0.71% 0.19% 0.10% 0.10%	£ 396,500,850 £ 848,146,246 £ 810,892,199 £ 704,963,515 £ 506,999,489 £ 358,849,172 £ 228,996,515 £ 112,410,495 £ 112,410,495 £ 191,660,040 £ 91,660,040 £ 91,660,04	7.84* 16.77* 16.03* 13.34* 10.02* 7.09* 4.53* 3.19* 2.22* 2.96* 1.81* 1.09* 0.61*
75,00-100,000 150,000-150,000 150,000-200,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 400,000-450,000 450,000-450,000 450,000-600,000 600,000-700,000 600,000-700,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 238 276 142 74	11.77% 12.07% 12.07% 8.17% 4.80% 4.80% 0.99% 0.05% 0.02% 0.07% 0.17% 0.19% 0.10% 0.10% 0.10%	£ 396,500,850 £ 848,146,2199 £ 704,963,2199 £ 704,963,2199 £ 506,999,469 £ 358,849,172 £ 228,956,515 £ 112,410,495 £ 149,703,169 £ 91,660,042 £ 55,103,388 £ 30,896,886	7.849 16.779 1 10.029 1 10.029 1 10.029 4 1.539 2 2.229 2 969 1 1.199 0 0.619
75,00-100,000 150,000-200,000 150,000-200,000 250,000-250,000 250,000-350,000 350,000-400,000 350,000-400,000 400,000-450,000 400,000-600,000 500,000-600,000 500,000-600,000 700,000-800,000 900,000-1,000,000 900,000-1,000,000	4,554 6,884 4,672 3,160 1,888 1,113 615 812 238 276 142 74 37 17 0	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99% 0.71% 0.19% 0.10% 0.04%	E 396,500,850 £ 848,146,2199 £ 704,963,513 £ 506,999,489 £ 358,849,172 £ 228,956,515 £ 112,410,495 £ 112,410,495 £ 149,703,169 £ 91,660,042 £ 55,103,388 £ 30,898,686 £ 15,884,251	7.849 16.77 16.039 13.349 10.022 7.099 4.533 3.193 2.222 2.963 1.819 0.618
75,000-100,000 150,000-100,000 150,000-200,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000 600,000-700,000 600,000-700,000 800,000-900,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 238 276 142 74 37 17	11.77% 12.07% 12.07% 8.17% 4.80% 4.80% 0.99% 0.05% 0.02% 0.07% 0.17% 0.19% 0.10% 0.10% 0.10%	E 396,500,850 £ 848,146,2199 £ 704,963,513 £ 506,999,489 £ 358,849,172 £ 228,956,515 £ 112,410,495 £ 112,410,495 £ 149,703,169 £ 91,660,042 £ 55,103,388 £ 30,898,686 £ 15,884,251	7.849 16.779 1 10.029 1 10.029 1 10.029 4 1.539 2 2.229 2 969 1 1.199 0 0.619
75,00-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-350,000 250,000-350,000 350,000-400,000 400,000-450,000 400,000-450,000 450,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 700,000-800,000	4,554 6,884 4,672 3,160 1,858 1,1113 615 238 276 142 74 37 17 0 38,693	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99% 0.09% 0.17% 0.10% 0.10% 0.00%	E 396,500,850 £ 848,146,246 £ 810,892,199 £ 704,963,515 £ 506,999,499 £ 388,849,172 £ 128,956,515 £ 161,390,456 £ 112,410,495 £ 149,703,169 £ 91,660,042 £ 5,103,388 £ 30,896,886 £ 15,884,251 £ 5,058,424,124	7.84* 16.77* 16.03* 13.34* 17.09* 10.02* 10.02* 10.02* 10.02* 10.02* 10.02* 10.02* 10.02* 10.02* 10.03* 10.03* 10.00*
75,000-100,000 150,000-200,000 150,000-250,000 250,000-250,000 250,000-300,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 600,000-700,000 700,000-800,000 800,000-100,000 900,000-1,000,000 1,000,000 + Total	4,554 6,884 4,672 3,160 1,858 1,113 615 3822 238 276 142 74 37 17 0 38,693	11.77% 12.07% 8.17.79% 8.17.79% 8.17% 4.80% 2.88% 0.98% 0.09% 0.071% 0.13% 0.10% 0.10% 0.00%	E 396,500,850   £ 848,146,46   £ 810,892,199   £ 704,963,513   £ 566,999,469   £ 358,849,172   £ 228,965,155   £ 161,390,456   £ 112,410,495   £ 149,703,169   £ 91,680,40   £ 55,103,388   £ 30,808,86   £ 15,884,251   £	7.84* 16.07* 16.07* 10.02* 7.09* 4.53* 3.19* 2.22* 2.86* 1.131* 0.051* 0.051* 100.00*
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 350,000-300,000 350,000-350,000 350,000-450,000 350,000-450,000 450,000-500,000 550,000-600,000	4,554 4,672 3,160 3,160 1,858 1,1113 615 3822 276 4142 74 37 17 0 38,693	11.77% 12.07% 8.17% 8.17% 4.80% 2.28% 1.59% 0.99% 0.09% 0.01% 0.01% 0.00%	£ 396,500,850 £ 848,146,46 £ 810,892,199 £ 704,963,515 £ 506,999,469 £ 388,849,175 £ 128,956,515 £ 112,410,495 £ 119,703,169 £ 91,660,042 £ 55,103,388 £ 15,884,251 £ 5,058,424,124 Amount (GBP)	7.84* 16.77* 16.03* 13.34* 10.02* 7.099* 4.53* 3.19* 2.22* 2.86* 1.81* 1.09* 0.81* 100.00*
75,000-100,000 150,000-200,000 150,000-200,000 250,000-250,000 250,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 600,000-700,000 700,000-800,000 900,000-1,000,000 900,000-1,000,000 1,000,000+700,000 1,000,000,000 1,000,000 1,000,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 238 276 142 74 37 17 0 38,693	11.77% 12.07% 8.177.99% 8.17% 4.80% 2.88% 0.99% 0.05% 0.07% 0.19% 0.04% 0.10% 0.04% 0.04%  100.00%	£ 396,500,850   £ 848,146,46   £ 810,892,199   £ 704,935,151   £ 506,999,469   £ 358,849,172   £ 228,956,752   £ 161,390,456   £ 112,410,495   £ 149,703,169   £ 91,660,020   £ 55,103,388   £ 30,808,868   £ 15,884,251   £ 5,058,424,124    Amount (GBP)   £ 522,585,039   £ 222,585,039   £ 222,585,039   £ 222,585,039   £ 222,585,039   £ 222,585,039   £ 222,585,039   £ 222,585,039   £ 222,585,039   £ 222,585,039   £ 222,072,328	7.84* 16.77* 16.03* 13.94* 10.02* 7.09* 4.53* 3.19* 2.22* 2.96* 1.81* 1.09* 0.61* 0.01* 0.01* 100.00*
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 350,000-300,000 350,000-350,000 350,000-400,000 450,000-450,000 450,000-500,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-700,000 700,000-800,000 500,000-700,000 710,000-800,000 500,000-700,000 710,000-800,000 500,000-700,000 710,000-800,000 500,000-700,000	4,554 6,884 4,672 3,160 1,858 1,113 615 382 278 142 74 37 17 0 38,693  Number 3,256 2,432 2,753	11.77% 12.07% 8.177.99% 8.17% 4.80% 2.88% 1.59% 0.99% 0.62% 0.62% 0.71% 0.19% 0.10% 0.00%  **Total number* 8.41% 6.29% 7.11%	£ 396,500,850 £ 848,146,246 £ 810,892,199 £ 704,963,515 £ 506,999,469 £ 358,849,172 £ 228,956,515 £ 161,309,656 £ 112,410,495 £ 91,660,042 £ 51,103,388 £ 30,896,886 £ 15,884,251 £ 5,058,424,124 Amount (GBP) £ 522,585,039 £ 622,585,039 £ 280,072,388 £ 280,072,388 £ 685,911,198	7.84* 16.77* 16.030* 13.34* 10.020* 7.090* 4.55* 3.1912* 2.222* 2.96* 1.81* 1.091* 0.61* 10.000* % of total amount 10.335* 5.54* 13.36*
75,00-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 600,000-700,000 700,000-800,000 900,000-1,000,000 1,000,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,672 3,160 1,858 1,113 615 382 278 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800	11.77% 12.07% 8.179% 8.17% 4.80% 2.88% 0.99% 0.62% 0.71% 0.19% 0.10% 0.04% 0.04%  7.11% 6.29% 7.11% 4.40%	E 396,500,860 £ 848,146,46 £ 810,892,199 £ 704,983,51 £ 506,989,469 £ 386,849,172 £ 122,896,51 £ 111,2410,466 £ 111,2410,466 £ 149,703,169 £ 91,660,04 £ 55,103,388 £ 30,886,82 £ 15,884,251 £ 5,058,424,124   Amount (GBP) £ 522,585,039 £ 280,072,328 £ 685,911,193	7.84* 16.77* 16.03* 13.94* 10.02* 7.09* 4.53* 3.19* 2.22* 2.96* 1.81* 1.09* 0.61* 1.09* 0.51* 2.31* 2.31* 2.31* 2.31* 2.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31* 3.31*
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75,000-100.000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-300,000 350,000-350,000 350,000-400,000 450,000-400,000 450,000-500,000 500,000-600,000 500,000-600,000 500,000-600,000 900,000-1,000,000 100,000-100,000 11,000,000 11,000,000 11,000,000	4,554 4,674 4,672 3,160 1,858 1,113 615-5 382 238 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0 6,506	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99% 0.62% 0.71% 0.13% 0.10% 0.04% 1.000%  % of total number 8.41% 6.29% 7.11% 4.65% 1.45% 1.45% 1.45%	£ 396,500,860   £ 848,146,861   £ 810,892,199   £ 704,963,151   £ 506,989,469   £ 358,849,172   £ 228,956,515   £ 161,309,459   £ 141,2410,495   £ 149,703,169   £ 55,103,388   £ 5,103,388   £ 5,588,424,124   Amount (GBP)   £ 522,585,039   £ 280,072,238   £ 280,072,238   £ 469,082,469   £ 459,00,899   £ 469,082,469   £ 539,886,817	7.84* 16.77* 16.03* 13.34* 10.02* 7.09* 4.53* 3.19* 2.22* 2.86* 1.81* 1.09* 0.61* 0.31*  % of total amount 10.00* % of total amount 1.33* 5.54* 13.56* 3.15* 9.27* 7.7*
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 250,000-300,000 300,000-350,000 300,000-350,000 300,000-400,000 400,000-450,000 400,000-600,000 500,000-600,000 500,000-600,000 600,000-700,000 700,000-800,000 800,000-900,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,674 4,672 3,160 1,858 1,113 615 382 238 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0,05,506 6,506 6,506	11.77% 12.07% 8.17,79% 8.17% 4.80% 4.80% 4.80% 6.28% 6.09% 6.01% 6.01% 6.01% 6.00% 100.00% 8.41% 6.29% 7.11% 4.65% 4.65% 4.65% 4.65% 11.45% 4.65% 11.45% 4.65% 11.45% 4.65% 11.45% 4.65% 11.45% 11.45% 15.02%	E 396,500,860 £ 848,146,46 £ 810,892,199 £ 704,963,51 £ 506,999,469 £ 336,849,172 £ 228,996,515 £ 161,390,469 £ 112,410,495 £ 149,703,169 £ 91,660,040 £ 55,103,388 £ 30,896,886 £ 15,884,251 £ 5,055,424,124  Amount (GBP) £ 925,555,039 £ 280,072,328 £ 685,911,193 £ 159,200,899 £ 469,082,469 £ 159,200,899 £ 469,082,469 £ 539,886,817	7.84* 16.77* 16.03* 13.94* 13.94* 14.05* 4.55* 3.19* 2.22* 2.96* 1.81* 0.61* 1.09* 0.61* 1.00.00* % of total amount 10.33* 5.54* 13.56* 3.15* 9.27*
75,000-100,000 150,000-200,000 150,000-200,000 250,000-250,000 250,000-300,000 350,000-300,000 350,000-350,000 350,000-400,000 450,000-500,000 450,000-500,000 500,000-700,000	4,554 4,654 4,672 3,160 1,858 1,113 615 3322 238 228 74 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0 6,506 5,039 3,320	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99% 0.62% 0.71% 0.10% 0.10% 0.10% 0.00%  **Total number* 8.41% 6.29% 4.65% 7.11% 4.65% 1.45% 1.45% 1.59% 1.50%	E 396,500,860 £ 848,146,246 £ 810,892,199 £ 704,963,510 £ 506,999,469 £ 358,849,172 £ 228,956,515 £ 161,309,469 £ 114,2410,495 £ 114,2410,495 £ 191,660,042 £ 5510,388 £ 30,896,886 £ 15,884,241 £ £ 5,058,424,124  Amount (GBP) £ 222,585,039 £ 280,072,328 £ 685,911,193 £ 159,200,899 £ 469,082,469 £ 159,886,817 £ 1593,886,817	7.84* 16.77* 16.030* 13.34* 10.020* 7.090* 4.535* 3.191* 2.220* 2.280* 1.181* 1.090* 0.61* 0.61* 0.31* 100.00* % of total amount 10.33* 5.54* 13.56* 3.15* 9.27*
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-350,000 390,000-350,000 390,000-450,000 390,000-450,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 500,000-600,000 600,000-700,000 700,000-800,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,674 4,672 3,160 1,858 1,113 615 382 238 276 142 74 77 17 0 38,693  Number  3,256 2,432 2,753 1,800 4,432 0 6,506 5,039 3,820 1,364	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99% 0.71% 0.19% 0.01% 0.01% 0.00%  **God total number* 8.41% 6.29% 7.11% 4.65% 11.45% 4.65% 11.45% 4.65% 11.45% 4.65% 3.30% 3.53%	E 396,500,850 £ 848,146,246 £ 810,832,199 £ 704,963,513 £ 506,999,469 £ 358,849,172 £ 28,996,515 £ 111,2410,456 £ 111,2410,456 £ 119,100,456 £ 119,100,456 £ 15,103,388 £ 30,896,886 £ 15,884,251 £ 5,058,424,124  Amount (GBP) £ 522,585,039 £ 280,072,328 £ 490,02,469 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889 £ 159,200,889	7.84* 16.77* 16.03* 13.34* 10.022 7.09* 4.53* 3.19* 2.22* 2.96* 1.81* 1.09* 0.61* 1.00.00*  % of total amount 10.33* 5.54* 13.6* 3.15* 3.27* 16.87* 18.88*
75,000-100.000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 250,000-300,000 350,000-300,000 350,000-400,000 450,000-450,000 450,000-500,000 550,000-600,000	4,554 4,684 4,672 3,160 1,858 1,113 615 3362 238 228 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0 6,506 5,039 3,3620 1,364	11.77% 12.07% 8.177.9% 8.17% 4.80% 2.88% 1.59% 0.99% 0.62% 0.71% 0.10% 0.10% 0.10% 0.10% 0.00%  **Visit of total number* 8.41% 6.29% 4.65% 7.11% 4.65% 1.45% 1.3.02% 9.87% 9.90%	E 396,500,860 £ 848,146,246 £ 810,892,199 £ 704,963,510 £ 506,999,469 £ 358,849,172 £ 228,956,515 £ 161,309,459 £ 112,410,495 £ 114,270,345 £ 191,660,042 £ 5510,388 £ 30,896,886 £ 15,884,251 £ 550,588,424,124  Amount (GBP) £ 280,072,328 £ 685,911,193 £ 159,200,899 £ 459,082,469 £ 159,886,817 £ 159,886,817 £ 159,886,817 £ 159,886,817 £ 596,306,203 £ 512,869,041	7.84 16.77 16.039 13.34 10.02 7.09 4.53 3.19 2.22 2.28 1.181 1.090 0.61 1.000  % of total amount  % of total amount  10.00  10.33 5.54 13.56 3.15 9.27 10.67 18.88 10.31
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 500,000-600,000 600,000-700,000 700,000-800,000 800,000-900,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,674 4,672 3,160 1,858 1,113 615 382 238 276 142 74 37 17 0 38,693  Number  3,256 2,432 2,753 1,800 4,432 0 6,506 5,039 3,820 1,364 3,830 3,461	11.77% 12.07% 8.17% 8.17% 4.80% 2.88% 1.59% 0.99% 0.71% 0.19% 0.10% 0.04% 0.10% 0.04% 1.000% 8.41% 6.29% 7.11% 4.65% 11.45% 4.65% 11.45% 11.45% 6.81% 6.81% 6.81% 6.81% 6.81% 6.81% 6.81% 6.81% 6.89% 9.90%	E 396,500,850  £ 848,146,246  £ 810,892,199  £ 704,963,510  £ 506,999,469  £ 358,849,172  £ 228,996,515  £ 111,2410,495  £ 112,410,495  £ 191,660,000  £ 91,660,000  £ 551,03,388  £ 30,896,886  £ 15,884,251  £ 50,584,24,124   Amount (GBP)  £ 522,585,039  £ 280,072,328  £ 490,02,409  £ 996,306,000  £ 159,200,889  £ 499,082,469  £ 5996,306,203  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 140,114,452  £ 140,114,452  £ 422,161,020  £ 140,144,452	7.84 16.77 16.03 13.94 10.02 7.099 4.53 3.191 2.22 2.96 1.81 1.09 0.61 1.11 2.10 3.11 2.22 3.11 3.15 3.15 3.15 3.15 3.15 3.15 3.15
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-350,000 350,000-450,000 350,000-450,000 350,000-450,000 450,000-500,000 500,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 800,000-900,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,684 4,672 3,160 1,858 1,113 615 3362 238 228 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0 6,506 5,039 3,3620 1,364	11.77% 12.07% 8.177.9% 8.17% 4.80% 2.88% 1.59% 0.99% 0.62% 0.71% 0.10% 0.10% 0.10% 0.10% 0.00%  **Visit of total number* 8.41% 6.29% 4.65% 7.11% 4.65% 1.45% 1.3.02% 9.87% 9.90%	E 396,500,850  £ 848,146,246  £ 810,892,199  £ 704,963,510  £ 506,999,469  £ 358,849,172  £ 228,996,515  £ 111,2410,495  £ 112,410,495  £ 191,660,000  £ 91,660,000  £ 551,03,388  £ 30,896,886  £ 15,884,251  £ 50,584,24,124   Amount (GBP)  £ 522,585,039  £ 280,072,328  £ 490,02,409  £ 996,306,000  £ 159,200,889  £ 499,082,469  £ 5996,306,203  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 159,000,800  £ 140,114,452  £ 140,114,452  £ 422,161,020  £ 140,144,452	7.84 16.77 16.03 13.94 10.02 7.099 4.53 3.191 2.22 2.96 1.81 1.09 0.61 1.11 2.10 3.11 2.22 3.11 3.15 3.15 3.15 3.15 3.15 3.15 3.15
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-350,000 390,000-350,000 390,000-450,000 390,000-450,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 500,000-600,000 800,000-900,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,654 4,672 3,160 1,858 1,113 615 615 3822 276 142 74 37 17 0 38,693 Number  3,256 2,432 2,753 1,800 6,503 3,320 1,364 3,330 3,461 38,693	11.77% 12.07% 8.1779% 8.1779% 8.179% 9.1879% 9.189% 9.189% 9.189% 9.199%	E 396,500,850 E 848,146,446 E 810,892,199 E 704,963,513 E 506,999,490 E 388,849,172 E 228,956,515 E 101,390,456 E 112,410,495 E 91,660,042 E 5,5103,388 E 319,808,686 E 15,884,251 E 5,058,424,124  Amount (GBP) E 522,585,039 E 280,072,328 E 685,911,388 E 159,200,899 E 490,922,469 E 533,886,817 E 900,306,203 E 521,469,401 E 140,114,451 E 942,151,020 E 140,144,451 E 422,151,020 E 422,151,020	7.84 16.77 16.03 13.94 13.94 4.53 3.19 2.22 2.86 1.81 1.09 0.61 1.090 % of total amount 10.000 % of total amount 10.33 5.54 13.56 13.15 13.27 10.67 10.67 10.67 10.67 10.67 10.67 10.67 10.67 10.67 10.67 10.67 10.67 10.67
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75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-350,000 390,000-350,000 390,000-450,000 390,000-450,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 500,000-600,000 800,000-900,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,654 4,672 3,160 1,858 1,113 615 615 3822 276 142 74 37 17 0 38,693 Number  3,256 2,432 2,753 1,800 6,503 3,320 1,364 3,330 3,461 38,693	11.77% 12.07% 8.177,9% 8.17% 4.80% 2.88% 1.59% 0.99% 0.09% 0.09% 0.10% 0.01% 0.00% 100.00%  % of total number 8.41% 6.29% 7.11% 4.65% 11.45% 11.45% 11.45% 13.02% 9.87% 9.90% 8.94% 100.00%	E 396,500,850 E 848,146,446 E 810,892,199 E 704,963,513 E 506,999,490 E 388,849,172 E 228,956,515 E 101,390,456 E 112,410,495 E 91,660,042 E 5,5103,388 E 319,808,686 E 15,884,251 E 5,058,424,124  Amount (GBP) E 522,585,039 E 280,072,328 E 685,911,388 E 159,200,899 E 490,922,469 E 533,886,817 E 900,306,203 E 521,469,401 E 140,114,451 E 942,151,020 E 140,144,451 E 422,151,020 E 422,151,020	7.84* 16.77* 16.030* 13.34* 10.020* 7.090* 4.535* 3.191* 2.222* 2.282* 1.81* 1.91* 0.61* 0.31* 100.00*  % of total amount  10.33* 5.54* 13.56* 3.15* 9.27* 18.86* 10.31* 2.77* 8.55* 7.07*
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 250,000-300,000 350,000-300,000 350,000-400,000 450,000-500,000 450,000-500,000 500,000-500,000 500,000-700,000 500,000-700,000 500,000-700,000 500,000-700,000 500,000-700,000 700,000-800,000 700,000-800,000 700,000-800,000 800,000-1000,000 800,000-1000,000 800,000-1000,000 800,000-1000,000 800,000-1000,000 800,000-1000,000 North East Original Seast of England East Miclands London North East Northern Ireland Scotland South East South West Wales Wales Wales Wales Wales West Miclands Under	4,554 4,684 4,672 3,160 1,858 1,113 615 3322 238 228 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0 6,506 5,039 3,320 1,364 3,830 3,461 38,693	11.77% 12.07% 8.177.9% 8.17% 4.80% 4.80% 4.80% 9.99% 0.62% 0.71% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 100.00%  % of total number 8.41% 6.29% 4.65% 1.145% 1.145% 1.145% 1.59% 9.87% 3.53% 9.90% 8.94%	E 396,500,860 £ 881,168,2199 £ 704,963,151 £ 506,989,469 £ 358,849,172 £ 228,956,515 £ 161,309,469 £ 112,410,495 £ 114,970,316 £ 191,660,042 £ 55,058,424,124  Amount (GBP) £ 522,585,039 £ 490,762,526 £ 159,00,896,866 £ 150,886,861 £ 522,585,039 £ 50,588,617 £ 596,306,203 £ 159,200,889 £ 469,082,469 £ 159,200,889 £ 469,082,469 £ 159,200,889 £ 469,082,469 £ 159,200,889 £ 469,082,469 £ 159,200,889 £ 469,082,469 £ 159,200,889 £ 469,082,469 £ 159,200,889 £ 469,082,469 £ 159,200,889 £ 469,082,469 £ 159,368,461 £ 159,368,461 £ 571,469,401 £ 140,114,452 £ 422,161,004	7.84* 16.77* 16.030* 13.34* 10.020* 7.090* 4.535* 3.191* 2.222* 2.282* 1.81* 1.91* 0.61* 0.31* 100.00*  % of total amount  10.33* 5.54* 13.56* 3.15* 9.27* 18.86* 10.31* 2.77* 8.55* 7.07*
75,000-100.000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 350,000-300,000 350,000-300,000 350,000-400,000 400,000-450,000 400,000-450,000 400,000-600,000 500,000-600,000 500,000-600,000 500,000-600,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,654 4,672 3,160 1,858 1,113 615 615 3822 276 142 74 37 17 0 38,693 Number 3,256 2,432 2,753 1,800 4,432 0,6,506 5,039 3,820 1,364 3,330 3,461 3,693	11.77% 12.07% 8.17.79% 8.17% 4.80% 4.80% 4.80% 9.99% 0.62% 0.71% 0.19% 0.19% 0.10% 100.00%  **of total number  8.41% 6.29% 4.65% 7.11% 4.65% 11.45% 11.45% 9.87% 3.53% 9.97% 9.90% 8.99% 9.90% 8.99% 9.90% 8.99% 9.90% 9.412%	E 396,500,860 £ 881,168,2199 £ 704,963,151 £ 506,989,469 £ 358,849,172 £ 228,956,515 £ 161,309,469 £ 112,410,495 £ 114,270,368 £ 114,270,368 £ 130,896,886 £ 130,896,886 £ 15,503,8424,124  Amount (GBP) £ 522,585,039 £ 490,72,328 £ 159,200,899 £ 490,862,469 £ 539,886,817 £ 596,306,203 £ 51,503,866,817 £ 159,306,861 £ 159,306,203 £ 159,306,203	7.84* 16.77* 16.03° 13.34* 10.02° 7.09° 4.53° 3.19° 2.22° 2.26° 1.181* 1.81* 1.00.00°  % of total amount 10.33° 5.54* 13.56° 13.15° 12.77* 18.86° 10.100.00°
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 250,000-300,000 350,000-300,000 350,000-400,000 450,000-500,000 500,000-500,000 500,000-500,000 500,000-700,000 500,000-700,000 500,000-700,000 500,000-700,000 500,000-700,000 500,000-700,000 700,000-800,000 700,000-800,000	4,554 4,654 4,672 3,160 1,858 1,113 615 3362 238 228 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0 6,506 5,039 3,820 1,364 3,830 3,461 38,663	11.77% 12.07% 8.17.79% 8.17% 4.80% 4.80% 4.80% 9.99% 0.62% 0.71% 0.15% 0.10% 0.10% 0.10% 0.00%  **Of total number 8.41% 6.29% 4.65% 7.11% 4.65% 11.45% 11.45% 9.87% 3.53% 9.90% 8.94% 10.00%	E 396,500,860 £ 884,146,246 £ 810,892,199 £ 704,963,136 £ 506,989,469 £ 358,849,172 £ 228,956,515 £ 161,309,469 £ 112,410,495 £ 114,270,349 £ 139,680,342 £ 55,058,424,124  Amount (GBP) £ 59,886,817 £ 960,306,203 £ 593,886,817 £ 960,306,203 £ 593,886,817 £ 960,306,203 £ 149,703,806,806 £ 15,508,424,124  Amount (GBP) £ 4,695,930,113	7.849 16.77 16.039 13.349 10.022 7.0999 4.533 3.199 2.222 2.867 1.819 0.619 0.319 10.009 % of total amount 10.009 % of total amount 10.339 5.549 13.569 13.169 10.67 10.87
75,000-100,000 150,000-200,000 150,000-200,000 250,000-200,000 250,000-300,000 350,000-300,000 350,000-300,000 350,000-400,000 400,000-450,000 400,000-450,000 400,000-450,000 450,000-500,000 500,000-600,000 500,000-600,000 500,000-600,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	4,554 4,654 4,672 3,160 1,858 1,1113 1615 3822 276 142 74 37 17 0 38,693  Number 3,256 2,432 2,753 1,800 4,432 0,503 3,820 1,384 3,380 3,461 3,693	11.77% 12.07% 8.17.79% 8.17% 4.80% 4.80% 4.80% 9.99% 0.62% 0.71% 0.15% 0.10% 0.10% 0.10% 0.00%  **Of total number 8.41% 6.29% 4.65% 7.11% 4.65% 11.45% 11.45% 9.87% 3.53% 9.90% 8.94% 10.00%	E 396,500,860 £ 881,168,261,99 £ 704,963,151 £ 506,989,469 £ 358,849,172 £ 228,956,515 £ 161,309,615 £ 1112,410,495 £ 149,703,189 £ 91,660,042 £ 55,153,886,241,24  Amount (GBP) £ 522,585,039 £ 499,001,193 £ 199,00,899 £ 52,585,039 £ 52,585,039 £ 52,585,039 £ 52,585,039 £ 52,585,039 £ 52,585,039 £ 199,200,899 £ 199,200,899 £ 199,200,899 £ 199,200,899 £ 469,082,469 £ 159,200,899 £ 159,200,899 £ 469,082,469 £ 539,886,817 £ 960,306,203 £ 539,886,817 £ 960,306,203 £ 521,469,401 £ 422,161,004 £ 357,634,212 £ 422,161,004 £ 422,161,004 £ 422,161,004 £ 4695,930,113 £ 4695,930,113	7.84* 16.77* 16.03° 13.34* 10.02° 7.09° 4.53° 3.19° 2.22° 2.26° 1.181* 1.81* 1.00.00°  % of total amount 10.33° 5.54* 13.56° 13.15° 12.77* 18.86° 10.100.00°

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# TSB Bank plc £10bn Global Covered Bond Programme Investor Report January 2024

Seasoning <sup>(10)</sup>	Number	% of total number	Amount (GBP)	% of total amount	
0-12 months	1,002	1.48%	£ 89,791,818	1.78%	
12-24 months	5,197	7.68%		12.67%	
12-24 Monuns		7.00%			
24-36 months	9,559	14.12%		26.18%	
36-48 months	4,726	6.98%		11.49%	
48-60 months	4,000	5.91%	£ 424,776,175	8.40%	
60-72 months	2,884	4.26%		5.33%	
72-84 months	7,389	10.91%		10.06%	
84-96 months	6,238	9.21%		5.73%	
96-108 months	7,045	10.41%	£ 333,307,413	6.59%	
108-120 months	2,457	3.63%		1.61%	
120-150 months	6,519	9.63%		3.88%	
150-180 months	4,143	6.12%	£ 121,930,948	2.41%	
180+ months	6,538	9.66%	£ 195,840,635	3.87%	
Total	67,697	100.00%	£ 5,058,424,124	100.00%	
Total	07,007	100.0070	0,000,121,121	100.0070	l
. (0)					1
Interest payment type <sup>(10)</sup>	Number	% of total number	Amount (GBP)	% of total amount	
Fixed	54,629	80.70%	£ 4,545,333,394	89.86%	
SVR	5,497	8.12%		3.26%	
HVR	4.657	6.88%	£ 140.855.300	2.78%	
Tracker	2,914	4.30%	£ 207,558,509	4.10%	
Other (please specify)					
Total	67,697	100.00%	£ 5,058,424,124	100.00%	1
	01,031	100.0070	_ 0,000,424,124	100.0076	ı
					1
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount	
Owner-occupied	38,693	100.00%	£ 5,058,424,124	100.00%	I
Buv-to-let	0	0.00%		0.00%	
Second home <sup>(15)</sup>	0	0.00%	0 5050 ::::::	0.00%	
Total	38,693	100.00%	£ 5,058,424,124	100.00%	
	•	•	•		
Income verification type <sup>(10)</sup>	Number	% of total number	Amount (GBP)	% of total amount	
income verincation type			Alliount (GBF)		
Fully verified	63,903	94.40%		97.60%	
Fast-track	2,159	3.19%	£ 73,226,099	1.45%	
Unknown	1,635	2.42%		0.95%	
Self-certified .	0	0.00%	2	0.00%	
Total	67,697	100.00%	£ 5,058,424,124	100.00%	
					•
Remaining term of loan <sup>(10)</sup>	Niverbas	O/ of total accept as	Amount (CDD)	O/ of total amount	
Remaining term or loan	Number	% of total number	Amount (GBP)	% of total amount	
0-30 months	3,470	5.13%		1.12%	
30-60 months	6,133	9.06%	£ 138,766,997	2.74%	
60-120 months	15,541	22.96%		10.91%	
120-180 months	13,945	20.60%	£ 811,659,316	16.05%	
	11.507	17.00%	£ 1,039,653,489	20.55%	
180-240 months	11,507 8,673	17.00%		20.55%	
180-240 months 240-300 months	8,673	12.81%	£ 1,108,207,629	21.91%	
180-240 months 240-300 months 300-360 months	8,673 5,278	12.81% 7.80%	£ 1,108,207,629 £ 817,675,115	21.91% 16.16%	
180-240 months 240-300 months 300-360 months 360+ months	8,673 5,278	12.81% 7.80% 4.65%	£ 1,108,207,629 £ 817,675,115 £ 534,009,355	21.91% 16.16% 10.56%	
180-240 months 240-300 months 300-360 months	8,673 5,278	12.81% 7.80%	£ 1,108,207,629 £ 817,675,115 £ 534,009,355	21.91% 16.16% 10.56%	
180-240 months 240-300 months 300-360 months 360+ months	8,673	12.81% 7.80% 4.65%	£ 1,108,207,629 £ 817,675,115 £ 534,009,355	21.91% 16.16% 10.56%	
180-240 months 240-300 months 300-360 months Total	8,673 5,278 3,150 67,697	12.81% 7.80% 4.65% 100.00%	£ 1,108,207,629 £ 817,675,115 £ 534,009,355 £ 5,058,424,124	21.91% 16.16% 10.56% 100.00%	
180-240 months 240-300 months 300-360 months 360+ months Total  Employment status <sup>177</sup>	8,673 5,278 3,150 67,697	12.81% 7.80% 4.65% 100.00%	£ 1,108,207,629 £ 817,675,115 £ 534,009,355 £ 5,058,424,124 Amount (GBP)	21.91% 16.16% 10.56% 100.00%	
180-240 months 240-300 months 300-360 months 360+ months Total  Temployment status <sup>(17)</sup> Employed	8.673 5,278 3,150 67,697 Number 34,636	12.81% 7.80% 4.65% 100.00% % of total number 89.51%	E 1,108,207,629 E 817,675,115 £ 534,009,355 Ē 5,058,424,124 Amount (GBP) £ 4,517,702,499	21.91% 16.16% 10.56% 100.00% % of total amount 89.31%	
180-240 months 240-300 months 300-360 months 100-360 months Total    Employment status <sup>(17)</sup>   Employed   Seff-employed	8,673 5,278 3,150 67,697 Number 34,636 3,708	12.81% 7.80% 4.65% 100.00% % of total number 89.51% 9.58%	£ 1,108,207,629 £ 817,675,115 £ 534,009,355 £ 5,058,424,124  Amount (GBP) £ 4,517,702,499 £ 507,145,382	21.91% 16.16% 10.56% 100.00% % of total amount 89.31% 10.03%	
180-240 months 240-300 months 300-360 months 100-360 months Total    Employment status <sup>(17)</sup>   Employed   Seff-employed	8.673 5,278 3,150 67,697 Number 34,636	12.81% 7.80% 4.65% 100.00% % of total number 89.51%	£ 1,108,207,629 £ 817,675,115 £ 534,009,355 £ 5,058,424,124  Amount (GBP) £ 4,517,702,499 £ 507,145,382	21.91% 16.16% 10.56% 100.00% % of total amount 89.31% 10.03%	
180-240 months 240-300 months 300-360 months Total    Employment status	8,673 5,278 3,150 67,697 Number 34,636 3,708 135	12.81% 7.80% 4.65% 100.00% % of total number 89.51% 9.55% 0.35%	£ 1,108,207,629 £ 817,675,155 £ 534,09,355 £ 5,058,424,124 Amount (GBP) £ 4,517,702,499 £ 507,145,382 £ 16,302,822	21.91% 16.16% 10.56% 10.00% % of total amount 89.31% 10.03% 0.32%	
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status***/ Employed Seft-employed Unemployed Retired	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212	12.81% 7.80% 4.65% 100.00% % of total number 89.51% 9.58%	£ 1,108,207,629 £ 817,675,155 £ 534,09,355 £ 5,058,424,124 Amount (GBP) £ 4,517,702,499 £ 507,145,382 £ 16,302,822	21.91% 16.16% 10.56% 10.00% % of total amount 89.31% 10.03% 0.32%	
180-240 months 240-300 months 300-360 months Total  Employment status <sup>(17)</sup> Employed Seff-employed Unemployed Unemployed Guarantor	8,673 5,278 3,150 67,697 Number 34,636 3,708 135	12.81% 7.80% 4.65% 4.000%  % of total number 89.51% 9.55% 0.35% 0.55%	E 1,108,207,629 E 817,675,165 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 16,885,452	21,91% 16,16% 10,56% 10,00% % of total amount 89,31% 10,03% 0,32% 0,33%	
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status <sup>(17)</sup> Employed Seff-employed Unemployed Retired	8.673 5.278 3.150 67.697 Number 34.636 3.708 135 212 0 2	12.81% 7.80% 4.65% 100.00% % of total number 89.51% 9.58% 0.35% 0.55% 0.05%	E 1,108,207,629 E 817,675,115 E 534,093,355 E 534,093,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 337,970	21,91% 16,16% 10,05% 100,00% % of total amount 88,31% 10,03% 0,23% 0,33% 0,01%	
180-240 months 240-300 months 300-360 months 360+ months Total  Employment status <sup>t/7</sup> Employed Seft-employed Unemployed Guarantor Other(18)	8.673 5.278 3.150 67.697 Number 34.636 3.708 135 212 0 2	12.81% 7.80% 4.65% 100.00% % of total number 89.51% 9.58% 0.35% 0.55% 0.05%	E 1,108,207,629 E 817,675,115 E 534,093,355 E 534,093,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 337,970	21,91% 16,16% 10,05% 100,00% % of total amount 88,31% 10,03% 0,23% 0,33% 0,01%	
180-240 months 240-300 months 300-360 months Total  Employment status <sup>(17)</sup> Employed Self-employed Unemployed Unemployed Guarantor	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212	12.81% 7.80% 4.65% 4.000%  % of total number 89.51% 9.55% 0.35% 0.55%	E 1,108,207,629 E 817,675,115 E 534,093,355 E 534,093,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 337,970	21,91% 16,16% 10,05% 100,00% % of total amount 88,31% 10,03% 0,23% 0,33% 0,01%	
180-240 months 240-300 months 300-360 months 360+ months Total  Employment status <sup>(17)</sup> Employed Self-employed Unemployed Guarantor Other(18) Total	8.673 5.278 3.150 67.697 Number 34.636 3.708 135 212 0 2	12.81% 7.80% 4.65% 100.00% % of total number 89.51% 9.58% 0.35% 0.55% 0.05%	E 1,108,207,629 E 817,675,115 E 534,093,355 E 534,093,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 337,970	21,91% 16,16% 10,05% 100,00% % of total amount 88,31% 10,03% 0,23% 0,33% 0,01%	
180-240 months 240-300 months 300-360 months 300-860 months Total  Employment status***  Employed Seff-employed Unemployed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22)	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212 0 2 2 38,693	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.35% 0.55% 100.00%	E 1,108,207,629 E 817,675,155 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 16,302,822 E 16,885,452 E 387,970 E 5,058,424,124	21,91% 16.16% 10.05% 10.05% 10.00% % of total amount 89.31% 10.03% 0.33% 0.33% 10.00%	
180-240 months 240-300 months 300-360 months 360+ months Total  Employment status <sup>(17)</sup> Employed Self-employed Unemployed Guarantor Other(18) Total	8.673 5.278 3.150 67.697 Number 34.636 3.708 135 212 0 2	12.81% 7.80% 4.65% 100.00% % of total number 89.51% 9.58% 0.35% 0.55% 0.05%	E 1,108,207,629 E 817,675,115 E 534,093,355 E 534,093,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 337,970	21,91% 16,16% 10,05% 100,00% % of total amount 88,31% 10,03% 0,23% 0,33% 0,01%	2023-3
180-240 months 240-300 months 300-360 months 360+ months Total  Employment status <sup>(17)</sup> Employed Seff-employed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives @2	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212 2 2 38,693	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.35% 0.35% 100.00%	E 1,108,207,629 E 817,675,155 E 534,009,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,22 E 16,885,452 E 387,970 E 5,056,424,124	21,91% 16,16% 10,05% 10,05% 10,00% % of total amount 89,31% 10,03% 0,33% 0,03% 10,00%	
180-240 months 240-300 months 300-360 months 300-1 months Total  Employment status <sup>1(7)</sup> Employed Seff-employed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives PD Series Series	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212 0 2 38,693	12.81% 7.80% 4.65% 100.00%  % of total number  % of total number  0.35% 0.55% 0.01% 100.00%	E 1,108,207,629 E 817,675,125 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 103,02,622 E 16,302,622 E 5,058,452 E 5,058,424,124  2023-1 14-Feb-23	21,91% 16,16% 10,05% 10,00% 100,00%  % of total amount 88,31% 0,32% 0,33% 0,01% 100,00% 2023-2 15-Sep-23	10-Nov-23
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status <sup>(17)</sup> Employed Unemployed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives pa	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212 0 2 2 38,693	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.35% 0.01% 100.00%	E 1,108,207,629 E 817,675,155 E 534,009,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 5,505,424,124  2023-1 14,Feb-23 Asa	21,91% 16,16% 16,16% 10,00% 10,00% % of total amount 89,31% 10,03% 0,33% 0,03% 10,00% 2023-2 15-Sep-23 Aaa	10-Nov-23 Aaa
180-240 months 240-300 months 300-360 months 300-1 months Total  Employment status <sup>(17)</sup> Employed Seff-employed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Sefies Sense Sense Sense Sense Current rating (Moody's) Current rating (Moody's)	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212 0 2 38,693 2019-1 15-Feb-19 Aaa	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.35% 0.05% 100.00%  2021-1 22-Jun-21 Aaa Aaa	E 1,108,207,629 E 817,675,155 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 103,02,822 E 103,02,822 E 5,058,452 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa	21,91% 16,16% 10,05% 10,05% 100,00%  % of total amount 88,31% 10,03% 0,32% 0,33% 10,00% 2023-2 15-Sep-23 Aaa Aaa	10-Nov-23 Aaa Aaa
180-240 months 240-300 months 300-360 months 360+ months Total  Employment status <sup>(17)</sup> Employed Sef-employed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives pa	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212 0 2 2 38,693	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.35% 0.01% 100.00%	E 1,108,207,629 E 817,675,155 E 534,009,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 5,505,424,124  2023-1 14,Feb-23 Asa	21,91% 16,16% 16,16% 10,00% 10,00% % of total amount 89,31% 10,03% 0,33% 0,03% 10,00% 2023-2 15-Sep-23 Aaa	10-Nov-23 Aaa
180-240 months 240-300 months 300-360 months 300-800 months Total  Employment status (**)  Employed Sef-employed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination	8,673 5,278 3,150 67,697 Number 34,636 3,708 135 212 2 2 38,693 2019-1 15-Feb-19 Aaa Aaa GBP	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.56% 0.35% 0.55% 100.00%	E 1,108,207,629 E 817,675,165 E 534,009,355 E 5,505,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa GBP	21,91% 16,16% 10,05% 10,05% 100,00% % of total amount 89,31% 10,03% 0,33% 0,33% 10,00% 2023-2 15-Sep-23 Aaa Aaa GBP	10-Nov-23 Aaa Aaa GBP
180-240 months 240-300 months 300-380 months 300-380 months Total  Employment status <sup>(17)</sup> Employed Seff-employed Unemployed Retired Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Denomination Amount at issuance	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 0 23,893  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.35% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000	E 1,108,207,629 E 817,675,125 E 534,009,355 E 5,058,424,124	21,91% 16,16% 10,05% 10,05% 10,000 % of total amount 88,31% 10,03% 0,32% 0,33% 100,00% 2023-2 15,5ep-23 Aaa Aaa GBP 750,000,000	10-Nov-23 Aaa Aaa GBP 500,000,000
180-240 months 200-360 months 300-360 months 300-360 months Total  Employment status (**)*  Self-employed (**)*  Unemployed (**)*  Unemployed (**)*  Coherf 18)  Total  Covered Bonds Outstanding, Associated Derivatives (**)*  Series (**)*  Series (**)*  Series (**)*  Series (**)*  Covered Tating (Moody's) (**)*  Current rating (Moody's) (**)*  Denomination (**)*  Amount outstanding (**)*  Amount outstanding	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 0 2,38,693  2019-1 15-Feb-19 A8a A8a GBP 750,000,000 500,001,000	12.81% 7.80% 4.65% 100.00% 80 f total number 89.51% 9.56% 0.35% 0.55% 100.00% 2021-1 22-Jun-21 Asa Asa GBP 500,000,000 500,000,000	E 1,108,207,629 E 817,675,16 E 534,009,355 E 5,056,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,802,822 E 16,802,822 E 387,970 E 302,921 144-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000,000,000	21,91% 16,16% 16,16% 10,00% 10,00% % of total amount 89,31% 10,03% 0,33% 0,33% 10,01% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000	10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000
180-240 months 240-300 months 300-380 months 300-380 months Total  Employment status <sup>117</sup> Employed Seff-employed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Sesue date Original rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1)	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 22 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,001,000	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.55% 0.35% 10.00%  2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1.000	E 1.108.207.629 E 817.675.125 E 534.009.355 E 5,058.424,124  Amount (GBP) E 4,517.702.499 E 5,071.415.205 E 16.302.822 E 16.302.822 E 16.302.822 E 387.970 E 387.970 E 387.970 E 5,056.424,124  2023-1 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000,000 1,000,000,0	21,91% 16,16% 10,00% 10,00%  % of total amount 88,31% 10,00% 0,33% 0,33% 0,33% 10,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000	10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000
180-240 months 240-300 months 300-380 months 300-380 months Total  Employment status <sup>117</sup> Employed Seff-employed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Sesue date Original rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1)	8,673 5,278 3,150 67,697  Number  34,636 3,708 135 212 0 2,38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,001,000 1,000 Soft	12.81% 7.80% 4.65% 100.00% 80 f total number 89.51% 9.56% 0.35% 0.55% 100.00% 2021-1 22-Jun-21 Asa Asa GBP 500,000,000 500,000,000	E 1,108,207,629 E 817,675,16 E 534,009,355 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000 Soft	21,91% 16,16% 16,16% 10,00% 10,00% % of total amount 89,31% 10,03% 0,33% 0,33% 10,01% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000	10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000
180-240 months 240-300 months 300-360 months 300-360 months 360+ months Total  Employment status (**)  Self-employed (**)  Uhomployed (**)  Coher(18)  Total  Covered Bonds Outstanding, Associated Derivatives (**)  Series (**)  Amount outstanding (Moody's)  Denomination  Amount outstanding (**)  FX swa rate (rate: £1)  Maturity type (hard/solf-bullet/pass-through)	8,673 5,278 3,150 67,697  Number  34,636 3,708 135 212 0 2,38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,001,000 1,000 Soft	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.88% 0.35% 100.00% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 Soft	E 1,108,207,629 E 817,675,16 E 534,009,355 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,885,452 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000 Soft	21,91% 16,16% 16,16% 10,00% 10,00% % of total amount 89,31% 10,00% 0,32% 0,33% 0,33% 100,00% 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 750,000,000 750,000,000 Soft	10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft
180-240 months 240-300 months 300-380 months 300-380 months Total  Employment status <sup>117</sup> Employed Seff-employed Unemployed Retired Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bulle/pass-through) Scheduled final maturity date	8,673 5,278 3,150 67,697  Number 34,636 3,708 155 212 20 3,8693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,001,000 1,000 Soft	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.35% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 Soft 22-Jun-28	E 1.108.207.629 E 817.675.125 E 534.009.355 E 5,059.424,124  Amount (GBP) E 4,517.702.409 E 507.145.382 E 16,302.822 E 16,302.822 E 5 18,855.452 E 2 387.970 E 5,059.424,124  2023-1 14-Feb-23 Aaa Aaa GBP 1.000,000,000 1.0000,000 Soft 14-Feb-27	21,91% 16,16% 10,05% 10,05% 100,001 % of lotal amount 88,31% 10,33% 0,33% 0,33% 100,006 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28	10-Nov-23  Aaa  Aaa  GBP  500,000,000  1.000  Soft  10-Nov-27
180-240 months 240-300 months 300-360 months 300-360 months 360+ months Total  Employment status <sup>(17)</sup> Cother(18) Total  Covered Bonds Outstanding, Associated Derivatives p23 Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount outstanding FX swa rate (rate:E1) Maturity Yep (hard/soft)-bullet/pass-through) Scheduled final maturity date Legal final maturity date	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 0 2,38,693  2019-1 15-Feb-19 Aaa Aaa Aas GBP 750,000,000 500,001,000 1,000 Soft 15-Feb-24	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.35% 1.55% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 5oft 22-Jun-28 22-Jun-28	E 1,108,207,6219 E 817,675,121 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,302,822 E 387,970 E 387,970 E 300,000,000 1,000,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27	21,91% 16,16% 110,05% 10,05% 100,000 80,31% 10,03% 0,33% 0,33% 100,00% 15,5ep-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aab SBP 750,000,000 750,000,000 5oft 15,5ep-28 15,5ep-28	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status <sup>(17)</sup> Employed Self-employed Unemployed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives <sub>(23)</sub> Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (trate:E1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 212 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,001,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138	12.81% 7.80% 4.65% 100.00% 8 of total number 89.51% 9.55% 0.35% 100.00% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 32-35557877	E 1.108.207.629 E 817.675.125 E 534.009.355 E 5,058.424,124  Amount (GBP) E 4,517.702.499 E 5071.415.205 E 16.302.822 E 16.302.822 E 16.302.822 E 387.970 E 387.970 E 387.970 E 100.000.000 1.000.000.000 1.000.000 Soft 14-Feb-27 152586785672	21,91% 16,16% 10,00% 10,00%  % of total amount 89,31% 10,00% 0,33% 0,33% 0,33% 100,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 X52675294347	10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 50f 10-Nov-27 10-Nov-27 XSZ717349489
180-240 months 240-300 months 300-360 months 300-360 months 360+ months Total  Employment status <sup>(17)</sup> Cother(18) Total  Covered Bonds Outstanding, Associated Derivatives p23 Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount outstanding FX swa rate (rate:E1) Maturity Yep (hard/soft)-bullet/pass-through) Scheduled final maturity date Legal final maturity date	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 0 2,38,693  2019-1 15-Feb-19 Aaa Aaa Aas GBP 750,000,000 500,001,000 1,000 Soft 15-Feb-24	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.35% 1.55% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 5oft 22-Jun-28 22-Jun-28	E 1,108,207,6219 E 817,675,121 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 16,302,822 E 16,302,822 E 387,970 E 387,970 E 300,000,000 1,000,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27	21,91% 16,16% 110,05% 10,05% 100,000 80,31% 10,03% 0,33% 0,33% 100,00% 15,5ep-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aab SBP 750,000,000 750,000,000 5oft 15,5ep-28 15,5ep-28	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27
180-240 months 200-360 months 300-360 months 300-360 months 360+ months Total  Employment status <sup>(17)</sup> Employment status <sup>(17)</sup> Employed Get-employed Unemployed Unemployed Retired Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives p2 Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount outstanding FX swap rate (rate:£1) Scheduled final maturity date Legal final maturity date Legal final maturity date Legal final maturity date Use (19) Use (19	8.673 5.278 3.150 67.697  Number 34.636 3.708 135 212 0 2 38.693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,011,000 1.000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.55% 100.00% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London	E 1,108,207,629 E 817,675,129 E 834,009,355 E 534,009,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,382 E 163,02,822 E 163,02,822 E 168,885,452 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 XS2586785672 London	21,91% 16,16% 110,00% 10,00% 10,00% 10,00% 10,00% 10,00% 10,00% 10,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 XS2675294447 London	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status <sup>(17)</sup> Employed Self-employed Unemployed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives <sub>(23)</sub> Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (trate:E1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 212 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,001,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly	12.81% 7.80% 4.65% 100.00% 8 of total number 89.51% 9.55% 0.35% 100.00% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 XS235557877 London Quarterly	E 1.108.207.629 E 817.675.121 E 534.009.355 E 5.058.424.124    Amount (GBP) E 4.517.702.499 E 5.071.415.20 E 16.302.822 E 16.302.822 E 16.302.822 E 16.302.822 E 3.071.415.20 E 3.071.415.20 E 5.056.424.124    2023-1 14-Feb-23   Aaa Aaa GBP 1.000.000.000    1.000.000.000   1.000.000.000   1.000.000.000   1.000.000.000    1.000.000.000   1.000.000.000    1.000.000.000    1.000.000.000    1.000.000.000    1.000.000.000    1.000.000.000    1.000.000.000	21,91% 16,16% 10,00% 10,00% 3 of total amount 89,31% 10,00% 32% 0,33% 0,33% 10,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 X52675294347 London Quarterly	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 London Quarterly
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status***  Employed Employed Get-employed Unemployed Retired Guerantor Other(18) Total  Total  Covered Bonds Outstanding, Associated Derivatives 22  Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount outstanding FX swap rate trate-£1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency	8.673 5.278 3.150 67.697  Number 34.636 3.708 135 212 0 2.38 2019-1 115-Feb-19 Aaa Aaa GBP 750.000.000 500.001.000 1.000 \$500.01.000 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly - 15th	12.81% 7.80% 4.65% 100.00%  % of total number 89.51% 9.58% 0.55% 0.55% 100.00% 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000.000 500.000.000 1.000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly 22nd	E 1,108,207,629 E 817,675,129 E 834,093,355 E 534,093,355 E 5,058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,02,822 E 163,02,822 E 168,885,452 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 XS2586786572 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly	21,91% 16,16% 10,00% 10,00% 10,00% 10,00% 10,00% 10,00% 10,00% 10,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28	10-Nov-23 Aaa Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS2717349499 London Quarterly Quarterly Quarterly
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status***  Employed Employed Get-employed Unemployed Retired Guerantor Other(18) Total  Total  Covered Bonds Outstanding, Associated Derivatives 22  Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount outstanding FX swap rate trate-£1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 212 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,001,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly	12.81% 7.80% 4.65% 100.00% 8 of total number 89.51% 9.55% 0.55% 0.55% 100.00% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly	E 1.108.207.629 E 817.675.125 E 534.009.355 E 5,058.424,124  Amount (GBP) E 4,517.702.499 E 5,071.415.205 E 16.302.822 E 16.302.822 E 16.302.822 E 387.970 E 387.970 E 387.970 E 10.000.000.000 1.000.000.000 1.000.000.0	21,91% 16,16% 10,00% 10,00% 3 of total amount 89,31% 10,00% 32% 0,33% 0,33% 100,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 X52675294347 London Quarterly Qu	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 Uonderly Uounterly Quarterly Quarterly Quarterly Quay, Nug, Nov
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status <sup>(17)</sup> Employed Sell-employed Unemployed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives p23 Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount outstanding FX swap rate (rate-E) Maturity type (hard/soft-bullet/pass-through) Scheduled Inam tanturity date Legal final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly Quarterl	12.81% 7.80% 4.65% 100.00% 8 of total number 89.51% 9.55% 0.55% 0.55% 100.00% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly	E 1.108.207.629 E 817.675.125 E 534.009.355 E 5,058.424,124  Amount (GBP) E 4,517.702.499 E 5,071.415.205 E 16.302.822 E 16.302.822 E 16.302.822 E 387.970 E 387.970 E 387.970 E 10.000.000.000 1.000.000.000 1.000.000.0	21,91% 16,16% 10,00% 10,00% 3 of total amount 89,31% 10,00% 32% 0,33% 0,33% 100,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 X52675294347 London Quarterly Qu	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 Uonderly Uounterly Quarterly Quarterly Quarterly Quay, Nug, Nov
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status***  Employed Employed Get-employed Unemployed Unemployed Retired Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives 220 Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination 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 Using Issue (Moody's) University (Moody's) Scheduled final maturity final University (Moody's) Scheduled final maturity date Legal final maturity date Using Issue (Moody's) University (Mood	8.673 5.278 3.150 67,697  Number 34,636 3,708 135 212 0 2,38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000 1,000 Soft 15-Feb-24 X51951430138 London Quarterly Quarterly Quarterly Quarterly Currently	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 164,642,124  2023-1 14-Feb-23 Aaa Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Fe	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2003-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 300-360 months 300-360 months 360-8 months Total  Employment status <sup>(17)</sup> Employed Sell-employed Unemployed Unemployed Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Enomination Amount outstanding FX swa 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 frequency Coupon payment frequency Coupon payment date Coupon payment frequency Coupon payment date fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 212 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000 Soft 15-Feb-24 XS1951430138 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Compounded Daily SONIA + 0.87% Compounded Daily SONIA + 0.87%	12.81% 7.80% 4.65% 100.00% 8 of total number 89.51% 9.55% 0.55% 0.55% 100.00% 100.00% 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 164,642,124  2023-1 14-Feb-23 Aaa Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Fe	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2003-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 300-360 months 300-360 months 360-4 months Total Employment status***  Employment status***  Sett-employed Gett-employed Unemployed Retired Guarantor Other(18) Total Total  Covered Bonds Outstanding, Associated Derivatives 223  Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination 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 Using Moody (More) Using More) More (More) More) More (More) More) More (More) More) M	8.673 5.278 3.150 67,697  Number 34,636 3,708 135 212 0 2.38 2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 164,642,124  2023-1 14-Feb-23 Aaa Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Fe	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2003-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 300-360 months 300-360 months 300-360 months Total  Employed Sef-employed Sef-employed Unemployed Retired Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives passes and the second	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 212 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000 Soft 15-Feb-24 XS1951430138 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Compounded Daily SONIA + 0.87% Compounded Daily SONIA + 0.87%	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 164,642,124  2023-1 14-Feb-23 Aaa Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Fe	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2003-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 300-360 months 300-360 months 300-800 months Total  Employment status <sup>(17)</sup> Employed Seff-employed Unemployed Retired Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Sepan rating (Moody's) Sepan rating (Moody's) Current rating (	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 212 212 38,693  2019-1 15-Feb-19 A88 A88 A88 A88 A89 GBP 750,000,000 500,011,000 1,000 5001 15-Feb-24 15-F	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 164,642,124  2023-1 14-Feb-23 Aaa Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Fe	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2003-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 240-300 months 300-360 months 300-360 months Total  Employment status***  Employment status***  Employed  Self-employed  Germontor  Other(18) Total  Covered Bonds Outstanding, Associated Derivatives 22  Series Issue date  Original rating (Moody's)  Current rating (Moody's)  Current rating (Moody's)  Current rating (Moody's)  Employment at issuance  Amount outstanding FX swap rate trate:21)  Maturity type (hardisoft-bullet/pass-through)  Scheduled final maturity date  Legal final maturity date  Legal final matury date  Legal final matury date  Coupon payment frequency  Coupon payment frequency  Coupon payment fated, margin and reference rate if floating)  Margin payable under extended maturity period (%) Swap counterparty/es  Swap notional denomination  Swap notional denomination	8.673 5.278 3.150 67,697  Number 34,636 3,708 135 212 0 2 3,8093  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000 1,000 Soft 15-Feb-24 15-Feb-25 Compounded Daly SONIA + 0.87% GBP GBP	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 164,642,124  2023-1 14-Feb-23 Aaa Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Fe	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2003-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 240-300 months 300-360 months 360- months 1500- months	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 2019 21 202 38,693  2019-1 15-Feb-19 A88 A88 A88 A88 A89 F50,000,000 500,011,000 1,000 5oft 15-Feb-24	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 163,032,822 E 163,032,822 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Feb-	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2003-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 300-360 months 300-360 months 300-360 months 360+ months Total  Employment status***  Employment status***  Employed  Get-employed  Unemployed  Retired  Guarantor  Other(18) Total  Total  Covered Bonds Outstanding, Associated Derivatives 226  Series  Issue date  Original rating (Moody's)  Current rating (Moody's)  Current rating (Moody's)  Denomination  Amount outstanding FX swap rate (rate-£1)  Scheduled final maturity date Legal final maturity date Legal final maturity date  Legal final maturity date  Using the composition of the composition	8.673 5.278 3.150 67,697  Number 34,636 3,708 135 212 0 2 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000 Soft 15-Feb-24 15-Feb-24 15-Feb-24 15-Feb-24 15-Feb-24 Compounded Daily SONIA + 0.87% Campounded Daily SONIA + 0.87% GBP S00,001,000 Custerly - 15B Bank plc	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 163,032,822 E 163,032,822 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Feb-	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 240-300 months 300-360 months 300-360 months 360-4 months Total Employment status <sup>(17)</sup> Employment status <sup>(17)</sup> Employed Seft-employed Unemployed Gest-employed Unemployed Retired Guerantor Other(18) Total Total Guerantor Other(18) Total Total Total Total Total Total Total Hordinary Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount outstanding FX swap rate (rate-£1) Shamping (Moody's) Scheduled final maturity date Legal final maturity date Usign (Stock exchange listing Coupon payment frequency Coupon payment fade Coupon payment fade Coupon payment date Coupon payment date Coupon rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap contentparty/ies Swap notional denomination Swap notional maturity Swap notional maturity Swap notional maturity Swap notional maturity LIP receive retermargin	8.673 5.278 3.150 67,697  Number 34,636 3,708 135 212 0 2 38,693  2019-1 15-Feb-19 Aaa Aaa GBP 750,000,000 500,010,000 1,000 Soft 15-Feb-24 15-Feb-24 15-Feb-24 15-Feb-24 15-Feb-24 Compounded Daily SONIA + 0.87% Campounded Daily SONIA + 0.87% GBP S00,001,000 Custerly - 15B Bank plc	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 163,032,822 E 163,032,822 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Feb-	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov
180-240 months 240-300 months 300-360 months 300-360 months 360-4 months Total  Employed Seff-employed Unemployed Retired Guarantor Other(18) Total  Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) September (18) Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Current rating (Moody's) Scheduled Inal maturity date Legal Inal maturity date Legal Inal maturity date Legal Inal maturity date Coupon payment frequency Coupon payment frequency Coupon payment frequency Coupon payment frequency Swap notional amount Swap notional amount Swap notional amount Swap notional amount	8,673 5,278 3,150 67,697  Number 34,636 3,708 135 2019 21 202 38,693  2019-1 15-Feb-19 A88 A88 A88 A88 A89 F50,000,000 500,011,000 1,000 5oft 15-Feb-24	12.81% 7.80% 4.65% 100.00%  % of total number  89.51% 9.58% 0.55% 0.55% 100.00%  2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.37%	E 1,108,207,6219 E 817,675,219 E 834,009,355 E 5,3058,424,124  Amount (GBP) E 4,517,702,499 E 507,145,362 E 163,032,822 E 163,032,822 E 163,032,822 E 387,970 E 5,058,424,124  2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000 1,000 Soft 14-Feb-27 14-Feb-	21,91% 16,16% 110,00% 100,00% 100,00% 100,00% 100,00% 100,00% 100,00% 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 Magadayata	10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS271734949 Lordon Quarterly - 10th Feb.May, Aug, Nov

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## TSB Bank plc £10bn Global Covered Bond Programme

## Investor Report January 2024

### Programme triggers

Event (please list all triggers)	Summary of Event	Moody's Rating Trigger (Moody's short-term, long-term, cr)	Trigger breached (yes/no)
Set-Off Risk Protection	Set-Off Risk protection built into Asset Coverage Test.	A3 (CR)	no
Reserve Fund	Available Revenue Receipts (after payments of higher ranking items in the Revenue Priority of Payments) credited to the Reserve Fund up to an amount equal to the Reserve Fund Required Amount.	P-1 (CR)	no
Pre-Maturity Test	Fund the Pre-Maturity Ledger if the Final Maturity Date of any Series of Hard Bullet Covered Bonds occurs within 6 and 12 months from the relevant Pre-Maturity Liquidity Test Date.	A1 at 6 months / P-1 at 12 months (CR)	no
Account Bank Replacement	Replace or guarantee Account Bank within 60 days or take such other reasonable actions as may be required to ensure that the then current rating of the bonds are not adversely affected.	A2 (LTSU) or P-1 (STSU)	no
Swap Counterparty	Requirement to post collateral, transfer obligations to a suitably rated replacement swap provider, procure another suitably rated entity to become a co-obligor or guarantor or other actions as may be agreed with the relevant agency in order to maintain or restore (as applicable) the ratings of the covered bonds). The ratings shown are the first level of triggers. Other triggers exist at lower levels with further consequences.	A3 (CR)	no
ACT Testing Frequency	Asset Monitor, subject to receipt of the relevant information from the Cash Manager, required to conduct monthly ACT tests following each Calculation Date.	Baa3 (CR)	no
Swap Collateral Account Bank	Replace or guarantee Swap Collateral Account Bank within 60 days or take such other reasonable actions as may be required to ensure that the then current rating of the bonds are not adversely affected.	A3 (LTSU) or P-2 (STSU)	no
Back Up Servicer Appointment	Best endeavours to enter into a back up master servicing agreement with a third party within 60 days. Based on Back Up Servicer Facilitator being in place at outset.	Baa3 (CR)	no
Servicer Replacement	Servicer to be replaced by Back up Servicer within 60 calendar days of the breach.	Ba2 (CR)	no
Back Up Cash Manager Appointment	The Cash Manager will use best endeavours to enter into a back up cash management agreement with a suitably experienced third party. Based on Back Up Cash Manager Facilitator being in place at outset.	Baa3 (CR)	no
Cash Manager Replacement	Cash Manager to be replaced by Back Up Cash Manager within 30 days following breach.	Ba2 (CR)	no
Perfection	Transfer of title to the Loans to the LLP.	Baa3 (CR)	no

### Non-Rating Triggers

Event	Description of Trigger	Consequence if Trigger Breached
Issuer Event of Default	Any of the conditions, events or acts provided in Condition 9.1 of the Prospectus (Issuer Events of Default) occur.	Bond Trustee serves Notice to Pay on LLP under Covered Bond Guarantee LLP takes over payment obligations on Bonds as they become due All cash collected for benefit of Secured Creditors, including investors and distributed in accordance with the Guarantee Priority of Payments
Interest Rate Shortfall Test	Failure of Interest Rate Shortfall Test	Within one business day, give written notice to the LLP, the Seller and the Security Trustee of the amount of such Interest Rate Shortfall and of the relevant Discretionary Rates or margins applicable which would need to be set in order for no Interest Rate Shortfall to arise and the Interest Rate Shortfall Test to be met
Asset Coverage Test	Failure of the Asset Coverage Test	If an Asset Coverage Test Breach Notice has been served and not revoked on or before the third Calculation Date after service of such Asset Coverage Test Breach Notice, then an Issuer Event of Default shall occur
LLP Event of Default	Any of the conditions, events or acts provided in Condition 9.2 of the Prospectus (LLP Events of Default) occur.	Covered Bonds and Guarantee accelerated LLP's assets are liquidated by the Security Trustee for the benefit of Secured Creditors, including the investors Proceeds from the liquidation of the LLP's assets are distributed to Secured Creditors, including bondholders Amounts due to TSB under the Term Advances are subordinated
Yield Shortfall Test	Failure of Yield Shortfall Test	Within one business day, give written notice to the LLP, the Seller and the Security Trustee of the amount of the shortfall and of the Discretionary Rates or margins applicable which would (taking into account the applicable Mortgage Conditions), in the Servicer's reasonable opinion, need to be set in order for no shortfall to arise and the Yield Shortfall Test to be met
Amortisation Test	Failure of the Amortisation Test	Constitutes an LLP Event of Default which if not cured, triggers an acceleration of the bonds

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## TSB Bank plc £10bn Global Covered Bond Programme

### nvestor Report January 2024

Glossary:		
Arrears	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, less the he service raciusalises as of the date of determination the difference between the sun and all authorists ments that were due and payable by a borrower on any due date up to to that date of determination (set the date of determination) and the sum of all payments actually made by that borrower up to such date of determination) and the sum of all payments actually made by that borrower up to that date of determination. If the result arrived at by dividing that difference (if any) by the amount of the required monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined based on the number of expendent full current monthly payments that have been missed, A borrower that has missed payments in the aggregate equal or exceeding 2 monthly payments by the amount of the required monthly payments in the aggregate of missed payments is less than 3 monthly payments) would be classified as being 2 to <3 months in arrears, and so to	
Monthly Constant Pre-Payment Rate (CPR)	Monthly CPR on any portfolio calculation date means the total unscheduled principal receipts received during the period of one month ending on that calculation date divided by the aggregate current balance of the loans comprised in the portfolio as at the immediately preceding calculation date. Unscheduled Principal Repayments comprise payments from TSB for the repurchase of loans from the portfolio, and capital repayments and redemptions other than those received at the expected term end date of the loan. These are annualised using the formula: 1-((1-1M)Y12) where M is the monthly CPR expressed as a percentage. Where there has been portfolio transfers within the monthly, CPR is calculated on a weighted average basis.	
Monthly Principal Payment Rate (PPR)	Monthly PPR on any portfolio calculation date means the total scheduled and unscheduled principal receipts received during the period of one month ending on that calculation date divided by the aggregate current balance of the loans comprised in the portfolio as at the immediately preceding portfolio calculation date. Where there has been portfolio transfers within the month, PPR is calculated on a weighted average basis. These are annualised using the formula: 1-((1-M)^12) where M is the monthly PPR expressed as a percentage.	
Quarterly Average CPR/PPR	The average of the three most recent monthly annualised CPR / PPR expressed as a percentage.	
Current Balance	Means, in relation to any loan at any date, the aggregate balance of the loan at such date (but avoiding double counting) including: (a) the Initial Advance; (b) any increase in the principal amount of a loan due to any further advance; (c) capitalised expenses; (d) capitalised interest; and interest, each green interest, arrears of interest, high loan-to-value fees, insurance premiums, booking fees and valuation fees), in each case, relating to such loan less all prepayments, repayments or payments or payments of any of the foregoing made on or prior to such date, and, in relation to the portfolio, the aggregate of the Current Balances of each loan in the portfolio.	
Mortgage Collections	All cash receipts on a mortgage within the portfolio excluding monies paid by TSB in respect of loans repurchased from the portfolio.	
Non-indexed LTV	The aggregate current balance of all sub-loans within a mortgage account divided by the value of the property securing the loans in that mortgage account at the date of the latest lending.	
Loan Seasoning	The number of months since the date of origination of the sub-loan.	
Remaining Term	The number of remaining months of the term of each sub-loan.	
Indexed LTV	The aggregate current balance of all sub-loans within a mortgage account divided by the indexed valuation of the property securing the loans in that mortgage account at the reporting date.	
Indexed Valuation	Indexation is applied on a regional basis to property valuations on a quarterly basis in January, April, July and October of each year using the Halifax House Price Index published by Markit Group Limited, using their current methodology.	
Geographic Analysis	The geographic analysis is prepared based on the Government Office Regions.	
Weighted Average (WA)	Unless otherwise stated all weighted average calculations are weighted by current balance.	

### Footnotes:

- (1) The reported trigger disclosed is the next trigger point there may be subsequent triggers and these are detailed in the relevant swap agreement.
- (2) The data relates only to the cover pool swaps and excludes the covered bond swaps.
- (3) For full description of requirements please refer to the Prospectus.
- (4) A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV<=75%.
- Ally is calculated as the Asset of Pircentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans with iLTV-75%.
- (5) The bank account balance has been adjusted to include cash from assets collected on the last day of the month and passed to the LLP on the first day of the following month.
- (6) The balance reported is the amount required to be posted under item X (Set off risk) of the Asset Coverage Test.
- (7) The nominal level of over collateralisation includes cash held on the principal ledger, excluding any waterfall distributions back to the seller in the next calendar month.
- (8) The Constant Default Rate is not applicable to revolving programmes.
- (9) Unscheduled interest is recorded as 'not reported' as all unscheduled collections are treated as principal.
- (10) The data in these tables have been calculated at loan level. All other stratification tables are calculated at account level. A mortgage account. one or more loans secured, by way of equal ranking first charge, on the same property and thereby forming a single mortgage account.
- (11) Margins are reported based on the index rate, therefore fixed are reported at the fixed rate, trackers are reported over BBR (5.25%) and variable over SVR (7.25%).
- (12) The initial rate is considered to be the same as the current rate.
- (13) The Arrears breakdown table excludes accounts in possession.
- (14) The analysis of Repayment Type has been performed at loan level and therefore there are no balances shown as part-and-part.
- (15) Data on second homes has not historically been collected / retained on the TSB system.
- (16) Reported at the account level. A mortgage account consists of one or more loans secured, by way of equal ranking first charge, on the same property and thereby forming a single mortgage account.
- (17) In the case of joint accounts the employment status disclosed is that of the first named borrower and does not reflect the status of other borrowers named on the same account.
- (18) This category includes historical accounts where data was not captured on the system.
- (19) The date stated is the legal final maturity date as it applies to the Issuer, however the extended final maturity date as it applies to the LLP is 12 months following this date.
- (20) The waterfall reported is that which will be made in the next calendar month. Ledger balances are reported as at month end, before distribution of revenue and principal receipts.
- (21) Item B of the Asset Coverage Test excludes principal balances distributed back to the Seller in the next calendar month.
- (22) 2019-1 Includes £250m Tap on 28/02/19.
- (23) LLP pay rate margin switched from LIBOR to SONIA from the 8th March 2021