### Investor Report December 2019

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#### Administration

Name of issuer	TSB Bank plc
Name of RCB programme	TSB Bank plc £5bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Steve Vance, Head of Wholesale Funding, steve.vance@tsb.co.uk
Date of form submission	20 January 2020
Start Date of reporting period	1 December 2019
End Date of reporting period	31 December 2019
Web links - prospectus, transaction documents, loan-level data	http://www.tsb.co.uk/investors/debt-investors/covered-bonds/

#### Counterparties, Ratings

	Counterparty/ies		Fitch		Moody's		S&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) Baa2 (Snr unsec), A3(cr) & (ST) P-2(Snr unsec), P-2(cr)	na	na	
Seller(s)	TSB Bank plc	na	na	na	(LT) Baa2 (Snr unsec), A3 (cr) & (ST) P-2(Snr unsec), P-2(cr)	na	na	
Account bank	HSBC Bank plc	na	na	(LT) A2 & (ST) P-1	(LT) Aa3 & (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) Baa2 (Snr unsec), A3 (cr) & (ST) P-2(Snr unsec),P-2(cr)	na	na	
Cash manager(s)	TSB Bank plc	na	na	Ba2 (cr)	(LT) Baa2 (Snr unsec), A3 (cr) & (ST) P-2(Snr unsec),P-2(cr)	na	na	
Swap provider(s) on cover pool	TSB Bank plc	na	na	A3 (cr) <sup>(1)</sup>	(LT) Baa2 (Snr unsec), A3 (cr) & (ST) P-2(Snr unsec),P-2(cr)	na	na	
Stand-by swap provider(s) on cover pool	None	na	na	na	na	na	na	
Swap notional amount(s) (GBP)(2)	£ 1,791,207,146							
Swap notional maturity/ies(2)	na							

### Accounts, Ledgers (20)

LLP receive rate/margin<sup>(2)</sup> LLP pay rate/margin<sup>(2)</sup>

<del></del>	Value as of End I period	Date of reporting	Value as of Start Date of reporting period	Targeted Value
Revenue receipts			na	na
Revenue Receipts (on the Loans)	£	3,526,862	na	na
Bank Interest	£	10,888	na	na
Excess amount released from Reserve Fund	£	44,766	na	na
Available Revenue Receipts	£	3,582,516	na	na
Senior fees (including Cash Manager & Servicer)	£	168,573	na	na
Amounts due under cover pool swap	£	508,620	na	na
Amounts due under Intercompany Loan	£	1,331,127	na	na
Amounts added to Reserve Fund	£		na	na
Deferred Consideration	£	1,574,196	na	na
Members' profit	£	-	na	na
Total distributed	£	3,582,516	na	na
Principal receipts	£		na	na
Principal Receipts (on the Loans)	£	25,187,133	na	na
Any other amount standing to credit Principal Ledger	£	-	na	na
Cash Capital Contribution from Members	£		na	na
Available Principal Receipts	£	25,187,133	na	na
Total distributed	£	25,187,133	na	na
Reserve ledger	£	2,163,986	£ 2,173,341	£ 2,163,986
Revenue ledger	£	3,537,750	£ 3,430,123	na
Principal ledger	£	25,187,133	£ 41,643,454	na
Pre-maturity liquidity ledger		na	na	na

#### Asset Coverage Test

Asset Coverage Test			
		Value	Description <sup>(3)</sup>
A	£	1,603,446,448	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	£		Potential negative carry
Total	£	1,562,117,955	
Method used for calculating component 'A <sup>1(4)</sup>		A(b)	
Asset percentage (%)		89.0%	
Maximum asset percentage from Moody's (%)		89.0%	<u>.l</u>
Credit support as derived from ACT (GBP)	£	312,117,955	
Credit support as derived from ACT (%)		25.0%	

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Programme-Level Characteristics	
Programme currency	GBP
Programme size	5,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP	
series converted at swap FX rate)	£ 1,250,000,000
Covered bonds principal amount outstanding (GBP, non-GBP	
series converted at current spot rate)	£ 1,250,000,000
Cover pool balance (GBP)	£ 1,802,234,536
Bank account balance (GBP) <sup>(5)</sup>	£ 30,897,869
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>	£ 5,318,476
Aggregate deposits attaching specifically to the off-set mortgages	
(GBP)	£ -
Nominal level of overcollateralisation (GBP) <sup>(7)</sup>	£ 552,234,536
Nominal level of overcollateralisation (%)	44.2%
Number of loans in cover pool (16)	14,725
Average loan balance (GBP) (16)	£ 122,393
Weighted average non-indexed LTV (%)	56.4%
Weighted average indexed LTV (%)	50.9%
Weighted average seasoning (months)	51.4
Weighted average remaining term (months)	220.1
Weighted average interest rate (%) (22)	2.33%
Standard Variable Rate(s) (%) (22)	2.75% and 4.24%
Constant Pre-Payment Rate (%, current month)	11.5%
Constant Pre-Payment Rate (%, quarterly average)	13.8%
Principal Payment Rate (%, current month)	15.5%
Principal Payment Rate (%, quarterly average)	17.8%
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)	£	3,526,862
Mortgage collections (scheduled - principal)	£	6,995,682
Mortgage collections (unscheduled - interest) (9)		
Mortgage collections (unscheduled - principal)	£	18,191,451

Account Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Account redemptions since previous reporting date	143	0.97%	£ 16,354,213	0.91%
Accounts bought back by seller(s)				
of which are non-performing loans				
of which have breached R&Ws	1	0.01%	£ 34,906	0.00%
Accounts sold into the cover pool	158		£ 25,348,207	

Product Rate Type and Reversionary Profiles (10) (22)					Weighted average				
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	Remaining teaser period (months)	Current margin <sup>(11)</sup>	Reversionary margin <sup>(11)</sup>	Initial rate(12)
Fixed at origination, reverting to SVR	-	0.00%	-	0.00%					
Fixed at origination, reverting to HVR	17,587	59.98%	1,498,264,236	83.13%	2.20%	31.13	2.20%	1.49%	6 2.20%
Fixed at origination, reverting to Libor	-	0.00%		0.00%					
Fixed at origination, reverting to tracker	-	0.00%	-	0.00%					
Fixed for life	4,442	15.15%	16,214,129	0.90%	2.59%	-	2.59%	-	2.59%
Tracker at origination, reverting to SVR	-	0.00%		0.00%					
Tracker at origination, reverting to HVR	-	0.00%		0.00%					
Tracker at origination, reverting to Libor		0.00%	-	0.00%					
Tracker for life	915	3.12%	47,646,847	2.64%	1.31%	-	0.56%	-	1.31%
SVR, including discount to SVR	4,256	14.51%	151,122,081	8.39%	2.74%		-0.01%	-	2.74%
HVR, including discount to HVR	2,123	7.24%	88,987,243	4.94%	4.24%		1.49%	-	4.24%
Libor		0.00%		0.00%		-		-	
Total	29,323	100.00%	£ 1,802,234,536	100.00%	2.33%				

Stratifications							
Arrears breakdown <sup>(13)</sup>	Number	% of total number	Amount (GBP)	% of total amount			
Current	14,595	99.12%	£ 1,790,294,657	99.34%			
0-1 month in arrears	43	0.29%	£ 4,742,805	0.26%			
1-2 months in arrears	34	0.23%	£ 2,977,939	0.17%			
2-3 months in arrears	14	0.10%	£ 1,315,743	0.07%			
3-6 months in arrears	19	0.13%	£ 1,642,112	0.09%			
6-12 months in arrears	16	0.11%	£ 1,069,651	0.06%			
12+ months in arrears	4	0.03%	£ 191,628	0.01%			
Total	14.725	100.00%	£ 1.802.234.536	100.00%			

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Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	7.235	49.13%	£ 587,664,594	32.61%
50-55%	1.103	7.49%	£ 157,120,955	8.72%
55-60%	1,047	7.11%	£ 158,042,048	8.77%
60-65%	1,230	8.35%	£ 193,971,915	10.76%
65-70%	1,602	10.88%	£ 274,531,405	15,239
70-75%	1,280	8.69%	£ 228,385,940	12.679
75-80%	775	5.26%	£ 133,596,689	7.419
80-85%	336	2.28%	£ 51,206,512	2.849
85-90%	86	0.58%	£ 11,186,863	0.629
90-95%	29	0.20%	£ 6,101,992	0.349
95-100%	2	0.01%	£ 425,623	0.029
100-105%	-	-	£ -	-
105-110%	-		f -	
110-125%	-		£	
125%+	-	-	£ -	
Total	14,725	100.00%	1,802,234,536	100.009
		0/_ //	. (000)	
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	8,607	58.45%	£ 776,609,597	43.099
50-55%	1,181	8.02%	£ 177,820,441	9.879
55-60%	1,211	8.22%	£ 198,271,554	11.009
60-65%	1,369	9.30%	£ 232,928,584	12.929
65-70%	1,278	8.68%	£ 234,054,236	12.999
70-75%	795	5.40%	£ 136,352,886	7.579
75-80%	228	1.55%	£ 37,508,537	2.08
80-85%	51	0.35%	£ 8,089,990	0.45
85-90%	5	0.03%	£ 598,712	0.039
90-95%	-	-	£ -	-
95-100%	-	-	£ -	
100-105%	-	-	£	
105-110%	-		f -	
110-125%	-		f -	
125%+	-		f -	-
Total	14,725	100.00%	£ 1,802,234,536	100.009
Current outstanding balance of loan	Number 122	% of total number	Amount (GBP)	% of total amount
0-5,000 5,000-10,000	205	0.83% 1.39%	£ 284,938 £ 1,592,276	0.029
			f 1.592.276	0.099
				0.000
10,000-25,000	923	6.27%	£ 16,775,484	0.939
10,000-25,000 25,000-50,000	923 2,183	6.27% 14.83%	£ 16,775,484 £ 82,762,306	4.59%
10,000-25,000 25,000-50,000 50,000-75,000	923 2,183 2,279	6.27% 14.83% 15.48%	£ 16,775,484 £ 82,762,306 £ 142,267,363	4.59° 7.89°
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000	923 2,183 2,279 1,982	6.27% 14.83% 15.48% 13.46%	£ 16,775,484 £ 82,762,306 £ 142,267,363 £ 173,133,366	4.599 7.899 9.619
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000	923 2,183 2,279 1,982 2,845	6.27% 14.83% 15.48% 13.46% 19.32%	£ 16,775,484 £ 82,762,306 £ 142,267,363 £ 173,133,366 £ 349,614,235	4.59° 7.89° 9.61° 19.40°
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000	923 2,183 2,279 1,982 2,845 1,732	6.27% 14.83% 15.48% 13.46% 19.32%	£     16,775,484       £     82,762,306       £     142,267,363       £     173,133,366       £     349,614,235       £     298,987,604	4.59° 7.89° 9.61° 19.40° 16.59°
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000 200,000-250,000	923 2,183 2,279 1,982 2,845 1,732	6.27% 14.83% 15.48% 13.46% 19.32% 11.76% 7.08%	£     16,775,484       £     82,762,306       £     142,267,363       £     173,133,366       £     349,614,235       £     298,987,604       £     233,200,752	4.59° 7.89° 9.61° 19.40° 16.59°
10,000-25,000 50,000-50,000 50,000-15,000 75,000-100,000 100,000-150,000 150,000-200,000 200,000-250,000 250,000-300,000	923 2,183 2,279 1,982 2,2845 1,732 1,043	6.27% 14.83% 15.48% 13.46% 19.32% 11.76% 7.08% 3.93%	£ 16,775,484 £ 82,762,306 £ 142,267,363 £ 173,133,366 £ 349,614,235 £ 298,987,604 £ 233,200,752 £ 157,632,846	4.599 7.899 9.619 19.409 16.599 12.949 8.759
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 150,000-250,000 150,000-200,000 250,000-300,000 250,000-300,000	923 2 183 2 2279 1,982 2 2845 1,732 1,043 578 305	6.27% 14.83% 15.48% 15.48% 13.46% 19.32% 11.76% 7.08% 2.07%	£ 16,775,484 £ 82,762,306 £ 142,267,363 £ 173,133,366 £ 349,614,235 £ 298,887,604 £ 233,200,752 £ 157,632,946 £ 98,773,602	4.59° 7.89° 9.61° 19.40° 16.59° 12.94° 8.75° 5.48°
10,000-25,000 25,000-50,000 50,000-75,000 175,000-100,000 180,000-150,000 180,000-250,000 250,000-250,000 250,000-300,000 300,000-350,000 300,000-350,000	923 2,183 2,279 1,982 2,845 1,732 1,043 578 305	6.27% 14.83% 15.48% 13.46% 19.32% 11.76% 7.08% 3.33% 2.07%	£ 16,775,484 £ 82,762,306 £ 142,267,363 £ 173,133,366 £ 349,614,235 £ 288,987,604 £ 233,200,752 £ 157,632,846 £ 98,773,602 £ 67,010,602	4.59° 7.89° 9.61° 19.40° 16.59° 12.94° 8.75° 5.48° 3.72°
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-250,000 250,000-350,000 250,000-300,000 350,000-350,000 350,000-400,000	923 2 183 2 2,279 1,982 2,245 1,732 3 578 3055 179	6.27% 14.83% 15.48% 15.48% 19.32% 11.76% 7.08% 3.33% 2.07% 1.22% 0.81%	£ 16,775,484 £ 82,762,363 £ 142,267,363 £ 173,133,65 £ 288,957,604 £ 233,200,752 £ 157,632,846 £ 98,773,602 £ 67,010,662 £ 50,832,032	4.59° 7.89° 9.61° 19.40° 16.59° 12.94° 8.75° 5.48° 3.72° 2.82°
10.000-25.000 25.000-50.000 50.000-75.000 175.000-100.000 180.000-150.000 180.000-200.000 250.000-300.000 250.000-300.000 350.000-350.000 350.000-450.000 400.000-450.000	923 2,183 2,279 1,982 2,284 1,732 1,043 578 305 107 120	6, 27% 14, 83% 15, 48% 13, 46% 7, 08% 7, 08% 2, 07% 1, 12% 0, 18% 0, 58%	£ 16,775,484 £ 82,762,306 £ 142,267,363 £ 173,133,366 £ 349,614,235 £ 298,947,604 £ 233,200,752 £ 157,632,846 £ 98,773,602 £ 50,832,031 £ 40,688,722	4.59' 7.89' 9.61' 19.40' 16.59' 12.94' 8.75' 5.48' 3.72' 2.82'
10.000-25.000 55.000-50.000 50.000-75.000 75.000-100.000 100.000-150.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-350.000 150.000-350.000 150.000-350.000 150.000-400.000 150.000-400.000 150.000-500.000	923 2 183 2 2,279 1,9825 1,782 4,7732 578 3055 179 1200 86	6, 27% 14, 83% 15, 48% 15, 48% 19, 32% 11, 76% 7, 08% 3, 33% 2, 07% 1, 22% 0, 81% 0, 58% 0, 53%	£ 16,775,484 £ 82,762,363 £ 142,267,363 £ 173,133,65 £ 288,967,604 £ 233,200,752 £ 157,632,846 £ 98,773,602 £ 67,010,662 £ 50,832,032 £ 40,688,722 £ 42,414,725	4.599 7.8999 9.611 19.407 16.599 12.944 8.7575 5.485 3.722 2.265 2.255
10.000_25.000 52.000-50.000 50.000-75.000 50.000-75.000 150.000-100.000 150.000-200.000 150.000-200.000 250.000-300.000 250.000-300.000 350.000-300.000 350.000-450.000 100.000-450.000 100.000-450.000 100.000-650.000 100.000-650.000	923 2,183 2,283 1,982 1,982 2,284 2,2845 1,732 3,055 1779 120 866 78	6, 27% 14, 83% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 2, 0,7% 1, 22% 0, 61% 0, 58% 0, 58% 0, 23%	£ 16,775,484 £ 28,762,363 £ 142,267,363 £ 173,133,366 £ 349,614,235 £ 288,937,604 £ 233,200,752 £ 157,632,846 £ 98,773,602 £ 67,010,662 £ 40,688,722 £ 40,688,722 £ 21,881,966	4,59' 7,89' 9,61' 19,40' 16,59' 12,94' 5,48' 3,72' 2,82' 2,82' 2,26' 2,35'
10.000-25.000 52.000-50.000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-250.000 100.000-350.000 100.000-350.000 100.000-350.000 100.000-350.000 150.000-400.000 150.000-400.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-700.000 100.000-700.000	923 2 183 2 2279 1 1982 2 2445 1,1732 578 3055 179 120 8 86 788 341 341 341	6.27% 14.83% 15.48% 13.34% 19.32% 11.76% 7.08% 3.33% 2.07% 1.22% 0.81% 0.53% 0.23%	£ 16,775,484 £ 82,762,363 £ 142,267,363 £ 173,133,65 £ 288,967,604 £ 233,200,752 £ 157,632,846 £ 98,773,602 £ 67,010,662 £ 50,832,031 £ 40,688,722 £ 42,414,95 £ 21,811,966 £ 13,182,676	4,599 7,899 9,611 19,407 15,949 12,949 18,757 18,487 18,757 18,487 18,757 18,487 18,757 18,487 18,75
10.000_25.000 55.000-50.000 50.000-75.000 10.000-75.000 10.0000-100.000 150.000-200.000 150.000-200.000 150.000-200.000 150.000-200.000 150.000-300.000 150.000-300.000 150.000-300.000 150.000-400.000 150.000-400.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000	923 2,183 2,279 1,982 2,2845 1,732 3,578 1,732 1,732 1,732 1,043 5,78 1,79 1,79 1,79 1,79 1,79 1,79 1,79 1,79	6, 27% 14, 83% 15, 48% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 2, 07% 1, 22% 0, 81% 0, 58% 0, 53% 0, 12%	£ 16,775,484 £ 28,762,363 £ 142,267,363 £ 173,133,366 £ 349,614,235 £ 288,987,604 £ 233,200,752 £ 157,632,846 £ 98,77,632,846 £ 67,010,662 £ 67,010,662 £ 40,688,722 £ 42,414,957 £ 21,881,966 £ 13,182,676 £ 8,375,276 £ 8,375,776	4,59' 7,89' 9,61' 19,40' 16,59' 16,59' 16,59' 17,99' 18,75
10.000_25.000 55.000-50.000 50.000-75.000 10.000-75.000 10.0000-100.000 150.000-200.000 150.000-200.000 150.000-200.000 150.000-200.000 150.000-300.000 150.000-300.000 150.000-300.000 150.000-400.000 150.000-400.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000	923 2 183 2 2279 1 1982 2 2445 1,1732 578 3055 179 120 8 86 788 341 341 341	6.27% 14.83% 15.48% 13.34% 19.32% 11.76% 7.08% 3.33% 2.07% 1.22% 0.81% 0.53% 0.23%	£ 16,775,484 £ 82,762,363 £ 142,267,363 £ 173,133,65 £ 288,967,604 £ 233,200,752 £ 157,632,846 £ 98,773,602 £ 67,010,662 £ 50,832,031 £ 40,688,722 £ 42,414,95 £ 21,811,966 £ 13,182,676	4.59 7.889 9.611 19.404 16.59 5.48 3.727 2.62 2.26 2.35 1.211 0.73
10,000-25,000 55,000-50,000 50,000-75,000 50,000-75,000 50,000-75,000 50,000-260,000 50,000-260,000 50,000-360,000 500,000-360,000 500,000-360,000	923 2 183 2 279 1,982 2 2845 1,732 3 578 3 305 179 120 8 6 7 78 3 34 1 18 3 34	6, 27% 14, 83% 15, 48% 15, 48% 19, 32% 11, 76% 7, 08% 3, 33% 2, 07% 1, 22% 0, 81% 0, 58% 0, 53% 0, 12% 0, 12% 0, 12% 0, 12% 1, 1	£ 16,775,484 £ 22,723,685 £ 142,267,383 £ 173,133,366 £ 349,614,235 £ 289,987,604 £ 233,200,752 £ 157,632,846 £ 98,773,646 £ 67,010,662 £ 67,010,662 £ 140,688,722 £ 121,881,986 £ 13,182,676 £ 13,182,676 £ 8,375,272 £ 2,823,478	4,59' 7,89' 9,61' 19,40' 16,59' 12,24' 5,48' 3,72' 2,82' 2,26' 2,35' 1,21' 0,73' 0,46' 0,16'
10.00-25.000 52.000-50.000 50.000-75.000 50.000-75.000 100.0000 150.000-100.000 150.000-200.000 150.000-200.000 250.000-300.000 250.000-300.000 350.000-400.000 450.000-500.000 450.000-500.000 500.000-500.000 500.000-500.000 500.000-700.000 500.000-700.000 500.000-700.000 500.000-700.000 500.000-700.000 500.000-700.000 500.000-700.000 500.000-700.000 500.000-700.000	923 2,183 2,279 1,982 2,2845 1,732 3,578 1,732 1,732 1,732 1,043 5,78 1,79 1,79 1,79 1,79 1,79 1,79 1,79 1,79	6, 27% 14, 83% 15, 48% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 2, 07% 1, 22% 0, 81% 0, 58% 0, 53% 0, 12%	£ 16,775,484 £ 28,762,363 £ 142,267,363 £ 173,133,366 £ 349,614,235 £ 288,987,604 £ 233,200,752 £ 157,632,846 £ 98,77,632,846 £ 67,010,662 £ 67,010,662 £ 40,688,722 £ 42,414,957 £ 21,881,966 £ 13,182,676 £ 8,375,276 £ 8,375,776	4.59 7.888 9.611 19.404 16.59 12.944 5.48 3.722 2.626 2.35 1.211 0.73 0.466
10,000_25,000 55,000_50,000 50,000_75,000 50,000_75,000 100,000_100,000 100,000_150,000 150,000_250,000 150,000_250,000 150,000_250,000 150,000_300,000 150,000_300,000 150,000_300,000 150,000_400,000 150,000_400,000 150,000_500,000	923 2 183 2 283 2 2279 1,982 2 2845 1,732 3 578 3055 179 120 8 6 8 6 7 78 3 34 1 8 1 10 1 3 3 1 14,725	6.27% 14.83% 15.48% 13.46% 19.32% 11.76% 7.08% 2.07% 1.22% 0.81% 0.53% 0.23% 0.12% 0.02% 1.00%	E 16,775,484  £ 22,723,036  £ 142,267,363  £ 173,133,366  £ 349,614,235  £ 288,987,604  £ 233,200,752  £ 157,632,846  £ 98,773,602  £ 67,010,662  £ 67,010,662  £ 142,414,935  £ 142,414,936  £ 21,881,966  £ 21,881,966  £ 33,72,72  £ 21,881,966  £ 13,75,272  £ 1,802,234,536	4.599 7.8999 9.611 19.407 16.599 12.944 8.757 5.489 3.727 2.822 2.26 2.357 1.211 0.737 0.466 0.166
10.00-25.000 25.000-50.000 50.000-75.000 50.000-75.000 150.000-75.000 150.000-200,000 150.000-200,000 250.000-300,000 250.000-300,000 350.000-300,000 350.000-300,000 350.000-450.000 350.000-450.000 500.000-650.000 500.000-600,000 500.000-600,000 700.000-800,000 900.000-800,000 900.000-1,000,000 1,000.000 + 1000.000 +	923 2,183 2,279 1,982 2,2845 1,732 1,043 578 305 1079 120 866 78 344 18 10 10 3 3 14,725	6, 27% 14, 83% 15, 48% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 7, 08% 2, 07% 1, 22% 0, 51% 0, 55% 0, 53% 0, 23% 0, 12% 0, 0, 10% 0, 0, 00% 100, 00%	E 16,775,484  £ 28,726,363  £ 142,267,363  £ 173,133,366  £ 349,614,235  £ 288,937,604  £ 233,200,752  £ 157,632,846  £ 98,773,862  £ 67,010,682  £ 40,688,722  £ 14,14,957  £ 21,881,966  £ 13,182,676  £ 8,375,272  £ 2,823,478  £ 1,802,234,536	4.599 7.889 9.611 19.440 16.599 12.94 8.757 5.48 3.722 2.82 2.266 2.353 1.121 0.733 0.466 0.166 100.000 % of total amount
10,000-25,000 25,000-50,000 50,000-75,000 100,000 100,000-150,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-300,000 150,000-300,000 150,000-300,000 150,000-400,000 150,000-400,000 150,000-500,	923 2 183 2 283 3 2,279 1,982 3 2,245 4 1,732 4 1,732 5 78 3 305 1 179 1 200 8 6 6 7 78 3 34 1 10,3 3 114,725	6.27% 14.83% 15.48% 13.46% 19.32% 11.76% 7.08% 3.93% 2.07% 0.81% 0.53% 0.12% 0.07% 0.02%  100.00%	E 16,775,484 E 22,762,363 E 142,267,363 E 173,133,366 E 349,614,235 E 288,957,604 E 233,200,752 E 157,632,846 E 98,7736,602 E 67,010,662 E 67,010,662 E 140,688,722 E 121,881,966 E 13,182,676 E 13,182,676 E 13,182,676 E 1,882,7476 E 1,882,7476 E 7,883,75,772 E 7,883,753,774 E 7,883,753,774 E 7,883,753,774 E 7,883,753,774	4.599 7.899 9.611 19.40' 16.59' 12.94' 8.75' 5.48' 2.82' 2.82' 2.82' 1.21' 0.73' 0.46' 0.16'  100.00' % of total amount % of total amount
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10,000-25,000 52,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-300,000 150,000-300,000 150,000-300,000 150,000-400,000 150,000-400,000 150,000-500,000 150,000-500,000 150,000-500,000 150,000-700,000 150,0	923 2 183 2 283 2 287 3 1,982 4 2,945 4 1,732 5 1,732 5 1,732 6 1,732 7 120 8 6 6 7 78 9 120 8 7 78 9 134 9 14,725 Number 474 977 1,1226	6, 27% 14, 83% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 3, 393% 2, 07% 1, 22% 0, 81% 0, 65% 0, 0, 53% 0, 12% 0, 0, 07% 0, 0, 07% 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0	E 16,775,484 E 82,762,363 E 142,267,363 E 142,267,363 E 349,614,235 E 288,937,604 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 50,832,031 E 40,688,722 E 42,414,93 E 131,82,676 E 8,375,272 E 1,802,234,536  Amount (GBP) E 57,168,850 E 100,160,409 E 301,629,473	4.599 7.899 9.611 19.407 16.599 12.944 8.757 5.48 3.7272 2.262 2.262 2.353 1.211 0.737 0.466 1.160  % of total amount 3.177 5.566
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10.0002.55.000 15.000-15.000 15.000-15.000 15.000-15.000 15.000-15.000 15.000-15.000 15.000-15.000 15.000-200.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-300.000 150.000-300.000 150.000-300.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-1000.000 150.0000-1000.000	923 2 183 2 283 2 297 1,982 2 2845 1,732 3 578 3 035 179 120 8 66 78 3 18 10 3 3 14,725 Number 474 977 1,226 746 1,555	6, 27% 14, 83% 15, 48% 15, 48% 19, 32% 11, 76% 7, 08% 3, 33% 2, 07% 1, 22% 0, 81% 0, 58% 0, 58% 0, 58% 0, 10, 50% 0, 00% 1, 00%	E 16,775,484  £ 22,723,685 £ 142,267,383 £ 173,133,366 £ 349,614,235 £ 289,987,604 £ 233,200,752 £ 157,632,846 £ 98,773,662 £ 67,010,662 £ 67,010,662 £ 140,688,722 £ 121,881,986 £ 13,182,675 £ 21,881,986 £ 13,182,675 £ 1,802,234,536  Amount (GBP) £ 5,71,688,850 £ 100,160,409 £ 301,629,173 £ 100,409 £ 316,259,173	4,59' 7,89' 9,61' 19,40' 16,59' 12,94' 8,75' 5,48' 3,72' 2,82' 2,82' 2,26' 1,21' 0,73' 0,16' 100,00' % of total amount 3,17' 5,56' 16,74' 3,14' 7,97'
10.000_25.000 10.000_25.000 15.000-15.000 15.000-15.000 15.000-15.000 150.000-15.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-250.000 150.000-300.000 150.000-300.000 150.000-300.000 150.000-400.000 150.000-400.000 150.000-500.000 150.000-500.000 150.000-500.000 150.000-700.000 150.000-700.000 150.000-900.000	923 2 183 2 183 2 183 3 2 279 1,982 2 245 2 245 1,732 3 578 305 179 120 8 66 7 78 3 34 1 18 1 10 3 3 14,725 Number 474 977 1,226 7 746 1,726 1,555 1,555 1,555	6, 27% 14, 83% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 3, 393% 2, 07% 1, 22% 0, 81% 0, 58% 0, 53% 0, 12% 0, 12% 0, 0, 07% 0, 0, 07% 0, 0, 07% 5, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,	E 16,775,484 E 82,762,363 E 142,267,363 E 142,267,363 E 1349,614,235 E 288,967,604 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 50,832,031 E 40,688,725 E 121,881,996 E 131,82,676 E 8,375,272 E 2,823,478 E 1,802,234,536  Amount (GBP) E 57,168,850 E 100,160,409 E 301,629,173 E 56,651,404 E 134,893,421 E 143,693,421 E 124,847,244	4,59' 7,89' 9,61' 19,40' 11,294' 8,75' 5,48' 3,72' 2,26' 2,26' 2,35' 1,21' 0,73' 0,46' 0,16' 10,00' % of total amount 3,17' 5,56' 15,74' 3,14' 7,97'
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10.00-25.000 \$50.00-75.000 \$50.00-75.000 \$50.00-75.000 \$50.00-75.000 \$50.00-75.000 \$100.000-150.000 \$100.000-150.000 \$150.000-200.000 \$250.000-300.000 \$250.000-350.000 \$250.000-350.000 \$300.000-350.000 \$300.000-350.000 \$300.000-350.000 \$300.000-450.000 \$450.000-500.000 \$500.000-600.000 \$500.000-600.000 \$500.000-600.000 \$500.000-700.000 \$900.000-700.000 \$900.000-700.000 \$1000.000 + Total  Regional distribution East Anglia East Midlands London Vorth Vorth West Vorthern Ireland Scouth East South East South West	923 2 183 2 287 3 2 279 1,9825 2,045 3 1,732 3 578 305 179 120 8 6 86 78 3 4 18 10 3 3 - 14,725  Number  Number  474 977 1,226 746 1,555 1,555 1,555 1,555 1,555 2,283 2,2477	6. 27% 14. 83% 15. 48% 13. 46% 19. 32% 11. 67% 7. 08% 3. 33% 2. 07% 1. 22% 0. 18% 0. 53% 0. 23% 0. 12% 0. 07% 0. 07% 0. 00% 100. 00% 50 f total number 3. 22% 6. 6. 63% 6. 63% 5. 07% 10. 65%	E 16,775,484 E 82,762,303 E 142,267,363 E 142,267,363 E 139,614,235 E 288,907,604 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 98,773,602 E 40,688,722 E 42,414,952 E 121,881,966 E 131,182,676 E 8,375,272 E 12,881,966 E 131,182,676 E 8,375,272 E 1,802,234,536 E 100,160,409 E 301,629,173 E 66,651,404 E 143,693,421 E 143,693,421 E 244,847,244 E 444,272,947	4.599 7.898 9.611 19.401 16.599 12.949 18.755 5.48 3.722 2.822 2.262 2.355 1.1212 0.733 0.467 100.007 % of total amount 3.177 5.5565 16.74 3.144 7.977 11.922 24.555 9.898
10,000-25,000 52,000-50,000 50,000-75,000 50,000-75,000 100,000-100,000 100,000-150,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-400,000 450,000-500,000 650,000-500,000 650,000-600,000 650,000-700,000 700,000-800,000 900,000-700,000 7700,000-800,000 900,000-1,000,000 9	923 2 183 2 283 2 2879 1,982 2 2845 1,732 3 578 3055 1179 1200 8 66 8 63 3 44 18 10 3 3 14,725 Number 474 977 1,1226 1,555 2,683 2,4477 1,425	6, 27% 14, 83% 15, 48% 15, 48% 19, 32% 11, 76% 7, 08% 3, 393% 1, 22% 0, 181% 0, 53% 0, 23% 0, 12% 0, 0, 53% 0, 12% 0, 10, 50% 1, 0, 50%	E 16,775,484  £ 22,723,036  £ 142,267,383  £ 173,133,366  £ 349,614,235  £ 288,987,604  £ 233,200,752  £ 157,632,846  £ 98,773,602  £ 67,010,662  £ 67,010,662  £ 140,488,722  £ 12,1881,966  £ 13,182,676  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 13,82,736  £ 14,83,747  £ 15,838,850  £ 100,160,409  £ 301,629,173  £ 56,651,404  £ 143,633,421  £ 144,847,244  £ 144,847,244  £ 144,847,244  £ 144,847,244  £ 144,847,244  £ 144,847,244  £ 148,843,845  £ 118,843,845  £ 118,843,845  £ 118,843,845  £ 118,843,845  £ 118,843,845  £ 118,843,845  £ 118,843,856  £ 118,843,845  £ 118,843,845  £ 118,843,845  £ 118,843,845  £ 118,843,856	4.59 7.888 9.611 19.404 16.59 12.944 17.97 18.407 19.407 1
10.00-25.000 15.000-15.000 150.001-75.000 150.001-75.000 150.001-75.000 150.001-75.000 150.0001-150.000 150.0001-250.000 150.0001-250.000 150.0001-250.000 150.0001-250.000 150.0001-350.000 150.0001-350.000 150.0001-350.000 150.0001-350.000 150.0001-450.000 150.0001-450.000 150.0001-500.000 150.0001-500.000 150.0001-500.000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.0000 150.0001-700.00000 150.0001-700.00000 150.0001-700.00000 150.0001-700.00000 150.0001-700.00000 150.0001-700.00000 150.0001-700.00000000000000000000000000000	923 2 183 2 287 3 2 279 1,982 2 344 3 1,732 4,732 578 305 179 120 8 6 86 78 3 4 18 10 3 3 - 14,725  Number  Number  14,725  14,725  15,256 17,555 1,55	6. 27% 14. 83% 15. 48% 13. 46% 19. 32% 11. 76% 7. 08% 3. 33% 4. 227% 1. 22% 0. 18% 0. 18% 0. 18% 0. 18% 0. 12% 0. 12% 0. 07% 0. 12% 0. 07% 0. 12% 1. 22% 1. 25% 1.	E 16,775,484 E 82,762,363 E 142,267,363 E 142,267,363 E 147,133,465 E 248,947,642 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 98,773,602 E 67,010,662 E 140,688,722 E 42,414,952 E 121,881,966 E 131,182,676 E 8,375,272 E 223,45,364 E 10,100,100,100,100,100,100,100,100,100,	4.599 7.898 9.611 19.400 10.509 12.941 15.596 16.599 17.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989 18.989
10.000_25.000 10.000_25.000 55.000-50.000 150.000-75.000 150.000-75.000 100.000-150.000 100.000-150.000 150.0000-250.000 150.0000-250.000 150.0000-250.000 150.0000-300.000 150.0000-300.000 150.0000-300.000 150.0000-300.000 150.0000-400.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 1500.00000-500.000 1500.0000-500.000 1500.0000-500.000 1500.0000-500.000	923 2 183 2 283 2 2879 1,982 2 2845 1,732 3 578 3055 179 120 8 66 7 78 3 34 10 3 3 114,725 Number 474 977 1,226 746 746 1,555 2,683 2,2477 1,425 422 1,524	6, 27% 14, 83% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 3, 393% 4, 22% 0, 181% 0, 53% 0, 12% 0, 0, 12% 0, 0, 12% 0, 0, 12% 100, 00%	E 16,775,484 E 22,762,303 E 142,267,363 E 173,133,366 E 349,614,235 E 288,987,604 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 69,8773,602 E 140,888,722 E 142,414,97 E 13,826,76 E 13,182,676 E 13,182,676 E 13,827,272 E 2,823,478 E 1,802,234,536 Amount (GBP) E 57,168,850 E 100,160,409 E 301,629,173 E 56,651,404 E 143,633,421 E 142,847,244 E 442,472,947 E 178,284,356 E 178,388,120	4.59 7.888 9.611 19.404 11.944 16.59 12.944 16.59 12.94 16.40 16.69 16.69 17.94 18.64 18.75 19.64 19.6
10.000_25.000 10.000_25.000 55.000-50.000 150.000-75.000 150.000-75.000 100.000-150.000 100.000-150.000 150.0000-250.000 150.0000-250.000 150.0000-250.000 150.0000-300.000 150.0000-300.000 150.0000-300.000 150.0000-300.000 150.0000-400.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 150.0000-500.000 1500.00000-500.000 1500.0000-500.000 1500.0000-500.000 1500.0000-500.000	923 2 183 2 287 3 2 279 1,982 2 344 3 1,732 4,732 578 305 179 120 8 6 86 78 3 4 18 10 3 3 - 14,725  Number  Number  14,725  14,725  15,256 17,555 1,55	6. 27% 14. 83% 15. 48% 13. 46% 19. 32% 11. 76% 7. 08% 3. 33% 4. 227% 1. 22% 0. 18% 0. 18% 0. 18% 0. 18% 0. 12% 0. 12% 0. 07% 0. 12% 0. 07% 0. 12% 1. 22% 1. 25% 1.	E 16,775,484 E 82,762,363 E 142,267,363 E 142,267,363 E 147,133,465 E 248,947,642 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 98,773,602 E 67,010,662 E 140,688,722 E 42,414,952 E 121,881,966 E 131,182,676 E 8,375,272 E 223,45,364 E 10,100,100,100,100,100,100,100,100,100,	4.59 7.89 9.61 19.40 16.59 12.94 8.75 5.48 8.75 2.26 2.35 1.21 0.73 0.46 0.16 1.00 % of total amount 1.3,17 5.56 1.47 3.14 7.57 11.92 2.45 2.45 3.89 2.88 8.59
10,000-25,000 52,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-250,000 150,000-300,000 150,000-300,000 150,000-300,000 150,000-400,000 150,000-500,000 150,000-500,000 150,000-500,000 150,000-500,000 1500,000-500,0	923 2 183 2 283 3 2,279 1,982 3 2,279 1,982 4 2,245 1,732 1,043 5 78 305 179 120 8 66 7 78 3 34 14,725  Number  474 977 1,226 746 746 747 1,425 2,263 2,477 1,425 422 1,524 1,216 1,126	6, 27% 14, 83% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 3, 393% 4, 22, 07% 1, 22% 0, 81% 0, 153% 0, 12% 0, 07% 0, 02% 100, 00% 80 of total number 3, 22% 6, 633% 8, 33% 8, 33% 1, 10, 10, 10, 10, 10, 10, 10, 10, 10, 1	E 16,775,484 E 22,720,383 E 142,267,383 E 173,133,386 E 349,614,235 E 288,987,604 E 98,773,602 E 67,716,82,846 E 98,773,602 E 67,710,602 E 67,710,602 E 10,710,710,710 E 10,710,710,710 E 10,710,710,710 E 10,710,710,710,710 E 10,710,710,710,710,710,710,710,710,710,7	4,59' 7,89' 9,61' 19,40' 16,59' 12,94' 18,75' 5,48' 3,72' 2,82' 2,26' 12,11' 0,73' 0,16' 1,11' 100,00' % of total amount 1,3,17' 1,5,56' 1,6,74' 3,14' 7,97' 11,92' 2,4,55' 9,89' 2,28' 8,59' 6,18' 1,0,00'
10.000_25.000 10.000_25.000 10.000_25.000 10.0000 10.00000 10.000000 10.00000000	923 2.183 2.283 2.279 1.982 2.2845 1.732 3.578 3.055 1.79 1.200 8.6 8.7 8.34 1.8 1.0 3.3 1.4,725  Number 474 977 1.226 2.683 2.487 2.477 1.425 422 1.524 1.4725	6, 27% 14, 83% 15, 48% 15, 48% 19, 52% 11, 76% 7, 08% 3, 333% 2, 2, 07% 1, 22% 0, 81% 0, 15% 0, 15% 0, 12% 0, 100, 00% 1	E 16,775,484  £ 22,723,685 £ 142,267,383 £ 173,133,366 £ 349,614,235 £ 289,987,604 £ 233,200,752 £ 157,632,846 £ 98,773,846 £ 98,773,846 £ 16,710,662 £ 67,010,662 £ 140,688,722 £ 121,881,986 £ 131,182,676 £ 133,75,772 £ 2,823,478 £ 1,802,234,536  Amount (GBP) £ 57,168,850 £ 100,160,409 £ 316,237,73 £ 143,633,421 £ 143,633,421 £ 111,388,120 £ 178,284,356	4,59° 7,89° 9,611 19,40° 16,59° 12,94° 8,75° 5,48° 3,72° 2,26° 2,35° 121° 0,73° 4,61° 100,00° % of total amount 3,17° 5,56° 16,74° 3,14° 7,97° 11,92° 2,28° 3,59° 1,91° 11,92° 2,28° 3,59° 1,91° 11,92° 2,28° 3,59° 1,91° 1,91° 1,91° 1,92° 1,91
10,000-25,000 50,000-75,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 150,000-250,000 150,000-250,000 150,000-250,000 250,000-300,000 350,000-350,000 350,000-350,000 350,000-350,000 350,000-400,000 450,000-500,000 600,000-700,000 800,000-700,000 800,000-700,000 800,000-700,000 10,000,000 10,000,000 10,000,000 10,000,00	923 2 183 2 283 3 2,279 1,982 3 2,279 1,982 4 2,245 1,732 1,043 5 78 305 179 120 8 66 7 78 3 34 14,725  Number  474 977 1,226 746 746 747 1,425 2,263 2,477 1,425 422 1,524 1,216 1,126	6, 27% 14, 83% 15, 48% 13, 46% 19, 32% 11, 76% 7, 08% 3, 393% 4, 22, 07% 1, 22% 0, 81% 0, 153% 0, 12% 0, 07% 0, 02% 100, 00% 80 of total number 3, 22% 6, 633% 8, 33% 8, 33% 1, 10, 10, 10, 10, 10, 10, 10, 10, 10, 1	E 16,775,484 E 22,720,383 E 142,267,383 E 173,133,386 E 349,614,235 E 288,987,604 E 98,773,602 E 67,716,82,846 E 98,773,602 E 67,710,602 E 67,710,602 E 10,710,710,710 E 10,710,710,710 E 10,710,710,710 E 10,710,710,710,710 E 10,710,710,710,710,710,710,710,710,710,7	4,599 7,899 9,619 9,619 13,409 12,949 8,759 5,483 3,722 2,269 2,359 1,219 0,733 0,169 1,100,009 % of total amount 3,179 5,569 1,749 3,149 7,979 11,1929 24,555 9,899 2,285 8,599 6,188
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-150,000 100,000-250,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 450,000-500,000 600,000-700,000 600,000-700,000 800,000-700,000 800,000-700,000 800,000-900,000 1,000,000 + Total  Regional distribution East Anglia East Midlands London North North North North North North North North North West Northen Ireland Scotland South East South West Wates Wates Wates Wates Wates Wates Repayment type <sup>(10)(14)</sup> Capital repayment Part-and-part	923 2 183 2 283 2 279 1,982 2 2845 1,732 3 578 305 179 120 86 78 305 179 120 86 78 18 10 3 3 14,725  Number 474 1,725 2,683 2,477 1,425 4,222 1,524 1,216 14,725  Number	6, 27% 14, 83% 15, 48% 15, 48% 19, 52% 11, 76% 7, 08% 3, 33% 2, 07% 1, 22% 0, 181% 0, 58% 0, 23% 0, 12% 0, 10, 20% 10, 10, 20% 10, 10, 20% 10,	E 16,775,484 E 82,762,303 E 142,267,363 E 142,267,363 E 147,133,464 E 239,897,604 E 239,897,604 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 68,773,602 E 140,688,722 E 142,841,946 E 131,822,676 E 8,375,272 E 18,818,966 E 113,182,676 E 8,375,272 E 18,818,966 E 113,182,676 E 13,182,676 E 13,182,676 E 143,683,01 E 144,847,244 E 144,847,247 E 144,847,244 E 144,847,244 E 144,847,244 E 144,847,244 E 141,853,358 E 114,863,358 E 118,802,347,358 E 118,802,347,358 E 118,802,347,358	4,599 7,899 9,619 9,619 19,409 16,599 12,949 8,755 5,489 3,722 2,269 2,359 1,219 0,739 1,019 1,010 1,0
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000 150,000-200,000 150,000-200,000 250,000-300,000 250,000-300,000 350,000-350,000 350,000-400,000 450,000-450,000 450,000-500,000 600,000-700,000 600,000-700,000 800,000-700,000 10,0000,000 10,000-700,000 10,000-700,000 10,000-700,000 10,000-700,000	923 2.183 2.283 2.279 1.982 2.2845 1.732 3.578 3.055 1.79 1.200 8.6 8.7 8.34 1.8 1.0 3.3 1.4,725  Number 474 977 1.226 2.683 2.487 2.477 1.425 422 1.524 1.4725	6, 27% 14, 83% 15, 48% 15, 48% 19, 52% 11, 76% 7, 08% 3, 333% 2, 2, 07% 1, 22% 0, 81% 0, 15% 0, 15% 0, 12% 0, 100, 00% 1	E 16,775,484  £ 22,723,685 £ 142,267,383 £ 173,133,366 £ 349,614,235 £ 289,987,604 £ 233,200,752 £ 157,632,846 £ 98,773,846 £ 98,773,846 £ 16,710,662 £ 67,010,662 £ 140,688,722 £ 121,881,986 £ 131,182,676 £ 133,75,772 £ 2,823,478 £ 1,802,234,536  Amount (GBP) £ 57,168,850 £ 100,160,409 £ 316,237,73 £ 143,633,421 £ 143,633,421 £ 111,388,120 £ 178,284,356	4,59° 7,89° 9,611 19,40° 16,59° 12,94° 8,75° 5,48° 3,72° 2,26° 2,35° 121° 0,73° 4,61° 100,00° % of total amount 3,17° 5,56° 16,74° 3,14° 7,97° 11,92° 2,28° 3,59° 1,91° 11,92° 2,28° 3,59° 1,91° 11,92° 2,28° 3,59° 1,91° 1,91° 1,91° 1,92° 1,91
10,000-25,000 50,000-75,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 100,000-150,000 1200,000-250,000 2200,000-250,000 2200,000-250,000 2300,000-350,000 350,000-350,000 350,000-350,000 350,000-350,000 350,000-400,000 450,000-500,000 650,000-700,000 650,000-700,000 800,000-700,000 800,000-700,000 800,000-700,000 800,000-700,000 1,000,000 1,000,000 1,000,000 1,000,000	923 2 183 2 283 2 279 1,982 2 2845 1,732 3 578 305 179 120 86 78 305 179 120 86 78 18 10 3 3 14,725  Number 474 1,725 2,683 2,477 1,425 4,222 1,524 1,216 14,725  Number	6, 27% 14, 83% 15, 48% 15, 48% 19, 52% 11, 76% 7, 08% 3, 33% 2, 07% 1, 22% 0, 181% 0, 58% 0, 23% 0, 12% 0, 10, 20% 10, 10, 20% 10, 10, 20% 10,	E 16,775,484 E 82,762,303 E 142,267,363 E 142,267,363 E 147,133,464 E 239,897,604 E 239,897,604 E 233,200,752 E 157,632,846 E 98,773,602 E 67,010,662 E 68,773,602 E 140,688,722 E 142,841,946 E 131,822,676 E 8,375,272 E 18,818,966 E 113,182,676 E 8,375,272 E 18,818,966 E 113,182,676 E 13,182,676 E 13,182,676 E 143,683,01 E 144,847,244 E 144,847,247 E 144,847,244 E 144,847,244 E 144,847,244 E 144,847,244 E 141,853,358 E 114,863,358 E 118,802,347,358 E 118,802,347,358 E 118,802,347,358	4,59° 7,89° 9,611 19,407 16,59° 12,94° 8,75° 5,48° 3,72° 2,26° 2,35° 121° 0,73° 4,616° 100,00° % of total amount 3,17° 5,56° 16,74° 3,14° 7,97° 11,92° 2,28° 8,59° 9,99° 1,50° 8,50° 8,50°

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Seasoning <sup>(10)</sup>	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	525	7.79%		0.639
12-24 months 24-36 months	7,664	0.50% 26.14%	£ 3,746,798 £ 756,118,996	0.219 41.959
36-48 months	7,299		£ 443,570,562	24.619
48-60 months	4,356	14.86%		14.52
60-72 months	772		£ 30,673,370	1.70
72-84 months	871		£ 31,095,788	1.73
84-96 months	1,136		£ 40,799,299	2.26
96-108 months	1,034	3.53%	£ 36,554,766	2.03
108-120 months	692	2.36%	£ 24,424,698	1.369
120-150 months	2,042	6.96%	£ 80,226,915	4.459
150-180 months	1,666	5.68%	£ 58,678,644	3.26
180+ months	1,119	3.82%		1.30
Total	29,323	100.00%		100.009
(10)		26 65 11	4 (000)	
Interest payment type <sup>(10)</sup> Fixed	Number 22,029	% of total number 75.13%	Amount (GBP) £ 1,514,478,365	% of total amount 84.039
SVR	4,256	14.51%	£ 151,122,081	8.39
HVR	2,123	7.24%		4.94
Tracker	915	3.12%	£ 47,646,847	2.64
Other (please specify) Total	29.323	100.000/	£ 1,802,234,536	100.000
Total	29,323	100.00%	£ 1,802,234,536	100.009
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	14,725	100.00%	£ 1,802,234,536	100.00%
Buy-to-let	-	-	-	-
Second home <sup>(15)</sup> Total	- 14,725	- 100.00%	£ 1,802,234,536	100.009
1000	14,725	100.00%	~ 1,002,20 <del>4</del> ,530	100.007
Income verification type(10)	Number	% of total number	Amount (GBP)	% of total amount
Fully verified	26.926	91.83%	£ 1,716,467,198	95.24%
Fast-track	1,092	3.72%		2.389
Unknown	1,305	4.45%	£ 42,788,885	2.37%
Self-certified	1,303	4.4076	42,700,003	2.37 /
Total	29,323	100.00%	£ 1,802,234,536	100.009
	=5,0=0		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Remaining term of Ioan <sup>(10)</sup>	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	1,154	3.94%	£ 27,764,197	1.549
30-60 months	1,968	6.71%	£ 42,935,492	2.38%
60-120 months	6,099	20.80%		11.53%
120-180 months	6,561	22.37%		18.53%
180-240 months	5.450	18.59%		22.35%
240-300 months	4,381		£ 410,066,126	22.75%
300-360 months	2,495	8.51%	£ 260.348.859	14.45%
360+ months Total	1,215 29,323	4.14% 100.00%		6.469 100.009
Total	23,323	100.0078	1,002,234,330	100.007
Employment status <sup>(17)</sup>	Number	% of total number	Amount (GBP)	% of total amount
Employed	12,955	87.98%	£ 1,574,123,302	87.349
Self-employed	1,472	10:0070	£ 207,058,287	11.49%
Unemployed	99	0.67%	£ 10,086,059	0.569
Retired	199	1.35%	£ 10,966,887	0.619
Guarantor	-	-	-	-
Other(18)	-	-	-	-
Total	14,725	100.00%	£ 1,802,234,536	100.009
	2017-1	2019-1		
Series	2017-1 07-Dec-17	2019-1 15-Feb-19		
Series Issue date	07-Dec-17	15-Feb-19		
Series Issue date Original rating (Moody's)	07-Dec-17 Aaa	15-Feb-19 Aaa		
Series Issue date Original rating (Moody's) Current rating (Moody's)	07-Dec-17 Aaa Aaa	15-Feb-19 Aaa Aaa		
Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination	07-Dec-17 Aaa Aaa GBP	15-Feb-19 Aaa Aaa GBP		
Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance	07-Dec-17 Aaa Aaa Aaa GBP 500,000,000	15-Feb-19 Aaa Aaa GBP 750,000,000		
Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding	07-Dec-17 Aaa Aaa GBP 500,000,000 500,000,000	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000		
Series  Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate£*1)	07-Dec-17  Aaa  Aaa  GBP  500,000,000  1,000	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000		
Series  Sisue date  Original rating (Moody's)  Current rating (Moody's)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)	07-Dec-17  Asa Asa GBP 500,000,000 500,000,000 1,000 Soft	15-Feb-19  Aaa  Aaa  GBP  750,000,000  750,000,000  1.000  Soft		
Series  Sisue date  Original rating (Moody's)  Current rating (Moody's)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)	07-Dec-17  Aaa  Aaa  GBP  500,000,000  1,000	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000		
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-bullet/pass-through) Scheduled final maturity date	07-Dec-17 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 07-Dec-22	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24		
Series  Sisue date  Original rating (Moody's)  Current rating (Moody's)  Denomination  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)	07-Dec-17  Asa Asa GBP 500,000,000 500,000,000 1,000 Soft	15-Feb-19  Aaa  Aaa  GBP  750,000,000  750,000,000  1.000  Soft		
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-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	07-Dec-17  Aaa  Aaa  GBP  500,000,000  500,000,000  1,000  Soft  07-Dec-22  XS1729158508	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138		
Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate.£1) Scheduled final maturity date Legal final maturity date Legal final maturity date	07-Dec-17  Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 07-Dec-22 07-Dec-22	15-Feb-19 Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24		
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-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Stock exchange listing	07-Dec-17  Aaa Aaa Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 07-Dec-22 07-Dec-22 XS1729158508 London Quarterly 7th	15-Feb-19 Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly Quarterly Quarterly Quarterly 15th		
Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (Indra/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency	07-Dec-17 Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 07-Dec-22 07-Dec-22 XS172915850B London Quarterly Quarterly Mar, Jun, Sep, Dec	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterfy Quarterfy Aug, Nov,Feb		
Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (Indra/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency	07-Dec-17 Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 07-Dec-22 07-Dec-22 XS172915850B London Quarterly Quarterly Mar, Jun, Sep, Dec	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterfy Quarterfy Aug, Nov,Feb		
Series  Issue date  Original rating (Moody's)  Current rating (Moody's)  Denomination  Amount at issuance  Amount at issuance  Amount outstanding  FX swap rate (rate.£1)  Maturity type (mard/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 fate.	07-Dec-17  Aaa Aaa Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 07-Dec-22 07-Dec-22 XS1729158508 London Quarterly 7th	15-Feb-19 Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.87%		
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-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Legal final maturity date Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	07-Dec-17  Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 07-Dec-22 07-Dec-22 XS1729188508 London Quarterly Quarterly Quarterly Guarterly Mar, Jun, Sep, Dec 3M GBP Libor + 0.24%	15-Feb-19 Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.87% Compounded Daily SONIA + 0.87%		
Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FK swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment frequency Coupon rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies	07-Dec-17  Aaa  Aaa  Aaa  GBP  500,000,000  500,000,000  1.000  Soft  07-Dec-22  07-Dec-22  XS1729158508  London  Quarterly - 7th  Mar, Jun, Sep, Dec  3M GBP Libor + 0.24%  1M GBP Libor + 0.24%  1T SB Bank plc	15-Feb-19 Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 X31951430138 London Quarterly Quarterly Quarterly Quarterly Compounded Daily SONIA + 0.87% Compounded Daily SONIA + 0.87% Compounded Daily SONIA + 0.87%		
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Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (Indra/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 frequency Coupon dit fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin	07-Dec-17 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 1,000 Soft 1,000 Soft Quarterly Quarterly Quarterly Quarterly GBP Libor + 0,24% 1M GBP Libor + 0,24% 1M GBP Libor + 0,24% 1M GBP Libor - 0,24% 1M GBP Libor - 0,24% 1M GBP Libor - 0,24% 3M GBP Libor - 0,24%	15-Feb-19 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 S1951430138 London Quarterly Quarterly Quarterly Gusterly Gusterly Gompounded Daily SONIA + 0.87% GBP 750,000,000 15-Feb-24 Compounded Daily SONIA + 0.87%		
Series  Series  Sissue date  Original rating (Moody's)  Current rating (Moody's)  Denomination  Amount at issuance  Amount at issuance  Amount outstanding  FX swap rate (rate:£1)  Scheduled final maturity date  Legal final maturity date  Coupon payment frequency  Coupon payment frequency  Coupon payment date  Coupon (rate if fixed, margin and reference rate if floating)  Margin payable under extended maturity period (%)  Swap counterparty/ies  Swap notional denomination  Swap notional amount  Swap notional amount	07-Dec-17  Aaa  Aaa  Aaa  Aaa  GBP  500,000,000  500,000,000  1.000  Soft  07-Dec-22  07-Dec-22  XS1729158508  London  Quarterly - 7th  Mar, Jun, Sep, Dec  3M GBP Libor + 0.24%  1M GBP Libor + 0.24%  TSB Bank plc  GBP  500,000,000  07-Dec-22	15-Feb-19 A8a A8a A8a A8a A8a A8a A8a A8a A8b F50,000,000 750,000,000 1,000 Soft 15-Feb-24 15-Feb-24 XS1951430138 London Quarterly Quarterly Quarterly Guarterly Counterly Counterly T5B Bank pic GBP 750,000,000 15-Feb-24		

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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)	yes
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)	yes
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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#### 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, the servicer calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower on any due date up to that date of determination (less the aggregate amount of all payments actually made by that borrower up to hat 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 equivalent full current monthly payments that have been missed. A borrower that has missed payments is less than 3 monthly payments in a means, and so on.
Monthly Constant Pre-Payment Date (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-M)/12) where M is the monthly CPR expressed as a percentage. Where there has been portfolio transfers within the month, 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 expenses; (d) capitalised interest; and (e) all expenses charges, fees, premium or payment due and owing by the borrower which have not yet been capitalised (including accrued 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 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 original methodology.
Geographic Analysis	The geographic analysis is prepared based on the Economic Planning 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.
- $^{\left(3\right)}$  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%.
- A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 1 for non-defaulted loans, 0.4 for defaulted loans with iLTV>=75%, 0.25 for defaulted loans with iLTV>=75%.
- (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 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.
- (11) Margins are reported based on the index rate, therefore fixed are reported at the fixed rate, trackers are reported over BBR (0.75%) and variable over SVR (2.75%).
- (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