Investor Report June 2025

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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	21 July 2025
Start Date of reporting period	01 June 2025
End Date of reporting period	30 June 2025
Web links, prospectus transaction desuments lean level date	http://www.tab.ac.uk/investors/dabt.investors/apvered.bonde/

Counterparties, Ratings

	Counterparty/ies	Fitc	Fitch Moody's		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) 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)(1)	(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
FX Swap provider on Covered Bond swap (series 2024-01 & 2025-01)	Bank of Montreal	na	na	A3 (cr)(1)	(LT) Aa2 & (ST) P-1	na	na
Swap notional amount(s) (GBP) ⁽²⁾	£ 6,681,684,609				· ·		
Swap notional maturity/ies ⁽²⁾	na						

LLP receive rate/margin ⁽²⁾	5.39%
LLP pay rate/margin ⁽²⁾	3.42%
Collateral posting amount(s) (GBP) ⁽²⁾	£ -

Accounts, Ledgers (20)

		Date of reporting	Value as of Start Date of reporting	Targeted Value
	period		period	Talgotos Valuo
Revenue receipts	£		na	na
Revenue Receipts (on the Loans)	£	18,854,206	na	na
Bank Interest	£	350,911	na	na
Amount receivable from Cover Pool swap	£	10,476,331	na	na
Excess amount released from Reserve Fund	£		na	na
Available Revenue Receipts	£	29,681,448	na	na
Senior fees (including Cash Manager & Servicer)	£	600,286	na	na
Amounts payable under Cover Pool swap	£		na	na
Interest payable on FX Covered Bond swaps	£	3,910,567	na	na
Interest payable on Term Advance	£	12,829,272	na	na
Amounts added to Reserve Fund	£		na	na
Deferred Consideration	£	12,341,322	na	na
Members' profit	£		na	na
Total distributed	£	29,681,448	na	na
Principal receipts	£		na	na
Principal Receipts (on the Loans)	£	104,314,098	na	na
Any other amount standing to credit Principal Ledger	£		na	na
Cash Capital Contribution from Members	£		na	na
Available Principal Receipts	£	104,314,098	na	na
Total distributed	£	104,314,098	na	na
Reserve ledger		na	na	na
Revenue ledger	£	29,681,448	£ 31,619,447	na
Principal ledger	£	104,314,098	£ 57,788,181	na
Pre-maturity liquidity ledger		na	na	na

Asset Coverage Test

	Value	Description ⁽³⁾
A	£ 6,069,737,194	Adjusted Current Balance
В		Principal collections not yet applied (21)
C	£ -	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
Y	£ -	For redraw capacity
Z	£ 111,724,003	Potential negative carry
Total	£ 5,958,013,191	
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)	£ 1,779,123,191	
Credit support as derived from ACT (%)	42.6%	

TSB Bank plc £10bn Global Covered Bond Programme Investor Report June 2025

Programme currency		GBP
Programme size		10.000.000.000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	4,178,890,000
Covered bonds principal amount outstanding (GBP, non-GBP series		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
converted at current spot rate)	£	4,192,991,856
Cover pool balance (GBP)	£	6,822,566,988
Bank account balance (GBP) ⁽⁵⁾	£	123,545,797
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) ⁽⁶⁾	£	18,395,117
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	
Nominal level of overcollateralisation (GBP) ⁽⁷⁾	£	2,643,676,988
Nominal level of overcollateralisation (%)		63.3%
Number of loans in cover pool (16)		47,423
Average loan balance (GBP) (16)	£	143,866
Weighted average non-indexed LTV (%)		56.63%
Weighted average indexed LTV (%)		50.72%
Weighted average seasoning (months)		58.8
Weighted average remaining term (months)		251.6
Weighted average interest rate (%)		3.46%
Standard Variable Rate(s) (%)		6.25% and 7.74%
Constant Pre-Payment Rate (%, current month)		13.6%
Constant Pre-Payment Rate (%, guarterly average)		10.0%
Principal Payment Rate (%, current month)		17.1%
Principal Payment Rate (%, quarterly average)		13.7%
Constant Default Rate (%, current month) ⁽⁸⁾		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)	£	18,854,206
Mortgage collections (scheduled - principal)	£	23,083,134
Mortgage collections (unscheduled - interest) ⁽⁹⁾		
Mortgage collections (unscheduled - principal)	£	81,230,964

Account Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Account redemptions since previous reporting date	536	1.13%	£ 70,202,005	1.03%
Accounts bought back by seller(s)	7	0.01%	£ 1,581,234	0.02%
of which are non-performing loans				
of which have breached R&Ws	7		£ 1,581,234	
Accounts sold into the cover pool	1,018	2.15%	£ 208,709,746	3.06%

Product Rate Type and Reversionary Profiles⁽¹⁰⁾

Product Rate Type and Reversionary Profiles ⁽¹⁰⁾				Weighted average					
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	Remaining teaser period (months)	Current margin ⁽¹¹⁾	Reversionary margin ⁽¹¹⁾) Initial rate ⁽¹²⁾
Fixed at origination, reverting to SVR	-	0.00%		0.00%					
Fixed at origination, reverting to HVR	57,844	74.89%	5,857,746,187	85.86%	3.32%	22.42	3.32%	1.49%	3.32%
Fixed at origination, reverting to Libor		0.00%		0.00%					
Fixed at origination, reverting to tracker	2,570	3.33%	486,794,748	7.14%	2.97%	22.62	2.97%	2.49%	
Fixed for life	6,170	7.99%	30,014,441	0.44%	3.13%		3.13%	,	3.13%
Tracker at origination, reverting to SVR		0.00%		0.00%					
Tracker at origination, reverting to HVR	1,180	1.53%	157,842,383	2.31%	4.74%	12.06	0.49%	1.49%	4.74%
Tracker at origination, reverting to Libor		0.00%							
Tracker for life	1,566	2.03%	68,563,810	1.00%	4.84%		0.59%	-	4.84%
SVR, including discount to SVR	4,032	5.22%	107,097,232	1.57%	6.22%		-0.03%	-	6.22%
HVR, including discount to HVR	3,881	5.02%	114,508,189	1.68%	7.73%	-	1.48%	-	7.73%
Libor		0.00%		0.00%			0.00%	-	-
Total	77,243	100.00%	£ 6,822,566,988	100.00%	3.46%				

Stratifications

Arrears breakdown ⁽¹³⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	47,133	99.39%	£ 6,786,230,873	99.47%
0-1 month in arrears	89	0.19%	£ 11,754,771	0.17%
1-2 months in arrears	66	0.14%	£ 7,764,896	0.11%
2-3 months in arrears	35	0.07%	£ 4,520,235	0.07%
3-6 months in arrears	43	0.09%	£ 4,284,399	0.06%
6-12 months in arrears	34	0.07%	£ 4,100,546	0.06%
12+ months in arrears	23	0.05%	£ 3,911,268	0.06%
Total	47.423	100.00%	£ 6.822.566.988	100.00%

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Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	25,088	52.90%	£ 2,295,070,374	33.64%
50-55%	3,212	6.77%	£ 529,165,162	7.76%
55-60%	3,325	7.01%	£ 576,219,277	8.45%
60-65%	3,600	7.59%	£ 701,834,193	10.29%
65-70%	3,676	7.75%	£ 760,586,931	11.15%
70-75%	3,920	8.27%	£ 866,302,549	12.70%
75-80%	3,148	6.64%	£ 721,270,044	10.57%
80-85%	1,382	2.91%	£ 354,702,299	5.20%
85-90%	63	0.13%	£ 15,568,824	0.23%
90-95%	7	0.01%	£ 1,598,266	0.02%
95-100%	1	0.00%	£ 89,949	0.00%
100-105%	1	0.00	£ 159,120	0.00
105-110%	0		£ -	
110-125%	0		£ -	
125%+	0		£	
Total	47,423	100.00%	£ 6,822,566,988	100.00%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	30,689	64.71%	£ 3,105,455,429	45.52%
50-55%	3,082	6.50%	£ 574,638,053	8.42%
55-60%	3,245	6.84%	£ 666,844,700	9.77%
60-65%	3,064	6.46%	£ 661,877,792	9.70%
65-70%	2,870	6.05%	£ 669,681,984	9.82%
70-75%	2,183	4.60%	£ 532,086,760	7.80%
75-80%	1,612	3.40%	£ 410,120,810	6.01%
80-85%	676	1.43%	£ 200,870,466	2.94%
85-90%	2	0.00%	£ 990,995	0.01%
90-95%	0	0.00%	£ -	0.00%
95-100%	0	0.00%	£ -	0.00%
100-105%	0	-	£ -	
105-110%	0		£	
110-125%	0	-	£	-
125%+	0		£	-
Total	47,423	100.00%	£ 6,822,566,988	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	659	1.39%	£ 1,406,508	0.02%
5,000-10,000	736	1.55%	£ 5,617,346	0.08%
10,000-25,000	2,989	6.30%	£ 53,292,369	0.78%
25.000-50.000	5.694	12.01%	£ 213.445.025	3.13%
50,000-75,000	5,632	11.88%	£ 351,930,246	5.16%
75.000-100.000	5.258	11.09%	£ 458.290.700	6.72%
100,000-150,000	8,461	17.84%	£ 1,046,085,494	15.33%
150,000-200,000	6,208	13.09%	£ 1,081,288,980	15.85%
200,000-250,000	4,477	9.44%	£ 999,252,225	14.65%
250,000-300,000	2,847	6.00%	£ 776,994,553	11.39%
300.000-350.000	1.788	3.77%	£ 577.002.636	8.46%
350,000-400,000	952	2.01%	£ 355,203,172	5.21%
400.000-450.000	576	1.21%	£ 243.503.595	3.57%
450,000-500,000	372	0.78%	£ 175,784,468	2.58%
500.000-600.000	406	0.86%	£ 221,158,842	3.24%
600.000-700.000	191	0.40%	£ 122,613,136	1.80%
700,000-800,000	113	0.24%	£ 83,588,736	1.23%
800.000-900.000	43	0.09%	£ 36,409,913	0.53%
900,000-1,000,000	21	0.04%	£ 19,699,044	0.29%
1.000.000 +	0	0.00%	£ -	0.00%
Total	47,423	100.00%	£ 6,822,566,988	100.00%
Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East of England	4,175		£ 731,677,987	10.72%
East Midlands	3,007	6.34%	£ 385,306,813	5.65%
London	3,727	7.86%	£ 983,341,829	14.41%
North East	2,184	4.61%	£ 208,782,862	3.06%
North West	5,535	11.67%	£ 647,082,027	9.48%
Northern Ireland	0		£ -	
Scotland	7,206	15.20%	£ 647,290,340	9.49%
South East	6,526	13.76%	£ 1,329,799,883	19.49%
South West	4,667	9.84%	£ 685,636,530	10.05%
Wales	1,666		£ 183,214,908	2.69%
West Midlands	4,502	9.49%	£ 545,536,499	8.00%
Yorkshire	4,228		£ 474,897,311	6.96%
Total	47,423	100.00%	£ 6,822,566,988	100.00%

Repayment type ⁽¹⁰⁾⁽¹⁴⁾	Number	% of total number	Amount (GBP)	% of total amount
Capital repayment	73,906	95.68%	£ 6,479,900,094	94.98%
Part-and-part	0		£ -	
Interest-only	3,337	4.32%	£ 342,666,894	5.02%
Offset	0		£	
Total	77,243	100.00%	£ 6,822,566,988	100.00%

TSB Bank plc £10bn Global Covered Bond Programme Investor Report June 2025

Seasoning ⁽¹⁰⁾					
	Number	% of total number	Amount (GBP)	% of total amount	
0-12 months 12-24 months	1,887	2.44%	£ 216,228,555 £ 797,474,078	<u>3.17%</u> 11.69%	
24-36 months	5,275 7,271	6.83% 9.41%	£ 797,474,078 £ 1,047,100,389	11.69%	
36-48 months	11,375	9.41%	£ 1,475,377,185	21.62%	
48-60 months	9.067	11.74%		17.91%	
60-72 months	3,837	4.97%		5.17%	
72-84 months	2,655	3.44%		3.50%	
34-96 months	5,871	7.60%	£ 391,854,472	5.74%	
6-108 months	4,554	5.90%	£ 220,826,105	3.24%	
08-120 months	7,118	9.22%		4.64%	
20-150 months	5,636	7.30%		2.70%	
50-180 months	5,533	7.16%	£ 153,521,622	2.25%	
180+ months	7,164	9.27%	£ 204,962,167	3.00%	
Fotal	77,243	100.00%	£ 6,822,566,988	100.00%	
nterest payment type ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
fixed	66,584	86.20%	£ 6,374,555,375	93.43%	
SVR	4,032	5.22%	£ 107,097,232	1.57%	
HVR	3,881	5.02%	£ 114,508,189	1.68%	
racker	2,746	3.56%	£ 226,406,193	3.32%	
Dther (please specify) Fotal	77,243	- 100.00%	£ 6.822.566.988	100.00%	
ola	11,243	100.00%	£ 0,822,300,988	100.00%	
	Norma	% of total number	Amount (GBP)	% of total amount	
Loan purpose type	Number 47,423	% of total number 100.00%	£ 6,822,566,988	% or total amount 100.00%	
Dwner-occupied	47,423	0.00%			
Buy-to-let Second home ⁽¹⁵⁾	0	0.00%		0.00%	
Total	47,423	100.00%	£ 6,822,566,988	100.00%	
	11,120	100.0070	-,,000,000	100.0070	
ncome verification type ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
ully verified	74,124	95.96%	£ 6,719,514,382	98.49%	
ast-track	1,645	2.13%	£ 53,499,723	0.78%	
Jnknown	1,474	1.91%	£ 49,552,883	0.73%	
Self-certified	0	0.00%	£ -	0.00%	
Fotal	77,243	100.00%	£ 6,822,566,988	100.00%	
Remaining term of loan ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
0-30 months	4,051	5.24%	£ 64,075,966	0.94%	
30-60 months	6,033	7.81%	£ 142,558,347	2.09%	
60-120 months	15,167	19.64%	£ 565,047,699	8.28%	
120-180 months	14,520	18.80%	£ 905,481,481	13.27%	
180-240 months	12,524	16.21%	£ 1,252,552,766	18.36%	
240-300 months	11,057	14.31%	£ 1,503,858,108	22.04%	
300-360 months	7.706	9.98%	£ 1,263,688,241	18.52%	
360+ months	6,185	8.01%	£ 1,125,304,381	16.49%	
Total	77,243	100.00%	£ 6,822,566,988	100.00%	
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Employment status ⁽¹⁷⁾	Number	% of total number	Amount (GBP)	% of total amount	
Employed Self-employed	42,690	90.02% 9.16%	£ 6,153,858,936 £ 626,957,137	90.20% 9.19%	
Self-employed Jnemployed	4,345 165	9.16%	£ 626,957,137 £ 22,139,600	0.32%	
Retired	221	0.35%		0.32%	
		0.47%	~ 10,300,100	0.27%	
			c		
Guarantor Other(18)	0	- 0.00%	£ - £ 1.311.149	- 0.02%	
Jularantor Dther(18) Total	0 2 47,423	- 0.00% 100.00%	£ - £ 1,311,149 £ 6,822,566,988	- 0.02% 100.00%	
Other(18)	2				
Other(18) Fotal	2 47,423	100.00%	£ 6.822,566,988	100.00%	
Dther(18) Total Covered Bonds Outstanding, Associated Derivatives (22)	2	2023-1		2023-3	2024-01
Uther(18) Focal Covered Bonds Outstanding, Associated Derivatives (22) Series Ssue date	2 47,423	100.00%	£ 6,822,566,988 2023-2	2023-3	2024-01 05-Mar-24
Dther(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Ssue date Drinian lating (Moody's)	2 47,423 2021-1 22-Jun-21 Aaa	2023-1 14-Feb-23 Aaa	£ 6,822,566,988 2023-2 15-Sep-23 Aaa	100.00% 2023-3 10-Nov-23 Aaa	05-Mar-24 Aaa
Other(18) Total Covered Bonds Outstanding, Associated Derivatives _{cen} Series Saue date Driginal rating (Moody's) Durrent rating (Moody's)	2 47,423 2021-1 22-Jun-21 Aaa Aaa	100.00% 2023-1 14-Feb-23 Aaa Aaa Aaa	£ 6.822,566,988 2023-2 15-Sep-23 Aaa Aaa Aaa	2023-3 10-Nov-23 Aaa Aaa	05-Mar-24 Aaa Aaa
Other(18) Total Covered Bonds Outstanding, Associated Derivatives (20) Series Saue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination	2 47.423 2021:1 22-Jun-21 Aaa Aaa GBP	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP	£ 6,822,566,988 2023-2 15-Sep-23 Aaa Aaa GBP	100.00% 2023-3 10-Nov-23 Aaa GBP	05-Mar-24 Aaa Aaa Eur
Diher(19) Total 20vered Bonds Outstanding, Associated Derivatives (22) Berles Seue date Drianal rating (Moody's) Uurrent rating (Moody's) Denomination Murount at issuance	2 47.423 2021-1 222-Jun-21 Aaa GBP 500,000,000	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1,000.000,000	£ 6.822.566.988 2023-2 15-Sep-23 Aaa Aaa GBP 750.000,000	100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500.000,000	05-Mar-24 Aaa Aaa Eur 500,000,000
Other(18) Total Covered Bonds Outstanding, Associated Derivatives (20) Series Save date Original rating (Moody's) Durrent rating (Moody's) Denomination Mnount of issuance Amount outstanding	2 47.423 2021-1 22-Jun-21 Aaa GBP 500,000,000 500,000,000	100.00% 2023-1 14-Feb-23 Aaa GBP 1,000,000,000 1,000,000,000	€ 6.822.566.988 2023-2 15.58p-23 Aaa GBP 750,000,000 750,000,000	100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500.000,000 500.000,000	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000
Other (19) Covered Bonds Outstanding, Associated Derivatives (20) Series Sayue date Driginal rating (Moody's) Durrent rating (Moody's) Denomination Mrount at issuance Arrount outstanding Ys swap rate (rate 21)	2 47,423 2021-1 222-Jun-21 Aaa GBP 500,000,000 500,000,000 1,000	100.00% 2023.1 14-Feb-23 Aaa GBP 1.000,000,000 1.000 1.000	E 6.822.566.988 2023-2 15.Sep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000	100.00% 2023-3 10-Nov-23 Aaa GBP 500.000,000 500.000,000 1.000	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1.000
Cher(18) Cola Covered Bonds Outstanding, Associated Derivatives (22) Series Series Grigal rating (Moody's) Current rating (Moody's) Current rating (Moody's) Current rating (Moody's) Peronimiation Minount outstanding X: swap rate (rate:£1) Muruhy type Anad/sch-bullet/pass-through)	2 47.423 2021-1 22-Jun-21 Aaa GBP 500.000,000 500.000,000 500.000,000 500.000,000 500 500 500	100.00% 2023-1 14-Feb-23 Aaa GBP 1.000.000,000 1.000,000,000 1.000 Soft	€ 6.822.566.988 2023-2 15.58p.23 Aaa GBP 750.000,000 750.000,000 1.000 Soft	100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500.000,000 500.000,000 1.000 Soft	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1.000 Soft
Other (19) Otal Series Sure data Urrent rating (Moody's) Uurrent rating (Moody's) Jenomiation mount at issuance mount outstanding Ys wap rate (rate:1) Maturity tryo: (hard/soft-build/pass-through) Scheduled film atturity data	2 47,423 2021-1 22-Jun-21 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023.1 14-Feb-23 Aaa GBP 1,000.000 1,000 5.0tt 14-Feb-27	£ 6.822.566.988 2023-2 15.Sep-23 Aaa Aaa GBP 750.000,000 750.000,000 750.000,000 1.000 Soft 15.Sep-28 560.000,000	100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa Son 200,000 500.000,000 500.000,000 10.000 Soft 10-Nov-27	05-Mar-24 Aaa Eur 500,000,000 500,000,000 1,000 000 Soft 05-Mar-29
Other(18) Total Covered Bonds Outstanding, Associated Derivatives an Series Series Diginal rating (Moody's) Deromination Amount outstanding X swap rate (rate:1) X swap rate (rate:1) Scheduled final maturity date Scheduled final maturity date Scheduled final maturity date	2 47.423 2021-1 22-Jun-21 Aas Aas 600,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa GBP 1,000,000,000 1,000,000,000 1,000 Soft 14-Feb-27 14-Feb-27	€ 6.822.566.988 2023-2 15.58p.23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 50tt 15.58p.28 15.58p.28	100.00% 2023-3 10-Nov-23 Aaa GBP 500.000.000 500.000.000 1.000 500.000.000 1.000 501 10-Nov-27 10-Nov-27	05-Mar-24 Aaa Aaa Eur 500,000 500,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29
Ciber(18) Cidal Covered Bonds Outstanding, Associated Derivatives (20) Series Save date Drinnal rating (Moody's) Current rating (Moody's) Denomination Arrount at issuance Arrount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date (19) SiN	2 47,423 2021-1 222-Jun-21 Aaa GBP 500,000,000 500,000,000 1,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 X\$2355578787	100.00% 2023.1 14-Feb-23 Aaa Aaa GBP 1,000,000 1,000,000 1,000 Soft 14-Feb-27 14-Feb-27 XS256678672	£ 6.822.566.988 2023-2 15.50p.23. Asa GBP 750.000,000 750.000,000 1.000 Soft 5.50p.28 15.50p.28 15.50p.28 15.50p.28 15.50p.28 XS26752943477	100.00% 2023-3 10-Nov.23 Asa Asa Asa Asa Asa Sep 500.000,000 500.000,000 10-000 Soft 10-Nov.27 10-Nov.27 10-Nov.27 XS2717349489	05-Mar-24 Aaa Aaa Eur 500,000,000 1,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS2774411016
Other(18) Total Covered Bonds Outstanding, Associated Derivatives an Series suite date Driginal rathing (Moody's) Denomination Amount at Issuancie Amount at Issuancie A	2 47,423 2021-1 222-Jun-21 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa GBP 1.000.000,000 1.000 50t 14-Feb-27 14-Feb-27 14-Feb-27 KS2586785672 London	€ 6.822.566.988 2023-2 15.5ep.23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep.28 15.5ep.28 XS2675294347 London	100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500.000,000 500.000,000 500.000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 500,000 500 500
Other(18) Total Covered Bonds Outstanding, Associated Derivatives an Series suite date Driginal rathing (Moody's) Denomination Amount at Issuancie Amount at Issuancie A	2 47,423 2021-1 22-Jun-21 Aaa GBP 500,000,000 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 XS235578787 London Quarterly	100.00% 2023-1 14-Feb-23 Aaa GBP 1,000,000 1,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly	£ 6.822.566.988 2023-2 15.5ap.23 Asa Asa OBP 750.000,000 750.000,000 10.000 Soft Soft 15.5ap.28 15.5ap.28 XS26752943477 London Quarterly Quarterly	100.00% 2023-3 10-Nov-23 Asa	05-Mar-24 Aaa Eur 500.000.000 1.000 500.000.000 1.000 Soft 05-Mar-29 05-Mar-29 XS2774411016 London Annually
Other(18) Total Covered Bonds Outstanding, Associated Derivatives an Series Series Sure date Drinnar rating (Moody's) Durrent rating (Moody's) Durrent ratis (Moody's) Durrent at issuance Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Series (Markson (Marks	2 47,423 2021-1 222-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1.000.000.000 1.000.000 1.000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly Quarterly Quarterly Quarterly	£ 6.822.566.988 2023-2 15.5ap.23 Asa Asa	100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500.000.000 500.000.000 500.000.000 1000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349499 London Quartefy Quartefy Quartefy Quartefy 10th	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 500,000 500 500
Other(19) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Series Sue date Drianal rating (Moody's) Drianal rating (Moody's) Denomination Amount at issuance Amount outstanding X-swap rate (rate:1) Maturity type (hard(soft-bulleytas-through) Schedule dinal maturity date Leaal final maturity date Leaal final maturity date SiN Stock exchange Isting Doupon pawment fequency Coupon payment date	2 47,423 2021-1 22-Jun-21 Aaa GBP 500,000,000 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 XS235578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Cast of the second Content of the second	100.00% 2023.1 14-Feb-23 Aaa Aaa GBP 1,000,000 1,000,000 1,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 XS28678672 London Quaterly Quaterly Quaterly Charles Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Compos	£ 6.822.566.988 2023-2 15.5ap.23 Asa Asa	100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-20 10-Nov-27 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-Nov-20 10-No	05-Mar-24 Aaa Eur 500,000,000 500,000,000 500,000,000 500 5
Other(18) Total Covered Bonds Outstanding, Associated Derivatives an Series Series Sure date Drinnar rating (Moody's) Durrent rating (Moody's) Durrent ratis (Moody's) Durrent at issuance Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Series (Markson (Marks	2 47,423 2021-1 222-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1.000.000.000 1.000.000 1.000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly Quarterly Quarterly Quarterly	€ 6.822.566.988 2023-2 15-Sep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5.0tt 15-Sep-28 15-Sep-28 XS2675294347 London Quarterly Quarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly Cuarterly	100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500.000.000 500.000.000 500.000.000 1000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349499 London Quartefy Quartefy Quartefy Quartefy 10th	05-Mar-24 Aaa Aaa Eur 500,000,000 1,000 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS82774411016 London Annually - Sth Mar 3,319% Compounded Daily ESTR +0.52%
Diher(18) Total Zovered Bonds Outstanding, Associated Derivatives an Series Series Sure date Drinnar rating (Moody's) Denomination Unrount at issuance Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Minount outstanding Case of the second second second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second Second	2 47,423 2021-1 222-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1.000.000.000 1.000 0.000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly Quarterly Quarterly - 14th May, Aug, Nov, Feb Compounded Daly SSNIA + 0.60%	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Courterly Guarterly Am, Jun, Seo, Dec Compounded Daly SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 500,000,000 Soft 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annually Annually Mar 3,319%
Diher(19) Total 20vered Bonds Outstanding, Associated Derivatives (22) Beries Series Sue date Drignal rating (Moody's) Drignal rating (Moody's) Denomination Amount at issuance Amount outstanding X- Swap rate (rate:1) Maturity type (hard'soft-bullet/pass-through) Scheduled final maturity date ¹¹⁰ SiN Stock exchange Isting Doupon paryment date Doupon Irguer date Doupon paryment date Doupon paryment date Doupon paryment date Doupon paryment date Doupon paryment date Doupon paryment date Doupon (rate if fload, margin and reference rate if floating) Margin pavable under extended maturity period (%) Swap notional denomination	2 47,423 2021-1 222-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1.000.000.000 1.000 0.000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly Quarterly Quarterly - 14th May, Aug, Nov, Feb Compounded Daly SSNIA + 0.60%	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Courterly Guarterly Am, Jun, Seo, Dec Compounded Daly SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500.000,000 500.000,000 1.000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annually - Sh Mar 3.319% Compounded Daily ESTR +0.52% Bank of Montreal GBP
Diher(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Series Sue date Drianal rating (Moody's) Drianal rating (Moody's) Denomination Amount outstanding Amount outstanding	2 47,423 2021-1 222-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1.000.000.000 1.000 0.000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly Quarterly Quarterly - 14th May, Aug, Nov, Feb Compounded Daly SSNIA + 0.60%	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Courterly Guarterly Am, Jun, Seo, Dec Compounded Daly SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 500,000,000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annualy - 5th Mar 3,319% Bark of Montreal GBP 427,950,000
Diher(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Series Save date Drianal rating (Moody's) Durent rating (Moody's) Denomination Amount at issuance Amount outstanding TX swap rate (rate:1) Maturity type (hard(soft-bullet/pass-through) Schedule din am hauthy date SiN Stock exchange Isting Coupon payment date Coupon payme	2 47,423 2021-1 222-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1.000.000.000 1.000 0.000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly Quarterly Quarterly - 14th May, Aug, Nov, Feb Compounded Daly SSNIA + 0.60%	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Courterly Guarterly Am, Jun, Seo, Dec Compounded Daly SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 500,000,000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annually Annually Annually Annually Sth Mar 3,319% Comeounded Daily ESTR +0.52% Bank of Montreal GBP 427,950,000 5 Mar 2029
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Diher(19) Cotal Covered Bonds Outstanding, Associated Derivatives cen- Series Series Sue date Drinnal rating (Moody's) Denomination Mmount at issuance Mmount outstanding X swap ratie (rate):1 Maturity type (hard/soft-bullet/pass-through) Stock exchange Isting Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sink Sin	2 47,423 47,423 2021-1 22-Jun-21 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,0	100.00% 2023-1 14-Feb-23 Aaa GBP 1,000,000,000 1,000,000,000 1,000 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 2025-01 18-Feb-25 Aaa Eur 600,000,000 600,000 1000 5ott 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-F	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Compounded Daily SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500.000.000 500.000.000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annually Annually Annually Annually Annually Shi Astronometer GBP 427,950.000 5 Mar-2029 3.319% SONIA + 0.82725%
Dihert (B) Total Covered Bonds Outstanding, Associated Derivatives ca Series Save date Drignal rating (Moody's) Denomination Mnount at issuance Mnount outstanding X- swap rate (rate:1) Maturity type (hardisoft-bullet/pass-through) Sitck exchange listing Dougon payment frequency Dougon (rate if lived, margin and reference rate if floating) Margin paynable under extended maturity period (%) Swap notional amount Swap notional maturity Swap notional maturity LP pay rate/margin (sa Dougon (rate if lived, margin and reference rate if floating) Margin paynable under extended maturity period (%) Swap notional amount Swap notional amount Swap notional amount Swap notional maturity LP pay rate/margin (sa Caleteral posting amount Series Saue date Diniana rating (Moody's) Durrent rating (Moody's) Durrent rating (Moody's) Durrent at issuance Mnount outsion Mnount at issuance Mnount date(Soft-Dulet/pass-through) Scheduled final maturity date LP pay rate (rate:f:1) Marunt type (hardsoft-Dulet/pass-through) Scheduled final maturity date LP pay primer (atte:f:1) Scheduled final maturity date LP pay primer (atte:f:1) Scheduled final maturity date LP pay primer (atte:f:1) Scheduled final maturity date Scheduled final maturity date Ding final ma	2 47.423 47.423 2021-1 222-Jun-21 Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 Compounded Daily SONIA + 0.37% Compoun	100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 Condon Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quaterly Quat	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Compounded Daily SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500.000.000 500.000.000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annually Annually Annually Annually Annually Shi Astronometer GBP 427,950.000 5 Mar-2029 3.319% SONIA + 0.82725%
Diher(19) Total Zovered Bonds Outstanding, Associated Derivatives (20) Series Series Sue date Drignal rating (Moody's) Zourent rating (Moody's) Zourent rating (Moody's) Adurity type (hard/soft-bullet/pass-through) Scheduled final maturity date SiN Stock exchange Isting Zoupon payment date Zoupon rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notical denomination Swap notical denomination Swap notical denomination Series Series SiN Stock exchange Isting Zoupon rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap notical denomination Swap notical denomination Series Series Sure date Drignal rating (Moody's) Zourent rating (Moody's) Zourent rating (Moody's) Zourent rating (Moody's) Zourent rating (Moody's) Zourent rating (Moody's) Zourent rating (Moody's) Sin Market (Market Market Mar	2 47,423 47,423 2021-1 22-Jun-21 Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 Compounded Daily SONIA + 0.37% Co	100.00% 2023-1 14-Feb-23 Aaa GBP 1,000,000,000 1,000,000,000 1,000 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 2025-01 18-Feb-25 Aaa Eur 600,000,000 600,000 1000 5ott 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-F	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Compounded Daily SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500.000.000 500.000.000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annually Annually Annually Annually Annually Shi Astronometer GBP 427,950.000 5 Mar-2029 3.319% SONIA + 0.82725%
Differ[18] Cotal Covered Bonds Outstanding, Associated Derivatives ca Series Sue date Drianal rating (Moody's) Lurrent rating (Moody's) Lurrent rating (Moody's) Larent rating (Moody's) Larent visuance mount at issuance mount autistanding X swap ratin (rate):11 Life (Lare):12 Life (Lare):	2 47.423 47.423 2021-1 222-Jun-21 Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 Compounded Daily SONIA + 0.37% Compoun	100.00% 2023-1 14-Feb-23 Aaa GBP 1,000,000,000 1,000,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 14-Feb-27 2025-01 18-Feb-25 Aaa Eur 600,000,000 1000 50tt 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-30 18-Feb-	€ 6.822.566.988 2023-2 15.5ep-23 Aaa Aaa GBP 750.000,000 750.000,000 1.000 5ott 15.5ep-28 15.5ep-28 XS2675294347 London Quarterly Guarterly Guarterly Guarterly London Compounded Daily SONIA + 0.65%	100.00% 2023-3 10-Nov-23 Aaa GBP 500,000,000 500,000,000 500,000,000 500,000,000 500,000,000 500 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quartefy - 10th Feb.May, Aug.Nov Compounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500.000.000 500.000.000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annually Annually Annually Annually Annually Shi Astronometer GBP 427,950.000 5 Mar-2029 3.319% SONIA + 0.82725%

		Inves	tor Report June 20	J25
Swap notional amount	500,940,000			
Swap notional maturity	18-Feb-30			
LLP receive rate/margin	2.704%			
LLP pay rate/margin (23)	SONIA + 0.67945%			
Collateral posting amount	- GBP 18,570,075			
Programme triggers				

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 Selier 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 Quarantee accelerated LLP's assets are liquidated by the Security Trustee for the benefit of Secured Creditors, including the investors Proceeeds from the liquidation of the LLP's assets are distributed to Secured Creditors, including bonchloiders 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	Arreas are calculated in accordance with standard market practice in the UK. A mortgage is identified as being in arreas when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one one full monthly payments. In making an arreas determination, the savier calculates as of the date of determination the sam of all monthly payments that were due and payable to a borrower on any due date to that date of determination of the stime aggregate amount of all authoris our due/payments may use borrower on any due date pay aborrower on any due date payments are stermination. The the aggregate amount of all authoris due/payments may are the use of all authoris due to pay borrower on any due date pay and the sam of all monthly payments may use borrower on any due date pay and the sam of all monthly payments may use borrower on any due date pay and payment payment are as determination. If the result arrived at by dividing that difference (if any) by the amount of the required monthly payment that set of determination. If the result arrived at by dividing that difference (if any) by the amount of the required monthly payments that were to a saviel at the origination of equivalent (tul current monthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be classified as being 2 to <3 months in arreas, and so on.
Monthly Constant Pre-Payment Rate (CPR)	Monthy CPR on any portfolic 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 portfolic as at the immediately preceding calculation date. Unscheduled Principal Repayments comprise payments from TSB for the repurchase of loans from the portfolic, 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 monthy CPR expressed as a percentage. Where there has been portfolic 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-((1-4)/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 (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), (e) case, relating to such loan less all prepayments, repayments of any of the foregoing made on or prior to such date, and, in relation to the portfolic, the aggregate of the Current Balances of each loan in the portfolic.
Mortgage Collections	All cash receipts on a montgage 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:

Glossary

(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%.

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%.

(6) The bank account balance has been adjusted to include cash from assets collected on the last dav of the month and bassed to the LLP on the first dav 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 (4.25%) and variable over SVR (6.25%).

(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.