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Administration

Name of issuer	TSB Bank plc
Name of RCB programme	TSB Bank plc £10bn Global Covered Bond Programme
Name, job title and contact details of person validating this form	Katherine Sinclair, Secured Funding Senior Manager , katherine.sinclair@tsb.co.uk
Date of form submission	20 June 2025
Start Date of reporting period	01 May 2025
End Date of reporting period	31 May 2025
Web links - prospectus, transaction documents, loan-level data	http://www.tsb.co.uk/investors/debt-investors/covered-bonds/

unterparties,	Ratings

	Counterparty/ies	Fi	ch		Moody's	S8	ķΡ
		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⁾	6,685,934,936			•	<u>. </u>		
Swap notional maturity/ies ⁽²⁾	na						
LP receive rate/margin ⁽²⁾	5.44%						
LLP pay rate/margin (2)	3.38%						
Collateral posting amount(s) (GBP) ⁽²⁾	-						

Accounts, Ledgers (20)

		Targeted Value
period		na
£ 10.260.080		na na
		na
2 12,100,104		na
		na
2 31,010,447		na
L 049,200	na	na
-	na	na
£ 3,693,628	na	na
£ 13,577,800	na	na
£	na	na
£ 13,698,733	na	na
£	na	na
£ 31,619,447	na	na
£	na	na
£ 57,788,181	na	na
£	na	na
£	na	na
£ 57,788,181	na	na
£ 57,788,181	na	na
na	na	na
£ 31,619,447	£ 30,921,925	na
£ 57,788,181	£ 82,947,840	na
na	na	na
	€ 254.263 € 12,105.104 € 31,619.447 € 649.286 € 649.286 € 3,693.628 € 13,577.808 € 13,688.733 € 31,619.447 € 57,788.181 € 57,788.181 € 57,788.181 € 57,788.181 € 57,789.181 € 57,789.181 € 31,619.478 € 57,789.181 € 57,789.181	Period Period Period E

Asset Coverage Test		
	Value	Description ⁽³⁾
A	£ 5,973,753,950	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
Υ	£ -	For redraw capacity
Z	£ 114,744,703	Potential negative carry
Total	£ 5,859,009,247	
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)	£ 1,680,119,247	1
Credit support as derived from ACT (%)	40.2%	

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Programme-Level Characteristics		
Programme currency		GBP
Programme size		10,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	4,178,890,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£	4,176,549,865
Cover pool balance (GBP)	£	6,714,300,172
Bank account balance (GBP) ⁽⁵⁾	£	77,329,106
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⁾	£	18,313,158
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	-
Nominal level of overcollateralisation (GBP) ⁽⁷⁾	£	2,535,410,172
Nominal level of overcollateralisation (%)		60.7%
Number of loans in cover pool (16)		46,977
Average loan balance (GBP) (16)	£	142,927
Weighted average non-indexed LTV (%)		56.48%
Weighted average indexed LTV (%)		50.42%
Weighted average seasoning (months)		59.0
Weighted average remaining term (months)		250.3
Weighted average interest rate (%)		3.41%
Standard Variable Rate(s) (%)		6.50% and 7.99%
Constant Pre-Payment Rate (%, current month)		6.2%
Constant Pre-Payment Rate (%, quarterly average)		13.7%
Principal Payment Rate (%, current month)		10.1%
Principal Payment Rate (%, quarterly average)		17.3%
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)	£	19,260,080
Mortgage collections (scheduled - principal)	£	23,117,561
Mortgage collections (unscheduled - interest)(9)		
Mortgage collections (unscheduled - principal)	£	34,670,619

Account Redemptions & Replenishments Since Previous Reporting Date

	Number	% or total number	Amount (GBP)	% of total amount
Account redemptions since previous reporting date	314	0.67%	£ 28,592,767	0.43%
Accounts bought back by seller(s)	3	0.01%	£ 302,285	0.00%
of which are non-performing loans				
of which have breached R&Ws	3		£ 302,285	
Accounts sold into the cover pool	996	2.12%	£ 203,548,130	3.03%

Product Rate Type and Reversionary Profiles ⁽¹⁰⁾				т.			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	57,500	74.96%	5,794,206,719	86.30%	3.25%	22.71	3	.25% 1.49%	3.25%
Fixed at origination, reverting to Libor		0.00%		0.00%					
Fixed at origination, reverting to tracker	2,397	3.12%	449,971,126	6.70%	2.93%	23.40	2	.93% 2.49%	2.93%
Fixed for life	6,187	8.07%	29,874,778	0.44%	3.09%		3	.09%	3.09%
Tracker at origination, reverting to SVR		0.00%		0.00%					
Tracker at origination, reverting to HVR	1,143	1.49%	153,055,834	2.28%	4.99%	12.26	(.49% 1.49%	4.99%
Tracker at origination, reverting to Libor		0.00%							
Tracker for life	1,584	2.06%	69,489,495	1.03%	5.09%		(.59%	5.09%
SVR, including discount to SVR	4,093	5.34%	109,472,179	1.63%	6.47%	-	•(.03% -	6.47%
HVR, including discount to HVR	3,804	4.96%	108,230,042	1.61%	7.99%	-		.49% -	7.99%
Libor		0.00%		0.00%			(.00%	
Total	76,708	100.00% £	6,714,300,172	100.00%	3.41%				

Stratifications

Arrears breakdown ⁽¹³⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	46,683	99.37%	£ 6,677,402,144	99.45%
0-1 month in arrears	77	0.16%	£ 11,614,575	0.17%
1-2 months in arrears	87	0.19%	£ 10,121,874	0.15%
2-3 months in arrears	33	0.07%	£ 3,785,074	0.06%
3-6 months in arrears	45	0.10%	£ 3,440,998	0.05%
6-12 months in arrears	28	0.06%	£ 3,861,694	0.06%
12+ months in arrears	24	0.05%		0.06%
Total	46,977	100.00%	£ 6,714,300,172	100.00%

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

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	24,993	53.20%	£ 2,280,126,226	33.96
50-55%	3,175	6.76%	£ 525,070,693	7.82
55-60%	3,269	6.96%	£ 562,690,550	8.38
60-65%	3,559	7.58%	£ 689,673,986	10.27
65-70%	3,610	7.68%	£ 742,187,374	11.05
70-75%	3,863	8.22%	£ 850,576,972	12.67
75-80%	3,117	6.64%	£ 708,267,995	10.55
80-85%	1,315	2.80%	£ 336,582,171	5.01
85-90%	68	0.14%	£ 17,366,781	0.26
90-95%	7	0.01%	£ 1,598,294	0.02
95-100%	0	0.00%	£ -	0.00
100-105%	1	0.00	£ 159,130	0.0
105-110%	0		£ -	
110-125%	0		£ -	
125%+	0		£ -	
Total	46,977	100.00%	£ 6,714,300,172	100.00
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	30,663	65.27%	£ 3,102,887,123	46.21
50-55%	3,042	6.48%	£ 565,891,210	8.43
55-60%	3,180	6.77%	£ 651,258,622	9.70
60-65%	3,064	6.52%	£ 662,800,612	9.87
65-70%	2.780	5.92%	£ 646,741,284	9.63
70-75%	2,780	5.92% 4.46%	£ 508,573,374	9.63 7.57
	2,096		000,573,374	7.57
75-80%	1,502	3.20%	£ 382,133,431	5.69
80-85%	648	1.38%	£ 193,158,719	2.88
85-90%	2	0.00%	£ 855,799	0.01
90-95%	0	0.00%	Ε -	0.00
95-100%	0	0.00%	£ -	0.00
100-105%	0		£ -	
105-110%	0		£ -	
110-125%	0		£ -	
125%+	0		£ -	
Total	46,977	100.00%	£ 6,714,300,172	100.00
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	617	1.31%	£ 1,475,052	0.029
5,000-10,000	731	1.56%	£ 5,563,004	0.089
10,000-25,000	2,992	6.37%	£ 53,266,509	0.79
25,000-50,000	5,714	12.16%	£ 214,187,392	3.19
50,000-75,000	5,643	12.01%	£ 352,446,274	5.25
75,000-100,000	5,222	11.12%	£ 455,059,946	6.78
100,000-150,000	8,406	17.89%	£ 1,038,576,567	15.47
150,000-200,000	6,151	13.09%	£ 1,070,777,764	15.95
200,000-250,000	4,375	9.31%	£ 976,212,952	14.54
250,000-300,000	2,788		£ 760,997,771	11.33
300,000-350,000	1,742	3.71%	£ 562,000,472	8.37
350,000-400,000	929	1.98%	£ 346,659,149	
400,000-450,000	555	1.18%		5.16
			£ 234,713,571	3.50
450,000-500,000	351	0.75%	£ 165,877,592	2.47
500,000-600,000	394	0.84%		3.20
600,000-700,000	189	0.40%	£ 121,403,534	1.81
700,000-800,000	115	0.24%	£ 85,212,364	1.27
800,000-900,000	41	0.09%	£ 34,721,325	0.52
900,000-1,000,000	22	0.05%	£ 20,621,284	0.31
1,000,000 +	0		£ -	0.00
Total	46,977	100.00%	£ 6,714,300,172	100.00
Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East of England	4,141	8.81%	£ 723,953,887	10.78
East Midlands	2,966	6.31%	£ 377,300,980	5.62
London	3,669	7.81%	£ 963,089,830	14.34
North East	2,175	4.63%	£ 206,485,766	3.08
North West	5,448	11.60%	£ 628,892,046	9.37
Northern Ireland	0		f	
Scotland	7,188	15.30%	£ 643,296,951	9.58
South East	6,453	13.74%	£ 1,307,689,878	19.48
South West	4,625	9.85%	£ 678,172,947	10.10
Wales	1,655		£ 180,838,756	2.69
Wales West Midlands	4,471	3.52% 9.52%	£ 180,838,756 £ 537,526,574	2.69
				8.01
Yorkshire	4,186 46,977	8.91% 100.00%	£ 467,052,557 £ 6,714,300,172	6.96 100.00
Tetel	46,977	100.00%	£ 0,714,300,172	100.00
Total				
Total			4 · (ODD)	
Total Repayment type ⁽¹⁰⁾⁽¹⁴⁾	Number	% of total number	Amount (GBP)	% of total amount
Total Repayment type ⁽¹⁰⁾⁽¹⁴⁾ Capital repayment	Number 73,350	% of total number 95.62%	Amount (GBP) £ 6,372,945,212	% of total amount 94.92
Total Repayment type ⁽¹⁹⁾⁽¹⁴⁾ Capital repayment Part-and-part	Number 73,350 0	95.62%	£ 6,372,945,212 £ -	94.92
Total Repayment type ⁽¹⁰⁾⁽¹⁴⁾ Capital repayment Part-and-part Interest-only	Number 73,350 0 0 3,358	95.62%	Amount (GBP) £ 6,372,945,212 £ - £ 341,354,960	94.929
Total Repayment type ⁽¹⁹⁾⁽¹⁴⁾ Capital repayment Part-and-part	Number 73,350 0	95.62%	£ 6,372,945,212 £ - £ 341,354,960 £ -	% of total amount 94.929 - 5.089 - 100.009

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

			IIIVE	stor Report May 20	120
Seasoning ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
0-12 months	1,830	2.39%	£ 203,522,716	3.03%	
12-24 months	5,190	6.77%	£ 785,032,254	11.69%	
24-36 months	7,288	9.50%	£ 1,030,695,618	15.35%	
36-48 months	11,830	15.42%	£ 1,561,360,995	23.25%	
48-60 months 60-72 months	8,071 3,869	10.52% 5.04%	£ 1,061,454,981 £ 359,955,297	15.81% 5.36%	
72-84 months	2,599	3.39%	£ 237.545.272	3.54%	
84-96 months	6,008	7.83%	£ 393,781,285	5.86%	
96-108 months	4,762	6.21%	£ 225,725,831	3.36%	
108-120 months	7,123	9.29%	£ 319,353,121	4.76%	
120-150 months	5,533	7.21%	£ 179,253,037	2.67%	
150-180 months 180+ months	5,499	7.17%	£ 152,692,194	2.27% 3.04%	
Total	7,106 76,708	9.26% 100.00%	£ 203,927,572 £ 6,714,300,172	100.00%	
Interest payment type ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
Fixed	66,084	86.15%	£ 6,274,052,623	93.44%	
SVR	4,093	5.34%	£ 109,472,179	1.63%	
HVR	3,804	4.96%	£ 108,230,042	1.61%	
Tracker Other (please specify)	2,727	3.56%	£ 222,545,329	3.31%	
Total	76,708	100.00%	£ 6,714,300,172	100.00%	
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount	
Owner-occupied	46,977	100.00%	£ 6,714,300,172	100.00%	
Buy-to-let	0	0.00%	£ -	0.00%	
Second home ⁽¹⁵⁾ Total	0 46,977	0.00% 100.00%	£ 6,714,300,172	0.00% 100.00%	
	40,977	100.00%	_ 0,717,000,172	100.00%	
Income verification type ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
Fully verified	73,554	95.89%	£ 6,618,894,686	98.58%	
Fast-track	1,832	2.39%	£ 58,307,122	0.87%	
Unknown	1,322	1.72%	£ 37,098,365	0.55%	
Self-certified Total	76,708	0.00% 100.00%	£ 6,714,300,172	0.00% 100.00%	
1 Olds	76,708	100.00%	2,714,300,172	100.00%	
Remaining term of Ioan ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
0-30 months	3,989	% of total number 5.20%	£ 63,533,268	% of total amount 0.95%	
30-60 months	6,055	7.89%	£ 142,787,466	2.13%	
60-120 months	15,263	19.90%	£ 568,649,360	8.47%	
120-180 months	14,502	18.91%	£ 900,884,235	13.42%	
180-240 months	12,510	16.31%	£ 1,250,875,404	18.63%	
240-300 months 300-360 months	10,904 7,558	14.21% 9.85%	£ 1,476,593,762 £ 1,232,524,166	21.99% 18.36%	
360+ months	5,927	7.73%		16.06%	
Total	76,708	100.00%	£ 6,714,300,172	100.00%	
Employment status ⁽¹⁷⁾	Number	% of total number	Amount (GBP)	% of total amount	
Employed	42,287	90.02%	£ 6,054,239,515	90.17%	
Employed Self-employed	42,287 4,310	90.02% 9.17%	£ 6,054,239,515 £ 620,913,509	90.17% 9.25%	
Employed	42,287	90.02%	£ 6,054,239,515 £ 620,913,509 £ 20,953,856	90.17% 9.25% 0.31%	
Employed Self-employed Unemployed Retired Guarantor	42,287 4,310 161 217 0	90.02% 9.17% 0.34% 0.46%	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ -	90.17% 9.25% 0.31% 0.26%	
Employed Self-employed Unemployed Retired Guarantor Other(18)	42.287 4,310 161 217 0 2	90.02% 9.17% 0.34% 0.46%	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £	90.17% 9.25% 0.31% 0.26% - 0.01%	
Employed Self-employed Unemployed Retired Guarantor	42,287 4,310 161 217 0	90.02% 9.17% 0.34% 0.46%	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ -	90.17% 9.25% 0.31% 0.26%	
Employed Self-employed Unemployed Refered Guaranter Other(18) Total	42.287 4,310 161 217 0 2	90.02% 9.17% 0.34% 0.46%	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £	90.17% 9.25% 0.31% 0.26% - 0.01%	
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (20)	42,287 4,310 161 217 0 0 2 46,977	90.02% 9.17% 0.34% 0.46% 0.00%	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 404,756 £ 6,714,300,172	90.17% 9.25% 0.31% 0.26% 0.01% 100.00%	2024-01
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives and Series Series University of the Covered Bonds Outstanding, Associated Derivatives and Series Series	42,287 4,310 161 217 0 2 2 46,977	90.02% 9.17% 0.34% 0.46% 0.00% 100.00% 12023-1 14-Feb 23	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ £ 404,756 £ 6,714,300,172 }	90.17% 9.25% 0.31% 0.26% 100.00% 100.00%	2024-01 05-Mar-24
Employed Self-employed Unemployed Retired Guaranter Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's)	42,287 4,310 161 217 0 2 46,977 2021-1 22,Jun.21 Aaa	90.02% 9.17% 0.34% 0.44% 0.00% 100.00% 100.00% 2023-1 14-Feb-23 Aaa	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ € 404,756 £ 6,714,300,172 ☐ 2023-2 ☐ 15.58p.23 ☐ Aaa	90.17% 9.25% 0.31% 0.26% 0.01% 100.00% 2023-3 10-Nov-23 Aaa	05-Mar-24 Aaa
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's)	42,287 4,310 161 217 0 2 2 46,977 2021-1 22,Jun-21 Aaa Aaa	90.02% 9.17% 0.34% 0.46% 100.00% 100.00% 12023-1 14-Feb-23 Aaa	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,556 £	90.17% 9.25% 0.31% 0.26% 0.01% 100.00% 2023-3 10.Nov-23 Aaa Aaa	05-Mar-24 Aaa Aaa
Employed Self-employed Unemployed Guaranter Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denormination	42,287 4,310 161 217 0 2 2 46,977 2021-1 22,Jun.21 Aaa Aaa GBP	90.02% 9.17% 0.34% 0.44% 0.00% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa GBP	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ € 404,756 £ 6,714,300,172 ☐ 2023-2 ☐ 15-Sep-23 ☐ Aaa ☐ GBP ☐ GBP ☐ GBP £ 623,505 ☐ CBP ☐ GBP ☐ GB	90.17% 9.25% 0.31% 0.26% 0.01% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP	05-Mar-24 Aaa Aaa Eur
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series United Training (Moody's) Current rating (Moody's) Denomination Amount at Issuance	42,287 4,310 161 217 0 2 2 46,977 2021-1 22_Jun-21 Aaa Aaa GBP 500,000,000	90.02% 9.17% 0.34% 0.45% 	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 404,756 £ 6,714,300,172 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000	90.17% 9.25% 9.25% 0.31% 0.26% 10.00% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP GBP 500,000,000	05-Mar-24 Aaa Aaa Eur 500,000,000
Employed Self-employed Unemployed Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denormination Amount at Issuance Amount outstanding	42,287 4,310 161 217 0 2 2 46,977 2021-1 22,Jun.21 Aaa Aaa GBP	90.02% 9.17% 0.34% 0.44% 0.00% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa GBP	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ € 404,756 £ 6,714,300,172 ☐ 2023-2 ☐ 15-Sep-23 ☐ Aaa ☐ GBP ☐ GBP ☐ GBP £ 623,505 ☐ CBP ☐ GBP ☐ GB	90.17% 9.25% 0.31% 0.26% 0.01% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP	05-Mar-24 Aaa Aaa Eur
Employed Self-employed Unemployed Refered Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at Issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hardsoft-bullet/pass-through)	42,287 4,310 4,310 161 217 0 227 46,977 2021-1 22,Jun/21 Aaa Aaa GBP 500,000,000 500,0000 1,000 Soft	90.02% 9.17% 0.34% 0.44% 0.46% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000,000 1,000 Soft	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 404,756 £ 6,714,300,172 ☐ 2023-2 ☐ 15-Sep-23 ☐ Aaa ☐ Aaa ☐ GBP ☐ 750,000,000 ☐ 1,000 ☐ Soft	90.17% 9.25% 9.25% 0.31% 0.26% 10.00% 100.00% 100.00% 100.000 500.000.000 500.000.000 Soft	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 Soft Soft
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Orional rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX way rate (rates ±1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date	42,287 4310 161 217 0 227 46,977 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28	90.02% 9.17% 0.34% 0.46% 	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 117,788,536 £ 404,756 £ 6,714,300,172 \$ 2023-2 \$ 15-Sep-23 \$ Aaa \$ Aaa \$ GBP \$ 750,000,000 \$ 750,000,000 \$ Soft \$ 15-Sep-28 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	90.17% 9.25% 0.31% 0.26% 0.26% 100.00% 100.00% 2023.3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 10-Nov-27	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29
Employed Self-employed Unemployed Guarantor Other(18) Total Total Total Series 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	42,287 4310 4310 611 217 0 227 46,977 2021-1 22,Jun.21 Aaa Aaa GBP 500,000,000 500,0000 1,000 Soft 22,Jun.28 22,Jun.28	9.02% 9.17% 0.44% 0.44% 0.09% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1.000,000,000 1.000,000,000 1.000 Soft 14-Feb-27 14-Feb-27 14-Feb-27	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £	90.17% 9.25% 9.25% 0.31% 0.26% 10.00% 100.00% 100.00% 100.000 500.000.000 500.000.000 Soft 10-Nov-27 10-Nov-27	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Orional rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX ways rate (rates*1) Maturity type (hardsoft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN	42,287 4310 4310 161 217 0 227 46,977 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 XS235557877	90.02% 9.17% 0.34% 0.46% 	£ 6.054,239,515 £ 620,913,509 £ 20,953,856 £ 117,788,536 £ 404,756 £ 6,714,300,172 2 223-2 15-Sep-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	90.17% 9.25% 9.25% 0.31% 0.26% 10.00% 100.00% 2023.3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS2717349489	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS2774411016
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Employed Self-employed Unemployed Guarantor Other(18) Total Total Covered Bonds Outstanding, Associated Derivatives and Series date Original rating (Moody's) Current rating (Moody's) Denormination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/solf-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Usego final maturity	42,287 4310 4310 611 217 0 227 46,977 2021-1 22,Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000 1,000 500,000 1,000 Soft 22,Jun-28 22,Jun-28 XS235578787 London Quarterly	9.02% 9.17% 0.44% 0.44% 10.00% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa Aaa GBP 1.000,000,000 1.000,000,000 1.000 Soft 14-Feb-27 14-Feb-	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 404,756 £ 6,714,300,172 ↓ 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 755,000,000 1,000 Soft 15-Sep-28 XS2675294347 London Quarterly Quarterly Quarterly Quarterly − 15th −	90.17% 9.25% 9.25% 0.31% 0.26% 10.00% 100.00% 100.00% 100.000 500.000.000 500.000.000 1.000 Soft 10-Nov-27 10-Nov-27 15-2717349489 London Quarterly Quarterly Quarterly Quarterly 0	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1.000 Soft 05-Mar-29 05-Mar-29 XS2774411016 London Annually Annually
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives an Senies Issue date (Surantaria (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Denomination Fix wap rate (rate) Amount outstanding Fix wap rate (rate) Maturity bree (hardsoft-builet/pass-through) Scheduled final maturity date Least final maturity date Least final maturity date Coupon payment frequency Coupon payment frequency	42,287 4310 4310 161 217 0 227 46,977 2021-1 22-Jun-21 Aasa Aasa GBP 500,000,000 500,000 500,000 1,000 Soft to 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 Quarterly Quarterly Quarterly Quarterly Quarterly Again Mar, Jun, Seo, Dec	90.02% 9.17% 0.44% 0.46% - 0.00% 100.00% 100.00% 100.00% 14-Feb-23 Aas Aas Aas Aas Aas Aas Aas Aas	E 6.054,239,515 € 620,913,509 € 20,953,856 € 17,788,536 € € 404,756 € 6,714,300,172 € 2023 ⋅ 2 15-Sep-23 Assa Assa Assa Assa Assa Assa Assa Ass	90.17% 9.25% 9.25% 0.31% 0.26% 0.01% 100.00% 2023-3 10-Nov-23 Assa GBP 500.000.000 500.000.000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly Quarterly Quarterly Quarterly Quarterly	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 1,000 Soft 1,000 Soft 1,000 Soft 1,000 Soft 1,000 Soft 1,000 Annually Annually Annually Mar
Employed Self-employed Unemployed Guarantor Other(18) Total Total Total Total Series date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denormination Amount at issuance Amount outstanding FX swap rate (rates'£1) Maturity type (hard/solf-bullet/pass-through) Scheduled final maturity date Leagl final maturity date Leagl final maturity date Coupon payment frequency Coupon payment fede	42,287 4310 4310 611 217 0 227 46,977 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 X\$235578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Concounded Daily SONIA +0.37%	9.02%, 9.17%, 0.44%, 0.44%, 0.46%, 100,00%, 100,00%, 100,00%, 100,000,000, 1,000,000,000, 1,000,000,	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 17,788,536 £ 404,756 £ 6,714,300,172 ↓ 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 755,000,000 1,000 5 oft 15-Sep-28 XS,267,529,4347 London Quarterly Quarterly Quarterly Quarterly Guarterly Compounded Daily SOMIA+0.65%	90.17% 9.25% 0.31% 0.26% 0.28% 10.00% 100.00% 100.00% 100.00% 500.000.000 500.000.000 5ott 10-Nov-27 10-Nov-27 152717349489 London Quarterly Quarterly Quarterly Corpounded 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 XS2774411016 London Annually Annually Annually Annually 3,319%
Employed Self-employed Unemployed Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives an Senies Issue date Oriental rating (Moody's) Corent rating (M	42,287 4310 4310 161 217 0 227 46,977 2021-1 22-Jun-21 Aasa Aasa GBP 500,000,000 500,000 500,000 1,000 Soft to 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 Quarterly Quarterly Quarterly Quarterly Quarterly Again Mar, Jun, Seo, Dec	90.02% 9.17% 0.44% 0.46% - 0.00% 100.00% 100.00% 100.00% 14-Feb-23 Aas Aas Aas Aas Aas Aas Aas Aas	E 6.054,239,515 € 620,913,509 € 20,953,856 € 17,788,536 € € 404,756 € 6,714,300,172 € 2023 ⋅ 2 15-Sep-23 Assa Assa Assa Assa Assa Assa Assa Ass	90.17% 9.25% 9.25% 0.31% 0.26% 0.01% 100.00% 2023-3 10-Nov-23 Assa GBP 500.000.000 500.000.000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly Quarterly Quarterly Quarterly Quarterly	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 05-Mar-29 15-274411016 London Annually - 5th Mar 3,319% Compounded Daily CSTR +0,52%
Employed Self-employed Unemployed Guarantor Other(18) Total Total Total Total Series date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denormination Amount at issuance Amount outstanding FX swap rate (rates'£1) Maturity type (hard/solf-bullet/pass-through) Scheduled final maturity date Leagl final maturity date Leagl final maturity date Coupon payment frequency Coupon payment fede	42,287 4310 4310 611 217 0 227 46,977 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 X\$235578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Concounded Daily SONIA +0.37%	9.02%, 9.17%, 0.44%, 0.44%, 0.46%, 100,00%, 100,00%, 100,00%, 100,000,000, 1,000,000,000, 1,000,000,	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 17,788,536 £ 404,756 £ 6,714,300,172 ↓ 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 755,000,000 1,000 5 oft 15-Sep-28 XS,267,529,4347 London Quarterly Quarterly Quarterly Quarterly Guarterly Compounded Daily SOMIA+0.65%	90.17% 9.25% 0.31% 0.26% 0.28% 10.00% 100.00% 100.00% 100.00% 500.000.000 500.000.000 5ott 10-Nov-27 10-Nov-27 152717349489 London Quarterly Quarterly Quarterly Corpounded 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 XS2774411016 London Annually Annually Annually Compounded Dally ESTR +0.52% Bark of Montreal
Employed Self-employed Unemployed Guarantor Other(18) Total Total Total Total Series date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/solf-bullet/pass-through) Scheduled final maturity date Leagl final maturity date Leagl final maturity date Coupon payment fequency Coupon payment federomers Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterpartylies Swap ontoinal denomination Swap notional denomination	42,287 4310 4310 611 217 0 227 46,977 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 X\$235578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Concounded Daily SONIA +0.37%	9.02%, 9.17%, 0.44%, 0.44%, 0.46%, 100,00%, 100,00%, 100,00%, 100,000,000, 1,000,000,000, 1,000,000,	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 17,788,536 £ 404,756 £ 6,714,300,172 ↓ 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 755,000,000 1,000 5 oft 15-Sep-28 XS,267,529,4347 London Quarterly Quarterly Quarterly Quarterly Guarterly Compounded Daily SOMIA+0.65%	90.17% 9.25% 0.31% 0.26% 0.28% 10.00% 100.00% 100.00% 100.00% 500.000.000 500.000.000 5ott 10-Nov-27 10-Nov-27 152717349489 London Quarterly Quarterly Quarterly Corpounded 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 XS2774411016 London Annually Annually Annually Compounded Dally ESTR +0.52% Bark of Montreal GBP 427,980,000
Employed Self-employed Unemployed Guarantor Other(18) Total Total Total Series Gisse date Gustantian (Moody's) Current rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount at issuance Amount at issuance Amount at issuance Coupen graph (rating 1) Maturity type (hardrsoft bullet/pass-through) Scheduled first maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment fifsued, margin and reference rate if floating) Marain payable under extended maturity period (%) Swap counterparty/les Swap notional denomination Swap notional amount Swap notional amount Swap notional amount Swap notional amount	42,287 4310 4310 611 217 0 227 46,977 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 X\$235578787 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Concounded Daily SONIA +0.37%	9.02%, 9.17%, 0.44%, 0.44%, 0.46%, 100,00%, 100,00%, 100,00%, 100,000,000, 1,000,000,000, 1,000,000,	£ 6,054,239,515 £ 620,913,509 £ 20,953,856 £ 17,788,536 £ 17,788,536 £ 404,756 £ 6,714,300,172 ↓ 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 755,000,000 1,000 5 oft 15-Sep-28 XS,267,529,4347 London Quarterly Quarterly Quarterly Quarterly Guarterly Compounded Daily SOMIA+0.65%	90.17% 9.25% 0.31% 0.26% 0.28% 10.00% 100.00% 100.00% 100.00% 500.000.000 500.000.000 5ott 10-Nov-27 10-Nov-27 152717349489 London Quarterly Quarterly Quarterly Corpounded 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 XS277-4411016 London Annually Annually Annually Sh Mar Gompounded Daily ESTR +0.52% Bank of Montreal GBP 427,950,000 S Mar 2029
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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 9.822.585			

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 foligations 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 Cluarantee accelerated LLP's assets are liquidated by the Socurity Trustee for the benefit of Secured Creditors, including the rivestors Proceeds from the liquidation of the LLP's assets are distributed to Secured Creditors, including bondhoiders 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 applicatie 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 servicer calculates as of the date of determination the sum of all monthly payments made by such borrower or any due date up to 1 that date of determination (and aggregate amount of all authorised by such borrower up to bus date of determination) and the sum of all payments actually made by that borrower up to that date of determination. If the result arrived at by dividing that difference (if any) by the amount of the required monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined base on the number of equivalent full current monthly payments that have been missed. A borrower that has missed payments that in the aggregate equal or exceeding 2 monthly payments (but for which the aggregate of missed payments is less than 3 monthly payments) would be classified as being 2 to <3 monthls in arrears, and so on.
Monthly Constant Pre-Payment Rate (CPR)	Monthly 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 monthly 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-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 current methodology.
Geographic Analysis	The geographic analysis is prepared based on the Government Office Regions.
Weighted Average (WA)	Unless otherwise stated all weighted average calculations are weighted by current balance.

Footnotes

- (1) The reported trigger disclosed is the next trigger point there may be subsequent triggers and these are detailed in the relevant swap agreement.
- (2) The data relates only to the cover pool swaps and excludes the covered bond swaps.
- (3) For full description of requirements please refer to the Prospectus.
- (4) A(a) is calculated as the lower of (i) the current balance of the loan, and (ii) the indexed valuation of the loan multiplied by 0.75 for non-defaulted loans, 0.4 for defaulted loans with iLTV<=75%, 0.25 for defaulted loans with iLTV>75%.
- 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.
- 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 orincipal 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 (4.50%) and variable over SVR (6.50%).
- (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.
- 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.