Investor Report May 2024

This document is directed at persons in the UK and other EEA countries who are market counterparties and intermediate customers and may not be used or relied upon by private customers (as such terms are defined by the rules of the Financial Conduct Authority). Nothing in this document is, or is to be construed as, an offer of relivation in the subscribe for, underwrite or purchase securities in any jurisdiction. Nothing in this document constitutes an offer of securities for sale in the United States.

This report is for information purposes only and is not intended as an offer or invitation with respect to the purchase or sale of security. Reliance should not be placed on the information herein when making any decision whether to buy, hold or sell notes (or other securities) or for any other purpose.

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 2024
Start Date of reporting period	01 May 2024
End Date of reporting period	31 May 2024
Web links - prospectus, transaction documents, loan-level data	http://www.tsh.co.uk/investors/deht-investors/covered-honds/

Counterparties, Ratings

Counterparty/ies			Fitch		Moody's	S&P	
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds		na	na	na	Aaa	na	na
Issuer	TSB Bank plc	na	na	na	(LT) 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
Swap notional amount(s) (GBP)(2)	£ 5,137,885,081						
Swap notional maturity/ies ⁽²⁾	na						
LLP receive rate/margin ⁽²⁾	6.39%						
LLP pay rate/margin ⁽²⁾	3.00%						
Collateral posting amount(s) (GBP) ⁽²⁾	£						

A - - - - - 1 - - - - - (2

Accounts, Leagers	Value as of End Date of reporting	Value as of Start Date of reporting	
	period	nerind	Targeted Value
Revenue receipts	£ -	na	na
Revenue Receipts (on the Loans)	£ 13,183,684	na	na
Bank Interest	£ 263,499	na	na
Amount receivable from Cover Pool swap	£ 15,752,123	na	na
Excess amount released from Reserve Fund	£ -	na	na
Available Revenue Receipts	£ 29,199,307	na	na
Senior fees (including Cash Manager & Servicer)	£ 522,316	na	na
Amounts payable under Cover Pool swap	£	na	na
Interest payable on FX Covered Bond swaps	£ 2,052,756	na	na
Interest payable on Term Advance	£ 13,574,090	na	na
Amounts added to Reserve Fund	£ -	na	na
Deferred Consideration	£ 13,050,145	na	na
Members' profit	£ -	na	na
Total distributed	£ 29,199,307	na	na
Principal receipts	£ -	na	na
Principal Receipts (on the Loans)	£ 52,104,877	na	na
Any other amount standing to credit Principal Ledger	£ -	na	na
Cash Capital Contribution from Members	£ -	na	na
Available Principal Receipts	£ 52,104,877	na	na
Total distributed	£ 52,104,877	na	na
Reserve ledger	na	na	na
Revenue ledger	£ 29,199,307	£ 27,435,354	na
Principal ledger	£ 52,104,877	£ 65,559,350	na
Pre-maturity liquidity ledger	na	na	na

Asset Coverage Test

Value	Description ⁽³⁾
£ 4,658,742,763	Adjusted Current Balance
£ -	Principal collections not yet applied (21)
£ -	Cash Capital Contributions held on Capital Ledger
£ -	Substitution assets
£ -	Sales proceeds or Capital Contributions credited to the Pre-Maturity Liquidity Ledger
£ -	Supplementary Liquidity Reserve
£ -	Collateralised GIC balance
£ -	For set-off risk
£ -	For redraw capacity
	Potential negative carry
£ 4,555,503,740	
A(b)	
89.0%	
89.0%	
£ 1,377,553,740	
43.3%	
	E 4,658,742,763 E

Controlled Internal Page 1 of 6

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

Programme currency		GBP
Programme size		10,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at swap FX rate)	£	3,177,950,000
Covered bonds principal amount outstanding (GBP, non-GBP series		
converted at current spot rate)	£	3,176,184,794
Cover pool balance (GBP)	£	5,236,999,968
Bank account balance (GBP) ⁽⁵⁾	£	65,558,678
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⁾	£	11,916,235
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	-
Nominal level of overcollateralisation (GBP) ⁽⁷⁾	£	2,059,049,968
Nominal level of overcollateralisation (%)		64.8%
		39,590
Average loan balance (GBP) (16)	£	132.281
Weighted average non-indexed LTV (%)		54.95%
Weighted average indexed LTV (%)		48.01%
Weighted average seasoning (months)		61.5
Weighted average remaining term (months)		235.0
Weighted average interest rate (%)		3.06%
Standard Variable Rate(s) (%)		7.25% and 8.74%
Constant Pre-Payment Rate (%, current month)		7.2%
Constant Pre-Payment Rate (%, quarterly average)		10.3%
Principal Payment Rate (%, current month)		11.5%
Principal Payment Rate (%, quarterly average)		14.4%
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)	£	13,183,684
Mortgage collections (scheduled - principal)	£	20,056,874.61
Mortgage collections (unscheduled - interest)(9)		
Mortgage collections (unscheduled - principal)	£	32,048,002

Account Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Account redemptions since previous reporting date	263	0.66%	£ 25,870,081	0.49%
Accounts bought back by seller(s)	10	0.03%	£ 1,857,600	0.04%
of which are non-performing loans				
of which have breached R&Ws	10		£ 1,857,600	
Accounts sold into the cover pool	755	1.91%	£ 145,317,501	2.77%

roduct 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	49,045	71.69%	4,612,399,643	88.07%	2.66%	27.92	2.66%	1.49%	2.66%
Fixed at origination, reverting to Libor		0.00%		0.00%					
Fixed at origination, reverting to tracker	625	0.91%	113,420,264	2.17%	2.54%	29.83	2.54%	0.49%	2.54%
Fixed for life	6,525	9.54%	30,475,169	0.58%	2.76%		2.76%	0.00%	2.76%
Tracker at origination, reverting to SVR		0.00%		0.00%					
Tracker at origination, reverting to HVR	1,022	1.49%	129,767,658	2.48%	5.88%	15.53	0.63%	1.49%	5.88%
Tracker at origination, reverting to Libor		0.00%	-						
Tracker for life	1,845	2.70%	79,504,370	1.52%	5.80%		0.55%	-	5.80%
SVR, including discount to SVR	5,067	7.41%	146,599,854	2.80%	7.23%		-0.02%	-	7.23%
HVR, including discount to HVR	4,284	6.26%	124,833,009	2.38%	8.74%		1.49%	-	8.74%
Libor		0.00%	-	0.00%			0.00%	-	
Total	68,413	100.00%	£ 5,236,999,968	100.00%	3.06%				

Stratifications

Arrears breakdown ⁽¹³⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	39,334	99.35%	£ 5,205,434,242	99.40%
0-1 month in arrears	75	0.19%	£ 9,154,890	0.17%
1-2 months in arrears	73	0.18%	£ 8,622,235	0.16%
2-3 months in arrears	29	0.07%	£ 3,219,312	0.06%
3-6 months in arrears	32	0.08%	£ 3,216,723	0.06%
6-12 months in arrears	35	0.09%	£ 5,796,084	0.11%
12+ months in arrears	12	0.03%	£ 1,556,481	0.03%
Total	39,590	100.00%	£ 5,236,999,968	100.00%

Page 2 of 6 Controlled Internal

			11110	stor Report May 2
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	22,202	56.08%	£ 1,914,267,938	36.55%
50-55%	2,922	7.38%	£ 478,201,991	9.13%
55-60%	2,720	6.87%		8.47%
60-65%	2,907	7.34%		9.80%
65-70% 70-75%	2,979 2,814	7.52% 7.11%	£ 591,638,541 £ 599,169,875	11.30% 11.44%
75-80%	2,408	6.08%	£ 542,472,035	10.36%
80-85%	583	1.47%	£ 342,472,033 £ 141,447,338	2.70%
85-90%	43	0.11%		0.18%
90-95%	10	0.03%		0.05%
95-100%	2	0.01%	£ 378,437	0.01%
100-105%	0		£	
105-110%	0		£ -	
110-125%	0		£ -	
125%+	0		£ -	
Total	39,590	100.00%	£ 5,236,999,968	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	27,932	70.55%	£ 2,730,851,726	52.15%
50-55%	2,420	6.11%		8.57%
55-60%	2,421	6.12%	£ 474,207,598	9.05%
60-65%	2,378		£ 504,767,080	9.64%
65-70%	1,938	4.90%	£ 452,251,873	8.64%
70-75%	1,411		£ 345,557,927	6.60%
75-80%	746		£ 188,939,443	3.61%
80-85%	342	0.86%	£ 91,192,700	1.74%
85-90%	1	0.00%	£ 83,343	0.00%
90-95%	0	0.000		
95-100% 100-105%	1 0	0.00%	£ 275,553	0.01%
105-105%	0	-	£ -	
110-125%	0		6	-
125%+	0		f -	
Total	39,590			100.00%
		0. ()	4 (000)	0/ // /
Current outstanding balance of loan 0-5,000	Number 480	% of total number 1.21%	Amount (GBP) £ 1,099,240	% of total amount 0.02%
5,000-10,000	722	1.21/0	1,000,240	0.0270
		1 82%	£ 5 493 344 I	
		1.82%		
10,000-25,000	2,855	7.21%	£ 50,624,999	0.97%
10,000-25,000 25,000-50,000	2,855 5,507	7.21% 13.91%	£ 50,624,999 £ 207,332,136	0.97% 3.96%
10,000-25,000 25,000-50,000 50,000-75,000	2,855 5,507 5,185	7.21% 13.91% 13.10%	£ 50,624,999 £ 207,332,136 £ 323,368,920	0.97% 3.96% 6.17%
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000	2,855 5,507 5,185 4,599	7.21% 13.91% 13.10% 11.62%	£ 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,621	0.97% 3.96% 6.17% 7.65%
10,000-25,000 50,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000	2,855 5,507 5,185 4,599 7,053	7.21% 13.91% 13.10% 11.62% 17.82%	£ 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,621 £ 868,937,468	0.97% 3.96% 6.17% 7.65% 16.59%
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000	2,855 5,507 5,185 4,599	7.21% 13.91% 13.10% 11.62%	£ 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,621 £ 868,937,468	0.97% 3.96% 6.17% 7.65% 16.59%
10,000-25,000 25,000-50,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000	2,855 5,507 5,185 4,599 7,053 4,875	7.21% 13.91% 13.10% 11.62% 17.82% 12.31%	£ 50.624.999 £ 207,332,136 £ 323,368,920 £ 400,429,621 £ 868,937,468 £ 846,293,669 £ 740,472,696 £ 533,194,196	0.97% 3.96% 6.17% 7.65% 16.16% 14.14% 10.18%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 100.000-150.000 150.000-200.000 200.000-250.000	2,855 5,507 5,185 4,599 7,053 4,875 3,319	7.21% 13.91% 13.10% 11.62% 77.82% 12.31% 8.38%	£ 50.624.999 £ 207,332,136 £ 323,368,920 £ 400,429,621 £ 688,937,468 £ 846,293,669 £ 740,472,696 £ 533,194,196	0.97% 3.96% 6.17% 7.65% 16.59% 14.14% 10.18% 7.34%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-100,000 100,0000-100,000 150,000-200,000 200,000-250,000 250,000-300,000	2,855 5,507 5,185 4,599 7,7,053 4,875 3,319	7.21% 13.91% 13.10% 11.62% 17.82% 12.31% 8.88% 4.94%	£ 50.624.999 £ 207,332,136 £ 323,368,920 £ 400,429,621 £ 868,937,468 £ 846,293,669 £ 740,472,696 £ 533,194,196	0.97% 3.96% 6.17% 7.65% 16.59% 14.14% 10.18% 7.34%
10.000 - 25.000 25.000 - 50.000 50.000 - 75.000 75.000 - 100.000 100.000 - 150.000 150.000 - 250.000 150.000 - 250.000 250.000 - 300.000 250.000 - 300.000 350.000 - 400.000 350.000 - 400.000	2,855 5,507 5,185 4,599 7,063 4,875 3,319 1,954 1,192 641	7.21% 13.91% 13.10% 11.62% 11.62% 12.51% 8.38% 4.94% 1.62% 1.1.62%	E 50,624,999 E 207,332,939 E 327,332,939 E 323,358,920 E 400,429,621 E 888,937,468 E 846,293,669 E 740,472,696 E 533,194,196 E 394,232,227 E 238,554,004 E 188,510,047	0.97% 3.96% 6.17% 7.65% 16.59% 14.14% 10.15% 7.34% 4.56% 3.22%
10,000-25,000 25,000-25,000 50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000	2 885 5 5.507 5.185 5 4.599 7.053 4.875 3.319 1.954 1.192 6 1.954 1.192 6 641 399 257	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.38% 4.49% 3.01% 1.162% 1.10% 0.65%	E 50,624,999 E 207,332,199 E 227,332,199 E 323,368,920 E 400,429,65 E 868,937,468 E 846,223,669 E 740,472,696 E 533,194,196 E 384,232,227 E 285,554,047 E 118,510,047 E 121,157,947	0.97% 3.98% 6.17% 7.655% 16.59% 14.14% 10.18% 7.34% 4.55% 3.22% 2.32%
10,000 - 25,000 25,000 - 50,000 - 50,000 - 75,000 75,000 - 100,000 100,000 - 150,000 150,000 - 200,000 150,000 - 200,000 250,000 - 250,000 250,000 - 300,000 350,000 - 300,000 350,000 - 400,000 450,000 - 500,000 450,000 - 500,000	2 885 5 5.07 5 185 4 599 7,083 4 875 3,319 1,954 4 1,192 641 391 9257 287	7.21% 13.91% 13.10% 11.62% 11.62% 12.51% 6.8.38% 4.94% 1.62% 1.62% 1.62% 0.05% 0.05% 0.05%	E 50,624,999 E 207,332,136 E 323,368,920 E 4400,429,636 E 868,337,468 E 868,337,468 E 740,472,696 E 533,194,196 E 334,232,227 E 238,554,302 E 186,510,047 E 121,579,884	0.97% 3.96% 6.17% 7.65% 16.59% 14.14% 10.18% 7.34% 4.56% 3.22% 2.32% 2.23%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000 250.000-250.000 250.000-250.000 300.000-250.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 500.000-600.000	2 885 5 507 5 182 5 182 6 182	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.38% 4.49% 3.01% 1.10% 0.65% 0.05%	E 50,624,999 E 207,332,136 E 323,368,920 E 400,429,620 E 868,937,468 E 846,223,669 E 740,472,696 E 533,194,196 E 394,232,227 E 188,510,047 E 121,579,647 E 153,186,593 E 92,165,506 E 92,165,506	0.97% 3.99% 6.17% 7.65% 16.59% 14.14% 10.18% 7.34% 4.55% 3.22% 2.23% 2.93% 1.76%
10.000 - 25.000 50.000 - 75.000 75.000 - 100.000 75.000 - 100.000 100.000 - 150.000 150.000 - 150.000 150.000 - 250.000 200.000 - 250.000 250.000 - 300.000 300.000 - 300.000 300.000 - 300.000 300.000 - 300.000 400.000 - 400.000 400.000 - 450.000 600.000 - 700.000 600.000 - 700.000 600.000 - 700.000	2 885 5 5.507 5 1885 7 6 1885 7 6 1885 7 7 6 1885 7 7 6 1885 7 7 6 1885 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.38% 4.44% 1.62% 1.162% 0.65% 0.71% 0.05% 0.19%	E 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,625 £ 888,937,468 £ 848,233,689 £ 740,472,896 £ 533,194,196 £ 334,222,227 £ 288,554,302 £ 1185,510,047 £ 121,579,884 £ 155,186,593 £ 92,165,506 £ 57,407,412	0.97% 3.96% 6.17% 7.65% 16.59% 16.59% 14.14% 14.14% 4.56% 3.22% 2.32% 1.76%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-7100.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 500.000-600.000 500.000-600.000 500.000-600.000 700.000-800.000 800.000-800.000	2 885 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 7.053 4.509 7.053 3.319 1.954 6.1192 6.41 1.924 6.41 3.99 2.57 2.81 4.43 7.7 3.55 5.50 5.50 5.50 5.50 5.50 5.50 5.50	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.38% 4.94% 3.01% 1.10% 0.65% 0.71% 0.39% 0.19% 0.09%	E 50,624,999 E 207,332,196 E 322,368,920 E 400,429,620 E 868,937,468 E 846,223,669 E 740,472,696 E 533,194,196 E 394,232,227 E 188,510,047 E 123,578,659 E 121,579,659 E 92,165,506 E 57,407,412 E 292,277,474,12 E 292,277,474,12	0.97% 3.98% 6.17% 7.655% 16.59% 14.14% 7.34% 4.56% 3.22% 2.23% 1.75% 1.10%
10.000 - 25.000 50.000 - 75.000 75.000 - 100.000 75.000 - 100.000 100.000 - 150.000 150.000 - 150.000 150.000 - 250.000 250.000 - 250.000 250.000 - 250.000 350.000 - 350.000	2,855 5,507 5,185 4,599 7,053 4,875 3,319 1,954 1,192 641 1,192 257 2281 143 777 35	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.38% 4.44% 1.62% 1.162% 0.65% 0.71% 0.05% 0.19%	E 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,625 £ 888,937,468 £ 848,233,689 £ 740,472,896 £ 533,194,196 £ 334,222,227 £ 288,554,302 £ 1185,510,047 £ 121,579,884 £ 155,186,593 £ 92,165,506 £ 57,407,412	0.97% 3.98% 6.17% 7.655% 16.59% 14.14% 7.34% 4.56% 3.22% 2.23% 1.75% 1.10%
10.000 25.000 25.000 25.000 50.000 75.000 75.000 7100.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.000 75.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000000	2 885 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 7.053 4.509 7.053 3.319 1.954 6.1192 6.41 1.924 6.41 3.99 2.57 2.81 4.43 7.7 3.55 5.50 5.50 5.50 5.50 5.50 5.50 5.50	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.38% 4.94% 3.01% 1.10% 0.65% 0.71% 0.39% 0.19% 0.09%	E 50,624,999 E 207,332,136 E 323,368,920 E 4400,429,636 E 888,937,468 E 886,937,468 E 553,194,196 E 394,232,227 E 186,510,047 E 123,518,519,519 E 125,518,519,519 E 228,555,519,519,519,519,519,519,519,519,519	0.97% 3.98%
10,000-25,000 25,000-25,000 50,000-75,000 75,000-710,000 100,000-75,000 100,	2 885 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 7.053 4.459 7.053 4.4875 3.319 1.954 6.41 1.952 6.41 7.72 281 7.77 281 7.77 3.55 6.6 0.0 39.590	7.21% 13.91% 13.10% 11.62% 17.82% 18.38% 4.94% 3.01% 4.94% 0.05% 0.05% 0.05% 0.09% 0.09%	E 50,624,999 E 207,332,136 E 323,368,920 E 4400,429,636 E 888,937,468 E 886,937,468 E 553,194,196 E 394,232,227 E 186,510,047 E 123,518,519,519 E 125,518,519,519 E 228,555,519,519,519,519,519,519,519,519,519	0.97% 3.98% 6.17% 7.65% 16.59% 16.159% 14.14% 10.18% 7.34% 4.55% 3.22% 2.23% 1.75% 1.10% 0.25%
10.000 - 25.000 50.000 - 75.000 75.000 - 100.000 100.000 - 150.000 100.000 - 150.000 150.0000 - 150.000 150.0000 - 150.000 150.0000 - 150.000 250.0000 - 250.000 250.0000 - 250.000 300.000 - 250.000 300.000 - 250.000 300.000 - 250.000 300.000 - 250.000 300.000 - 250.000 300.000 - 250.000 300.000 - 250.000 300.000 - 350.0000 300.000 - 350.000 300.000 - 3	2,855 5,507 5,185 4,599 7,053 3,319 1,954 1,1954 1,192 641 1,192 257 281 143 77 35 16 0 39,590	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 4.94% 4.94% 5.301% 6.065% 0.175% 0.05% 0.09% 0.09% 0.09%	E 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,620 £ 888,937,468 £ 846,239,669 £ 740,472,696 £ 533,194,196 £ 334,222,227 £ 238,554,302 £ 188,510,047 £ 121,579,884 £ 153,186,593 £ 92,165,506 £ 57,407,412 £ 29,278,755 £ 14,838,953 £ 5,236,999,968	0.97% 3.98% 6.17% 7.65% 16.59% 11.59% 14.14% 14.14% 13.18% 2.34% 2.32% 2.32% 1.75% 0.55% 0.28%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-7100.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 250.000-95.0000 250.000-95.0000 300.000-350.000 300.000-350.000 350.000-400.000 400.000-450.000 400.000-450.000 500.000-690.000 500.000-690.000 600.000-700.000 700.000-800.000 800.000-900.000 900.000-1,000.000 1,000.000-1 Total	2 885 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.507 5.185 5.507	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.94% 3.01% 1.02% 1.01% 0.65% 0.71% 0.05% 0.09% 0.09% 0.09%	E 50,624,999 E 207,332,136 E 323,368,920 E 400,429,689 E 868,937,468 E 868,937,468 E 542,368,927 E 238,554,369 E 740,472,696 E 384,232,227 E 188,510,047 E 121,579 8 E 121,579 8 E 542,905,56 E 57,407,412 E 292,277,55 E 14,838,953 E 5,236,999,968 Amount (GBP)	0.97% 3.98% 6.17% 6.17% 7.65% 16.59% 16.59% 14.14% 17.34% 4.55% 3.22% 2.23% 1.75% 1.10% 0.25% 1.10% 0.25%
10.000 - 25.000 50.000 - 75.000 75.000 - 100.000 100.000 - 150.000 1100.000 - 150.000 1100.000 - 150.000 1100.000 - 150.000 1100.000 - 150.000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.00000 1200.000 - 250.0000000 1200.000 - 250.00000000000000000000000000000000000	2,855 5,507 5,185 4,599 7,053 3,319 1,954 1,192 641 399 257 281 143 377 35 16 0 39,590	7. 21% 13.91% 13.10% 11.62% 17.82% 12.31% 8.38% 4.94% 3.01% 1.62% 0.65% 0.11% 0.05% 0.05% 0.09% 0.09% 0.09% 0.09%	E 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,626 £ 888,937,468 £ 846,235,666 £ 740,472,696 £ 384,222,227 £ 235,544,302 £ 128,554,302 £ 128,554,302 £ 128,579,884 £ 128,157,9884 £ 128,157,9884 £ 128,157,9884 £ 128,157,9884 £ 128,155,966 £ 57,407,412 £ 29,278,755 £ 148,83,953 £ 52,26,999,968 Amount (GBP) £ 5,236,999,968	0.97% 3.98% 6.17% 6.17% 7.65% 15.59% 15.59% 14.14% 10.18% 4.56% 3.22% 1.76% 1.76% 0.55% 1.00.00% % of total amount
10.000 -25.000 25.000 -50.000 50.000 -75.000 75.000 -100.000 100.000 -150.000 150.0000 -250.000 250.0000 -250.000 250.0000 -250.000 300.000 -250.000 300.000 -350.000 300.000 -350.000 350.0000 -400.000 400.000 -450.000 400.000 -450.000 500.000 -600.000 500.000 -600.000 500.000 -600.000 500.000 -600.000 500.000 -600.000 500.000 -600.000 500.000 -1000.000 1,000.000 -1000.000 1,000.000 -1000.000 1,000.000 -1000.000 Total Regional distribution East of England East Midlands London	2,855 5,507 5,185 4,599 7,053 4,875 3,319 1,954 1,1922 641 1,399 257 281 1413 77 355 16 0 33,590 Number 3,363 2,484	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.94% 3.01% 1.02% 1.06% 0.05% 0.05% 0.09% 0.09% 0.09% 0.09% 0.04% 5.00% 0.09% 0.09% 0.00%	E 50,624,999 68 27,332,136 5 27,332,136 5 27,332,136 5 27,336,820 1 5 868,937,468 5 846,233,668 5 740,472,696 5 533,194,196 5 384,232,227 5 186,510,047 5 121,573,186,510,047 5 121,573,186,593 6 5 57,407,412 5 292,875,575 5 1 14,838,953 5 5 5,236,999,968 2 542,900,192 5 542,900,192	0.97% 3.98% 6.17% 6.17% 7.65% 16.59% 16.59% 14.14% 7.34% 4.56% 3.22% 2.23% 1.76% 0.11% 0.10% 0.28% 0.28% 0.28% 100.00% % of total amount 10.37% 5.53% 13.63%
10.000 - 25.000 50.000 - 75.000 75.000 - 100.000 100.000 - 150.000 1100.000 - 150.000 1100.000 - 150.000 1100.000 - 150.000 1100.000 - 150.000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.000 1200.000 - 250.000 1200.000 - 250.000 1200.000 - 250.000 1200.000 - 250.000 1200.000 - 250.000 1200.000 - 250.000 1200.000 - 250.0000 1200.000 - 250.0000 1200.000 - 250.000	2,855 5,507 5,185 4,599 7,053 3,319 1,954 1,192 641 1,192 281 281 281 3,363 2,363 1,363 3,363 1,363 3,363 1,363 3,363 3,363 2,484 2,860 1,363	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 12.31% 13.01% 1.62% 1.05	E 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,626 £ 888,937,468 £ 846,235,666 £ 740,472,696 £ 740,472,696 £ 384,232,227 £ 238,554,302 £ 121,579,684 £ 121,579,684 £ 121,579,684 £ 121,579,684 £ 121,579,684 £ 121,579,684 £ 121,579,684 £ 5,236,999,963 £ 242,787,755 £ 148,838,553 £ 5,236,999,968 Amount (GBP) £ 288,437,620 £ 713,570,919 £ 289,437,620	0.97% 3.98% 6.17% 6.17% 7.65% 15.59% 15.59% 14.14% 14.14% 17.34% 3.22% 3.32% 1.76% 0.25% 1.70% 0.25% 1.00.00% % of total amount 10.37% 5.53% 3.17%
10.000 -25.000 25.000 -50.000 50.000 -75.000 75.000 -100.000 100.000 -150.000 150.0000 -250.000 250.0000 -250.000 250.0000 -250.000 250.0000 -250.000 350.0000 -350.000 350.0000 -350.000 350.0000 -350.000 350.0000 -400.000 400.000 -450.000 450.0000 -500.000 500.0000 -600.000 500.0000 -600.000 600.0000 -700.000 700.0000 -800.000 900.000 -1,000.000 1,000.000 -1 Total Regional distribution East of England East Midlands London North East North West	2,855 5,507 5,185 4,599 7,053 4,875 3,319 1,954 1,1922 641 1,939 2,57 281 1413 377 35 16 0 39,590 Number 3,363 2,484 1,2860 1,853 4,4523	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 12.31% 13.30% 14.94% 1.02% 1.05% 1.05% 1.07% 1.0	E 50,624,999 68 27,332,136 5 27,332,136 5 27,332,136 5 27,336,820 1 5 868,937,468 5 846,233,668 5 740,472,696 5 533,194,196 5 384,232,227 5 186,510,047 5 121,573,186,510,047 5 121,573,186,593 6 5 57,407,412 5 292,875,575 5 1 14,838,953 5 5 5,236,999,968 2 542,900,192 5 542,900,192	0.97% 3.98% 6.17% 7.65% 16.59% 16.59% 14.44% 14.14% 2.34% 3.22% 3.22% 1.76% 1.76% 0.25% 1.000 % of total amount 10.37% 5.53% 13.63% 3.17%
10.000-25.000 50.000-75.000 75.000-700.000 100.000-75.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-250.000 100.000-250.000 100.000-250.000 100.000-350.000 100.000-350.000 100.000-350.000 100.000-350.000 100.000-350.000 100.000-350.000 100.000-350.000 100.000-700.000 100.000-700.000 100.000-700.000 100.000-700.000 100.000-700.000 100.000-900.000 100.000-100.000	2,855 5,507 5,185 4,599 7,053 3,319 1,954 1,192 641 1,192 841 1,192 841 1,193 1,194 1,195 1,192 1,192 1,192 1,192 1,193	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 12.31% 1.8.39% 1.9.30% 1.62% 1.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 10.00%	E 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,626 £ 888,937,468 £ 846,235,666 £ 740,472,696 £ 348,232,227 £ 238,554,302 £ 188,510,477 £ 121,579,884 £ 122,157,986 £ 57,407,412 £ 29,278,755 £ 148,838,535 £ 52,26,999,968 Amount (GBP) £ 288,437,620 £ 198,476,600 £ 711,570,996	0.97% 3.98% 6.17% 6.17% 7.65% 15.59% 15.59% 14.14% 10.18% 4.56% 3.22% 1.76% 1.76% 0.25% 1.100.00% % of total amount 10.37% 5.53% 3.17% 9.29%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-7100.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 250.000-95.0000 250.000-95.0000 300.000-250.000 300.000-350.000 300.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 400.000-450.000 500.000-690.000 600.000-700.000 700.000-800.000 800.000-800.000 800.000-800.000 900.000-1,000,000 1,000.000 1,000	2,855,507 5,185 5,507 5,185 4,599 7,053 3,319 1,954 1,1954 6411 399 257 281 1413 77 355 16 0 39,590 Number 3,363 2,484 1,853 4,4523 0 6,497	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.94% 3.01% 1.05% 0.05% 0.05% 0.09% 0.09% 0.09% 0.04% 1.00% 6.27% 7.22% 4.48% 4.48%	E 50,624,999 E 207,332,136 E 323,368,920 E 400,429,636 E 886,937,468 E 846,233,669 E 740,472,696 E 533,194,196 E 394,232,227 E 188,510,047 E 123,579,647 E 123,579,647 E 123,579,647 E 125,579,679,679,679,679,679,679,679,679,679,6	0.97% 0.97% 3.98% 6.17% 6.17% 7.65% 16.59% 16.59% 14.14% 17.34% 4.55% 3.22% 2.23% 1.75% 0.25% 1.17% 0.25% 0.25% 0.25% 1.17% 0.15% 0.25% 0.25% 1.17% 0.15% 0.25% 0.25% 1.17% 1.17% 0.25% 0.25% 1.17% 1.17% 0.25% 0.25% 1.17% 1.
10.000 - 25.000 50.000 - 75.000 75.000 - 100.000 100.000 - 150.000 100.0000 - 150.000 100.000 - 150.0000 100.0000 - 150.0000 100.000 - 150.0000 100.000 - 150.0000 100.000 - 1	2,855 5,507 5,185 4,599 7,053 3,319 1,954 1,192 641 1,192 641 1,192 281 399 257 281 143 377 35 16 0 39,590 Number Number 3,363 2,484 2,860 1,1853 4,523 0 6,497	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 12.31% 1.8.39% 1.9.30% 1.05% 1	E 50,624,999 £ 207,332,136 £ 323,368,920 £ 400,429,626 £ 868,937,468 £ 846,239,666 £ 740,472,696 £ 740,472,696 £ 384,232,227 £ 188,510,047 £ 121,579,684 £ 121,579,684 £ 121,579,684 £ 121,579,684 £ 123,584,302 £ 128,564,302 £ 128,565,305 £ 57,407,412 £ 29,276,755 £ 148,838,553 £ 526,999,963 Amount (GBP) £ 298,437,620 £ 713,570,916 £ 156,822,916 £ 1715,570,981 £ 486,670,862 £ 148,670,862 £ 544,093,054	0.97% 3.98% 6.17% 6.17% 7.65% 15.59% 15.59% 14.14% 14.14% 17.34% 3.22% 3.32% 1.76% 0.56% 0.56% 0.56% 1.100,00% 6 of total amount 10.37% 5.53% 13.63% 3.17% 9.29%
10.000 25.000 25.000 25.000 50.000 75.000 75.000 7100.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.000 250.000 900 250.000 900 250.000 900 350.000 900 350.000 900 350.000 900 400.000 750.000 400.000 750.000 400.000 750.000 500.0000 750.0000 500.000 750.0000 500.0000 750.0000 500.0000 750.0000 500.0000 7	2,855 5,507 5,185 4,599 7,053 4,875 3,319 1,954 1,1922 641 1,939 257 281 1413 377 35 16 0 39,590 Number 3,363 2,484 1,853 1,185	7.21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.38% 4.94% 3.01% 1.01% 0.65% 0.65% 0.05% 0.09% 0.09% 0.00% \$ of total number 8.49% 6.27% 7.22% 4.68% 1.142% 1.142%	E 50,624,999 E 207,332,136 E 323,368,920 E 400,429,689 E 868,937,468 E 868,937,468 E 543,194,196 E 394,232,227 E 128,559,194,196 E 394,232,227 E 188,510,047 E 121,579,878 E 121,579,878 E 523,194,196 E 57,407,417 E 223,554,999,968 Amount (GBP) E 542,990,192 E 289,437,620 E 156,822,318 E 486,670,862 E 171,3579,620 E 544,093,054 E 554,093,054	0.97% 3.98% 6.17% 7.65% 16.59% 16.59% 16.15% 14.14% 17.34% 4.55% 3.22% 2.23% 1.75% 1.10% 0.25% 1.10% 0.25% 1.17% 0.15% 1.10% 0.25% 0.25% 0
10.000 25.000 50.000 75.000 75.000 100.000 100.000 150.000 100	2,855 5,507 5,185 4,599 7,053 4,4875 3,319 1,954 1,1922 641 1,192 257 257 35 16 0 39,590 Number Number 3,363 2,484 2,860 1,1853 4,523 0 6,497 5,203 3,918	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.39% 4.94% 1.02% 1.02% 0.05% 0.05% 0.05% 0.05% 0.05% 0.07% 0.05% 0.19% 0.07% 0.19%	E 50,624,999 E 207,332,136 £ 323,368,920 £ 400,429,626 £ 868,937,468 £ 846,239,666 £ 740,472,696 £ 740,472,696 £ 394,232,227 £ 168,510,047 £ 121,579,884 £ 121,579,884 £ 121,579,884 £ 123,793,793,793,793,793,793,793,793,793,79	0.97% 3.98% 6.17% 7.65% 16.59% 16.59% 16.59% 14.14% 14.14% 17.34% 3.22% 3.22% 3.22% 1.76% 0.56% 1.10% 0.56% 1.10% 0.56% 1.10% 0.58% 1.10% 0.28% 0.28% 0.28% 0.28% 0.3.17%
10.000 25.000 25.000 25.000 50.000 75.000 75.000 7100.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.000 100.000 75.000 250.000 900 250.000 900 350.000 900 350.000 900 350.000 900 400.000 750.000 400.000 750.000 400.000 750.000 500.000 500.000 500.000 500.000 500.000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 500.0000 5	2,855 5,507 5,185 4,599 7,053 4,875 3,319 1,954 1,1922 641 1,399 2,577 281 1413 77 355 16 0 33,590 Number 3,363 2,484 4,223 0 1,853 0 1,853 0 6,497 5,203 3,918 1,393 3,918	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.94% 3.01% 1.01% 0.65% 0.05% 0.05% 0.09% 0.04% 0.09% 0.04% 4.62% 4.68%	E 50,624,999 E 207,332,136 E 323,368,920 E 400,429,68 E 868,937,468 E 868,937,468 E 543,194,196 E 394,232,227 E 128,554,194,196 E 394,232,227 E 128,554,194,196 E 128,554,194,196 E 128,554,194,196 E 57,407,412 E 292,775,52 E 14,838,953 E 52,256,999,968 Amount (GBP) E 542,900,192 E 298,437,620 E 156,822,318 E 486,670,862 E 154,093,054 E 1997,822,635 E 544,093,054 E 997,822,635 E 544,093,054 E 1544,093,054 E 1544,093,055	0.97% 3.98% 6.17% 7.65% 16.59% 16.59% 16.15% 14.14% 17.34% 4.55% 3.22% 2.23% 1.75% 1.10% 0.25% 1.10% 0.25% 1.17% 1.10% 0.25% 1.17% 1.10% 0.25% 0.25% 0
10.000 25.000 50.000 75.000 75.000 100.000 100.000 150.000 100	2,855 5,507 5,185 4,599 7,053 4,4875 3,319 1,954 1,1922 641 1,192 257 257 35 16 0 39,590 Number Number 3,363 2,484 2,860 1,1853 4,523 0 6,497 5,203 3,918	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.39% 4.94% 1.62% 1.02% 0.65% 0.05% 0.05% 0.05% 0.09% 0.09% 0.09% 10.00% 8 of total number 8.49% 6.27% 7.22% 4.68% 11.42% 11.42%	E 50,624,999 E 207,332,136 E 323,368,920 E 400,429,626 E 868,937,468 E 846,233,686 E 740,472,696 E 740,472,696 E 394,232,227 E 128,510,047 E 121,579,884 E 121,579,884 E 121,579,884 E 123,565,506 E 523,194,7412 E 22,787,555 E 148,389,53 E 52,699,963 Amount (GBP) E 298,437,620 E 713,570,996 E 156,826,796 E 713,570,996 E 156,826,796 E 198,837,620 E 198,838,638,638 E 198,838,688,588	0.97% 3.98% 6.17% 7.65% 16.59% 16.59% 14.14% 14.14% 12.34% 14.15% 3.22% 3.22% 3.22% 1.10% 0.56% 1.10% 0.56% 3.11% 0.56% 3.10% 1.10% 0.28% 1.10% 1.10% 0.28% 1.10% 0.28% 1.10% 0.30% 1.10% 0.30% 1.10% 0.30% 1.10% 0.30% 1.10% 0.30% 1.10% 0.30%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-100.000 100.000-150.000 100.000-150.000 100.000-150.000 100.000-150.000 200.000-250.000 200.000-250.000 200.000-250.000 200.000-250.000 300.000-350.0000 300.000-350.000 300.000-350.000 300.000-350.000 300.000-350.000 300.000-350.000 300.	2,855 5,507 5,185 4,599 7,053 4,457 3,319 1,954 1,1922 641 1,1922 641 1,1923 641 1,1924 641 3,399 257 777 355 60 39,590 Number 3,363 2,484 2,2860 1,1853 4,523 4,523 3,918 3,918 3,919	7. 21% 13.91% 13.91% 13.10% 11.62% 17.82% 1.231% 8.39% 4.94% 1.162% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.15% 0.05% 10.05%	E 50,624,999 E 207,332,136 £ 322,368,920 £ 400,429,626 £ 868,937,468 £ 846,233,685 £ 744,472,696 £ 744,472,696 £ 394,232,227 £ 168,510,047 £ 121,579,844 £ 153,186,593 £ 92,285,506 £ 57,407,412 £ 123,579,845 £ 123,579,856,593 £ 124,579,878 £ 124,579,878 £ 124,579,878 £ 124,579,878 £ 148,88,553 £ 148,88,553 £ 148,88,553 £ 148,88,553 £ 153,186,593 £ 148,570,978 £ 148,570,978 £ 153,186,593 £ 153,186,593 £ 148,570,978 £ 153,186,593 £ 148,570,978 £ 154,900,192 £ 289,437,620 £ 713,570,916 £ 156,822,318 £ 486,670,862 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,068 £ 144,695,168 £ 436,085,541 £ 375,728,867 £ 5236,999,968	0.97% 3.98% 6.17% 7.65% 16.59% 16.59% 16.16% 14.14% 17.34% 4.56% 3.22% 2.23% 2.23% 2.23% 2.23% 3.176% 6.1013 amount 10.37% 5.53% 13.65% 13.65% 13.63% 3.17% 9.25% 10.05% 10.37% 10.00%
10.000-25.000 50.000-75.000 75.000-700.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 200.000-250.000 200.000-250.000 300.000-350.000 300.000-350.000 300.000-350.000 300.000-350.000 300.000-350.000 400.000-450.000 400.000-450.000 400.000-450.000 600.000-700.000 700.000-800.000 600.000-700.000 700.000-800.000 600.000-700.000 71.000-700.000 11.000.000 11.000.000 11.000.000 11.000.000	2 885 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.507 5.185 5.207 5.208	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.94% 3.01% 1.01% 0.65% 0.05% 0.05% 0.09% 0.09% 0.04% 1.010% 8 of total number 8.49% 6.27% 7.22% 4.48% 4.88% 1.1.42% 1.1.42% 1.1.42% 9.90% 9.90% 9.90% 9.90% 9.90%	E 50,624,999 E 207,332,136 E 323,368,920 E 400,429,636 E 868,937,468 E 868,937,468 E 543,194,196 E 384,232,227 E 283,554,304,196 E 123,578 E 123,578 E 123,578 E 123,578 E 123,578 E 523,999,968 Amount (GBP) E 542,900,192 E 198,437,620 E 198,437,630 E 198,438,630 E 198	0.97% 3.98% 6.17% 7.65% 16.159% 16.159% 16.159% 16.16% 14.14% 17.34% 4.55% 3.22% 2.23% 1.75% 0.25% 1.17% 0.05% 0.25% 1.100,00%
10.000 25.000 10.000 75.000 10.000 75.000 10.000 75.000 10.000 75.000 10.000 150.0000 10.000 150.000 10.000 150	2,855 5,507 5,185 4,599 7,053 4,4599 7,053 3,419 1,1954 1,1954 1,1924 64,11 3,363 2,267 281 1,433 3,990 Number 3,363 4,253 4,523 4,523 3,918 1,393 3,920 8,990 Number 1,393 3,990	7. 21% 13.91% 13.91% 13.10% 11.62% 17.82% 1.231% 8.39% 4.94% 1.162% 0.05% 0.05% 0.05% 0.05% 0.05% 0.05% 0.15% 0.05% 10.05%	E 50,624,999 E 207,332,136 £ 322,368,920 £ 400,429,626 £ 868,937,468 £ 846,233,685 £ 744,472,696 £ 744,472,696 £ 394,232,227 £ 168,510,047 £ 121,579,844 £ 153,186,593 £ 92,285,506 £ 57,407,412 £ 123,579,845 £ 123,579,856,593 £ 124,579,878 £ 124,579,878 £ 124,579,878 £ 124,579,878 £ 148,88,553 £ 148,88,553 £ 148,88,553 £ 148,88,553 £ 153,186,593 £ 148,570,978 £ 148,570,978 £ 153,186,593 £ 153,186,593 £ 148,570,978 £ 153,186,593 £ 148,570,978 £ 154,900,192 £ 289,437,620 £ 713,570,916 £ 156,822,318 £ 486,670,862 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,054 £ 144,693,068 £ 144,695,168 £ 436,085,541 £ 375,728,867 £ 5236,999,968	0.97% 3.98% 6.17% 7.65% 16.159% 16.159% 16.159% 16.16% 14.14% 17.34% 4.55% 3.22% 2.23% 1.75% 0.25% 1.17% 0.05% 0.25% 1.100,00%
10.000-25.000 25.000-50.000 50.000-75.000 75.000-710.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 250.0000 250.0000 250.0000 250.0000 300.000-250.0000 300.000-350.0000 300.000-350.0000 300.000-350.0000 400.000-450.0000 400.000-690.0000 500.000-690.0000 500.000-690.0000 600.000-700.000 700.000-690.0000 800.000-900.000 900.000-1,000,0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,	2,855 5,507 5,185 4,599 7,053 3,44875 3,319 1,954 1,1954 6411 399 257 261 1413 77 35 16 0 39,590 Number 3,363 2,484 4,223 0 1,853 0 1,853 0 6,497 5,203 3,918 1,393 3,918 1,393 3,959 Number 8,100 1,853 3,918 1,393 3,918 1,393 3,918 1,393 3,959 Number 8,100 1,853 1,933 1,938 1,939	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.494% 3.01% 1.01% 0.05% 0.05% 0.09% 0.09% 0.09% 0.09% 0.04% 4.62% 4.68% 4.68% 4.88% 1.1.42% 1	E 50,624,999,859 E 207,332,136 E 323,368,920 E 400,429,636 E 868,937,468 E 846,233,689 E 740,472,696 E 533,194,796 E 384,232,227 E 128,554,304 E 153,186,593 E 121,579,867 E 121,579,867 E 121,579,867 E 123,579,876,979,968 E 57,407,412 E 292,775,576 E 14,838,953 E 52,209,999,968 Amount (GBP) E 195,422,316 E 486,670,862 E 544,093,054 E 197,822,836 E 144,685,168 E 486,670,862 E 144,685,168 E 486,670,862 E 144,685,168 E 486,670,862 E 544,093,054 E 144,695,168 E 486,670,862 E 574,723,599,968	0.97% 3.98% 6.17% 7.65% 16.159% 16.159% 16.159% 16.159% 14.14% 17.34% 4.55% 3.22% 2.23% 1.75% 0.25% 1.17% 0.10% 0.55% 0.25% 1.10% 0.55% 0.25% 1.10% 0.55% 0.25% 1.10% 0.55% 0.25% 1.10% 0.55% 0.25% 1.10% 0.55% 0.25% 1.10% 0.55% 0.25% 1.10% 0.55% 0.25% 1.10% 0.55% 0.25% 0.
10.000-25.000 50.000-75.000 75.000-70.000 75.000-70.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.0000 200.000-250.0000 200.000-250.0000 200.000-250.0000 300.000-350.0000 300.000-350.0000 300.000-350.0000 300.000-350.0000 400.000-450.0000 400.000-450.0000 400.000-450.0000 400.000-450.0000 400.000-450.0000 400.000-450.0000 400.000-450.0000 800.000-900.0000 800.0000-900.0000 800.000-900.00000 800.0000-900.00000 800.0000-900.0000 800.0000-900.00000 800.0	2,855 5,507 5,185 4,599 7,053 4,4599 7,053 3,319 1,1954 1,1954 1,1924 64,41 1,43 7,77 3,55 1,60 0,0 3,9,590 Number Number 1,853 4,523 4,523 3,918 1,933 3,920 3,978 1,990 Number 1,990	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.94% 3.01% 1.01% 0.65% 0.05% 0.05% 0.09% 0.09% 0.04% 1.010% 8 of total number 8.49% 6.27% 7.22% 4.48% 4.88% 1.1.42% 1.1.42% 1.1.42% 9.90% 9.90% 9.90% 9.90% 9.90%	E 50,624,999,859 E 207,332,136 E 323,368,920 E 400,429,636 E 868,937,468 E 846,233,689 E 740,472,696 E 533,194,796 E 384,232,227 E 128,554,304 E 153,186,593 E 121,579,867 E 121,579,867 E 121,579,867 E 123,579,876,979,968 E 57,407,412 E 292,775,576 E 14,838,953 E 52,209,999,968 Amount (GBP) E 195,422,316 E 486,670,862 E 544,093,054 E 197,822,836 E 144,685,168 E 486,670,862 E 144,685,168 E 486,670,862 E 144,685,168 E 486,670,862 E 544,093,054 E 144,695,168 E 486,670,862 E 574,723,599,968	0.97% 3.96% 6.17% 7.65% 16.59% 16.59% 14.14% 10.138% 4.55% 3.22% 2.93% 1.70% 6.15% 1.10% 0.28% 1.10% 0.28% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 1.10% 0.55% 0
10.000-25.000 25.000-50.000 50.000-75.000 75.000-710.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 100.000-75.000 250.0000 250.0000 250.0000 250.0000 300.000-250.0000 300.000-350.0000 300.000-350.0000 300.000-350.0000 400.000-450.0000 400.000-690.0000 500.000-690.0000 500.000-690.0000 600.000-700.000 700.000-690.0000 800.000-900.000 900.000-1,000,0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,000.0001 1,000.0000 1,	2,855 5,507 5,185 4,599 7,053 3,44875 3,319 1,954 1,1954 6411 399 257 261 1413 77 35 16 0 39,590 Number 3,363 2,484 4,223 0 1,853 0 1,853 0 6,497 5,203 3,918 1,393 3,918 1,393 3,959 Number 8,100 1,853 3,918 1,393 3,918 1,393 3,918 1,393 3,959 Number 8,100 1,853 1,933 1,938 1,939	7. 21% 13.91% 13.10% 11.62% 11.62% 12.31% 8.33% 4.494% 3.01% 1.01% 0.05% 0.05% 0.09% 0.09% 0.09% 0.09% 0.04% 4.62% 4.68% 4.68% 4.88% 1.1.42% 1	E 50,624,999,859 E 207,332,136 E 323,368,920 E 400,429,636 E 868,937,468 E 846,233,669 E 740,472,696 E 533,194,196 E 384,232,227 E 128,553,194,196 E 128,553,194,196 E 128,553,194,196 E 128,553,194,196 E 128,573,194,196 E 128,573,194,196 E 528,573,194,196 E 574,407,412 E 292,775,57 E 14,838,953 E 52,205,999,968 Amount (GBP) E 542,900,192 E 198,437,620 E 713,570,994,620 E 198,22,318 E 486,670,318 E 497,822,635 E 544,033,054 E 997,822,635 E 544,033,054 E 144,695,168 E 435,095,541 E 375,728,567 E 5,235,999,968	16.59% 16.16% 14.14% 14.14% 17.34% 4.45% 3.22% 2.23% 5.25% 1.10% 5.55% 1.10% 5.55% 10.37% 5.55% 13.65% 13.65% 13.65% 13.65% 13.65% 3.17% 9.29% 10.37% 5.55% 3.17% 9.29% 10.39% 10.37% 5.55% 3.17% 9.29% 10.39% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.37% 10.00%

Page 3 of 6 Controlled Internal

Seasoning ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	1
0-12 months	1,385	% of total number 2.02%	£ 146,818,779	2.80%	1
	1,365	2.02%	£ 140,010,779	2.00%	
2-24 months	4,127	6.03%		10.14%	
1-36 months	9,068	13.25%	£ 1,187,003,377	22.67%	
6-48 months	6.892	10.07%		17.73%	1
COth-					1
-60 months	4,383	6.41%		9.11%	
I-72 months	2,721	3.98%	£ 259,179,225	4.95%	
-84 months	6,686	9.77%		8.86%	i
					•
-96 months	5,097	7.45%	£ 258,411,225	4.93%	
-108 months	7,807	11.41%	£ 366,803,981	7.00%	
8-120 months	3,081	4.50%		2.12%	
					•
0-150 months	6,075	8.88%		3.49%	
0-180 months	4.366	6.38%	£ 124,746,981	2.38%	
0+ months	6,725	9.83%	£ 200,092,841	3.82%	i
tal		100.00%			1
ıdı	68,413	100.00%	£ 5,236,999,968	100.00%	1
(10)		0/ // /	4 (000)	N 11.1	1
erest payment type(10)	Number	% of total number	Amount (GBP)	% of total amount	
ed	56,195	82.14%		90.82%	
'R	5,067	7.41%	£ 146,599,854	2.80%	
/R	4,284	6.26%		2.38%	1
acker	2,867	4.19%	£ 209,272,028	4.00%	
her (please specify)					I
tal	68,413	100.00%	£ 5,236,999,968	100.00%	1
					•
an purpose type	Number	% of total number	Amount (GBP)	% of total amount	1
vner-occupied	39,590	100.00%	£ 5,236,999,968	100.00%	
ıy-to-let	0	0.00%	£ -	0.00%	I
econd home ⁽¹⁵⁾	0	0.00%		0.00%	1
otal	39,590	100.00%	£ 5,236,999,968	100.00%	1
ка	39,590	100.00%	2,230,339,968	100.00%	d .
come verification type(10)	Number	9/ of total number	Amount (GBP)	9/ of total amount	1
	Number	% of total number	£ 5,123,008,602	% of total amount	1
ully verified	64,867	94.82%	5,123,008,602	97.82%	ł
ast-track	2,021	2.95%		1.31%	
nknown	1,525	2.23%	£ 45,394,999	0.87%	
elf-certified	0			0.00%	
otal	68.413	0.00% 100.00%	£ 5,236,999,968		1
ла	08,413	100.00%	2,230,339,968	100.00%	i i
emaining term of loan ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	1
30 months	Number 3,593	% or total number 5.25%	£ 55,943,886	% or total amount 1.07%	1
30 months 3-60 months	5,991	5.25% 8.76%	£ 137,041,448	2.62%	ł
				10.51%	•
0-120 months	15,373	22.47%			
20-180 months	13,905	20.33%	£ 812,336,071	15.51%	
30-240 months	11,476	16.77%		20.16%	
10-300 months	8,986	13.13%		22.00%	
00-360 months	5,593	8.18%	£ 873,276,340	16.68%	
60+ months	3,496	5.11%		11.45%	i
otal	68,413	100.00%	£ 399,722,409		
	00,413	100.00%	£ 5,236,999,968	100.00%	
	Number	9/ of total number	Amount (CRR)	9/ of total amount	1
nployment status(17)	Number	% of total number	Amount (GBP)	% of total amount]
mployment status ⁽¹⁷⁾ mployed	35,479	89.62%	£ 4,687,464,515	89.51%	
mployment status ⁽¹⁷⁾ mployed	35,479	89.62%	£ 4,687,464,515	89.51%	
nployment status ⁽¹⁷⁾ nployed #f-employed	35,479 3,750	89.62% 9.47%	£ 4,687,464,515 £ 514,046,344	89.51% 9.82%	
nployment status ⁽¹⁷⁾ nployed if-employed employed	35,479 3,750 142	89.62% 9.47% 0.36%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694	89.51% 9.82% 0.33%	
nployment status ⁽¹⁷⁾ nployed if-employed temployed	35,479 3,750 142 215	89.62% 9.47%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552	89.51% 9.82% 0.33%	
nployment status ⁽¹⁷⁾ nployed if-employed temployed	35,479 3,750 142	89.62% 9.47% 0.36%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694	89.51% 9.82% 0.33%	
nployment status ⁽¹⁾ nployed fl-employed employed fired fired arantor	35,479 3,750 142 215	89.62% 9.47% 0.36% 0.54%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ -	89.51% 9.82% 0.33% 0.34%	
nployment status"'' pployed III-employed employed employed stated arantor her(18)	35,479 3,750 142 215 0	89.62% 9.47% 0.36% 0.54% - 0.01%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863	89.51% 9.82% 0.33% 0.34% - 0.01%	
nployment status" ¹⁷ nployed II-employed employed employed stated uarantor her(18)	35,479 3,750 142 215 0	89.62% 9.47% 0.36% 0.54% - 0.01%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863	89.51% 9.82% 0.33% 0.34% - 0.01%	
mployment status" ¹⁷ mployed ell-employed ell-employed ell-employed ell-employed ell-employed statide uarantor hee(18) stati	35,479 3,750 142 215 0	89.62% 9.47% 0.36% 0.54% - 0.01%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863	89.51% 9.82% 0.33% 0.34% - 0.01%	
mployment status***/ mployed id-employed id-employed stered interd userandor her(18) idal overed Bonds Outstanding, Associated Derivatives an	35,479 3,750 142 215 0	89.62% 9.47% 0.36% 0.54% - 0.01%	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863	89.51% 9.82% 0.33% 0.34% - 0.01%	2024-01
inployment status" inployed if employed if employed if employed iffined juarantor her(18) tal vereed Bonds Outstanding, Associated Derivatives (2)	35,479 3,750 142 215 0 4 39,590	89.62% 9.47% 0.56% 0.54% - - 0.01% 100.00%	£ 4,887,464,515 £ 514,046,46 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968	88.51% 9.82% 0.33% 0.34% 0.01% 100.00%	
nployment status***/ pipoyed #-employed employed dired arantor her(18) tal vered Bonds Outstanding, Associated Derivatives (22) ries ue date	35,479 3,750 142, 215 0 4 39,590 2021-1 22-Jun-21	89,62% 9,47% 0,35% 0,54% 0,01% 100,00% 12023-1 14-Feb-23	£ 4,687,464,515 £ 514,046,545 £ 17,163,694 £ 17,731,552 £ 587,863 £ 5,236,999,668	88.51% 9.82% 0.33% 0.04% 100.00%	05-Mar-24
inployment status***/ inployed	35,479 3,750 142 215 0 4 39,590 2021-1 22-Jun-21 Aaa	89.62% 9.47% 0.38% 0.54% - - 0.01% 100.00% 14-Feb-23 Aaa	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa	88.51% 9.82% 0.33% 0.34% 100.00% 2023-3 10-Nov-23 Aaa	05-Mar-24 Aaa
inployment status***/ inployed	35,479 3,750 142 215 0 4 39,590 2021-1 22-Jun-21 Aaa	89.62% 9.47% 0.38% 0.54% - - 0.01% 100.00% 14-Feb-23 Aaa	£ 4,687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa	88.51% 9.82% 0.33% 0.34% 100.00% 2023-3 10-Nov-23 Aaa	05-Mar-24 Aaa
nployment status"'' polyoyad	35,479 3,750 142, 215 0 4 4 39,590 2021-1 22-Jun-21 Aaa Aaa	89,62% 9,47% 0,38% 0,54% 0,01% 100,00% 2023-1 14-Feb:23 Ass Ass	£ 4.687.464.515 £ 514.046.514 £ 171.696.694 £ 17.731.552 £ 587.863 £ 5,236.999.908 2023-2 15-Sep-23 Aaa Aaa	88.51% 9.82% 0.33% 0.34% 100.00% 2023-3 10-Nov-23 Aaa	05-Mar-24 Aaa Aaa
inployment status***/ inployed	35,479 3,750 142 215 0 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP	89.62% 9.47% 0.38% 0.54% 5.47% 100.00% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa GBP	£ 4,687,464,514 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP	89.51% 9.82% 0.33% 0.33% 1.000% 2023-3 10-Nov-23 Aaa Aaa GBP	05-Mar-24 Aaa Aaa Eur
Inployment status***/ Inployed I-employed I-	35,479 3,750 142 2 215 0 4 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000	89,62% 9,47% 0,38% 0,54% 0,01%, 100,00% 2023-1 14-Feb-23 Aaa Aaa GBP 1,000,000,000	£ 4.687.464.515 £ 514.045.41 £ 17.169.694 £ 17.731.552 £ 587.863 £ 5.236.999.968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000	88.51% 9.82% 0.33% 0.33% 10.00% 100.00%	05-Mar-24 Aaa Aaa Eur 500,000,000
nployment status***/ polywed	35,479 3,750 142 215 0 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP	89.62% 9.47% 0.38% 0.54% 5.47% 100.00% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa GBP	£ 4,687,464,514 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP	89.51% 9.82% 0.33% 0.33% 1.000% 2023-3 10-Nov-23 Aaa Aaa GBP	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000
imployment status" imployment status" imployed il-employed il-empl	35,479 3,750 142 2 215 0 4 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000	89,62% 9,47% 0,38% 0,54% 0,01%, 100,00% 2023-1 14-Feb-23 Aaa Aaa GBP 1,000,000,000	£ 4.687.464.515 £ 514.045.41 £ 17.169.694 £ 17.731.552 £ 587.863 £ 5.236.999.968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000	88.51% 9.82% 0.33% 0.33% 10.00% 100.00%	05-Mar-24 Aaa Aaa Eur 500,000,000
Inployment status***/ Inployed	35,479 3,750 142 215 215 4 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1,000	89.62% 9.47% 0.38% 0.54% 0.54% 100.00% 100.00% 2023-1 14-Feb-23 Aaa Aaa Aaa (GBP 1,000,000,000 1,000,000,000	£ 4.687.464.515 £ 514.045.41 £ 17.169.694 £ 17.731.552 £ 57.863 £ 5.236.999.968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,0000 1,0000	88.51% 9.82% 0.33% 0.34% 10.00% 100.00% 2023-3 10Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000
Inployment status***/ polyoyed	35,479 3,750 142 215 0 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,0000 1,000 Soft	89.62% 9.47% 0.38% 0.54% 	£ 4,687,464,515 £ 514,046,514 £ 17,169,694 £ 17,731,552 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 Soft	89.51% 9.82% 0.33% 0.33% 10.00% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 Soft	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft
polyoment status***/ polyoed	35,479 3,750 142 215 0 4 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28	89.62% 9.47% 0.38% 0.54% 0.54% 100.00% 100.00% 14-Feb-23 Aaa Aaa Aaa ABB GBP 1,000,000,000 1,000,000 5,oft 14-Feb-27	E 4.687.464.514 E 17.169.694 E 17.731.592 E 57.863 E 557.863 E 5.236.999.966 2023-2 15-Sep-23 Ass Ass GBP 750,000.000 750.000.000 1.000 Soft 15-Sep-28	88.51% 9.82% 0.33% 0.34% 10.00% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1.000 Soft 05-Mar-29
inployment status***/ piployed le-mployed employed employed iterd arantor erer(18) al vered Bonds Outstanding, Associated Derivatives (22) ries ue date ue date inginal rating (Moody's) rent rating (Moody's) rent rating (Moody's) ount at issuance ount outstanding swap rate (rate £*1) turnty type (hardsoft-bullet/pass-through) heeduled final maturity date juice plans in the plans of the plans	35,479 3,750 142 2,755 0 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28	89.62% 9.47% 0.36% 0.55% 0.55% 100.00% 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	£ 4,687,464,514 £ 514,046,534 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 Soft 15-Sep-28 15-Sep-28	88.51% 9.82% 0.33% 0.33% 10.00% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 50t 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
inployment status***/ piployed le-mployed employed employed iterd arantor erer(18) al vered Bonds Outstanding, Associated Derivatives (22) ries ue date ue date inginal rating (Moody's) rent rating (Moody's) rent rating (Moody's) ount at issuance ount outstanding swap rate (rate £*1) turnty type (hardsoft-bullet/pass-through) heeduled final maturity date juice plans in the plans of the plans	35,479 3,750 142 2,755 0 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28	89.62% 9.47% 0.36% 0.55% 0.55% 100.00% 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	£ 4,687,464,514 £ 514,046,534 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 Soft 15-Sep-28 15-Sep-28	88.51% 9.82% 0.33% 0.33% 10.00% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 50t 10-Nov-27 10-Nov-27	05-Mar-24 Aaa Aaa Eur 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29
inployment status***/ ployed	35,479 3,750 142 215 215 215 215 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 XS235557877	89.62% 9.47% 0.38% 0.54% 0.54% 100.00% 100.00% 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 4.687.464.514 E 17.169.694 E 17.731.592 E 587.863 E 587.863 E 5,236.999.968 2023-2 15-Sep-23 Aaa Aaa Aaa Aaa Aab Aab Aab Aab Aab Aab	88.51% 9.82% 0.33% 0.34% 10.00% 100.00% 2023-3 10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XSZ717344489	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XSZ77441101
polyoment status***/ polyoed le-mployed employed employed iterd arantor ner(18) ala vered Bonds Outstanding, Associated Derivatives (22) nies ue date ue date ue date sue date ue date ue date ue date ue date dissuance ount at issuance ount at issuance ount outstanding swap rate (rate £*!) turnty type (hard/sch-bullet/pass-through) heduled final maturity date gal final maturity date N N	35,479 3,750 142 2,755 0 4 39,590 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000 1,000 500,000 500,000 \$22-Jun-28 22-Jun-28 X\$235578787 London	89.62% 9.47% 0.38% 0.54% 0.54% 10.00% 100.00% 100.00% 14-Feb.23 Aaa Aaa GBP 1,000,000,000 1,000,000 1,000 Soft 14-Feb.27 14-Feb.27 XS2586785672 London	£ 4.687,464,515 £ 514,046,344 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28	88.51% 9.82% 0.33% 0.33% 10.00% 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 XSZ717349489 London	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London
inployment status***/ inployed	35,479 3,750 142 215 0 4 39,590 2021-1 22-Jun-21 Aasa Aasa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 XS235557877 London Quarterfy	89.62% 9.47% 0.38% 0.54%	E 4.687.464.514 E 514.046.514 E 17.71.552 E 526.999.968 2023-2 15-Sep-23 Ass Ass Ass Ass Ass Ass Ass Ass Ass As	88.51% 9.82% 0.33% 0.34% 10.00% 100.00% 2023.3 10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 XSZ777349489 London Quarterly	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually
imployment status***/ imployed il-employed	35,479 3,750 142 2,750 142 215 0 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 500,000 1,000 Sott 22-Jun-28 X\$2355578787 London Quarterly - 22nd	89.62% 9.47% 0.38% 0.58% 10.01% 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 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly C	£ 4.687,464,514 £ 514,046,514 £ 17,169,694 £ 17,731,552 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294447 London Quarterly Quarterly	88.51% 9.82% 0.33% 0.33% 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 10.Nov-27 10.Nov-27 XSZ717349489 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly	05-Mar-24 Asia Asia Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 XS277441101 London Annually - Stit
imployment status***/ imployed If-employed	35,479 3,750 142 215 0 4 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 C2-Jun-28 Quarterly Q	89.62% 9.47% 0.38% 0.54% 0.54% 100.00% 100.00% 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000,000 1,000,000 1,000 Soft 14-Feb-27 14-Feb-27 14-Feb-27 London Quarterly Cuarterly C	E 4.687.464.514 E 514.04.634 E 17.71.552 E 587.863 E 5236.999.968 2023-2 15-Sep-23 Aaa Aaa Aaa Aaa GBP 750,000.000 750.000.000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 1000.000 Quarterly Quarterly Ouarterly	88.51% 9.82% 0.33% 0.34% 10.00% 100.00% 100.00% 2023.3 10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 XSZY77349489 London Quarterly	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 \$00 Mar-29 05-Mar-29 \$XSZ7744101 London Annually -5th Mar
imployment status***/ imployed if-employed	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.01% 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 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514.046,544 £ 17,169.694 £ 17,731,552 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Ass Ass Ass Ass Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually Annually - Str Mar 3,319%
imployment status***/ imployed if-employed	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.01% 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 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514.046,544 £ 17,169.694 £ 17,731,552 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Ass Ass Ass Ass Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually Annually - Str Mar 3,319%
imployment status****/ imployed If-employed If-employed	35,479 3,750 142 215 0 4 4 39,590 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000 1,000 Soft 22-Jun-28 22-Jun-28 22-Jun-28 22-Jun-28 C2-Jun-28 Quarterly Q	89.62% 9.47% 0.38% 0.58% 0.54% 10.01% 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 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.34% 10.00% 100.00% 100.00% 2023.3 10-Nov-23 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 XSZY77349489 London Quarterly	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 300 1,000 000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually -5th Mar 3,319% Compounded Daily ESI
imployment status***/ imployed ill-employed	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.01% 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 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually - 5th Mar Compounded Daily 65: Bank of Montre
Inployment status****/ Inployed If-employed If-employe	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.01% 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 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually Annually - 5th Mar 3,319% Compounded Daily EST Bank of Montre
inployment status***/ polyoyed	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.01% 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 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually - 5th Mar Compounded Daily 65: Bank of Montre
inployment status***/ imployed le-maployed	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000 1,000 Soft 14-Feb-27 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29 XS277441101 London Annually - 5th Mar 3,319% Compounded Daily 6S: Bank of Montre GBP 427,950,000
inployment status***/ polyyed	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000 1,000 Soft 14-Feb-27 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Aaa Aaa Eur 500,000,000 1,000 1,000 3,000 1,
imployment status***/ imployed if-employed if-employed if-employed if-employed if-employed intend israntor her(18) stat vered Bonds Outstanding, Associated Derivatives res use date juinal rating (Moody's) inrent rating (Moody's) inrent rating (Moody's) inrent rating (Moody's) innomination nount at issuance nount outstanding is way rate (rate:1) sturity type (hardsoft-builet/pass-through) heduled final maturity date gal final maturity date gal final maturity date imployed in the state of the s	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000 1,000 Soft 14-Feb-27 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 \$00,000,000 \$00,000,000 \$05-Mar-29 \$05-Mar-29 \$X\$277441101 London Annually - 5th Mar Annually - 5th Mar 3.319% Compounded Daily 65:50 Bark of Montre GBP 427,950,000 5 Mar 2029 3.319%
mployment status ⁽¹⁷⁾	35,479 3,750 142 3,750 142 215 0 4 39,590 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 X\$235578787 London Ouarterly Cuarterly Cuarte	89.62% 9.47% 0.38% 0.58% 0.54% 10.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000 1,000 Soft 14-Feb-27 XS2586785672 London Quarterly Quarterly Quarterly Cuarterly Cuarterly Compounded Daily SONIA + 0.60%	£ 4.687,464.514 £ 1514,046,344 £ 17,169,694 £ 17,731,592 £ 587,863 £ 587,863 £ 5,236,999,968 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1.000 Soft 15-Sep-28 15-Sep-28 15-Sep-28 15-Sep-28 X52675294347 London Quarterly Quarterly Quarterly Quarterly Quarterly Quarterly Courterly Courter	88.51% 9.82% 0.33% 0.33% 10.00% 2023-3 10.Nov-23 Aaa Aaa GBP 500,000,000 500,000,000 1.000 Soft 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 10-Nov-27 XSZ717349489 London Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Quarterfy Courterfy	05-Mar-24 Aaa Aaa Eur 500,000,000 1,000 1,000 3,000 1,

Page 4 of 6 Controlled Internal

Investor Report May 2024

Prog	ramme	triac	iers

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

Ion-Rating Trigger

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

Controlled Internal Page 5 of 6

Glossary:		
Arrears	Arrears are calculated in accordance with standard market practice in the UK. A mortgage is identified as being in arrears when, on any due date, the overdue amounts which were due on previous due dates equal, in the aggregate, one or more full monthly payments. In making an arrears determination, the servicer calculates as of the date of determination the difference between the sum of all monthly payments that were due and payable by a borrower on any due date up to that date of determination (less the aggregate amount of all authorised underpayments but borrower up to such date of determination) and the sum of all payments actually made by that borrower up to that date of determination. If the result arrived at by dividing that difference (if any) by the amount of the required monthly payment equals or exceeds 1 the account is deemed to be in arrears. Arrears classification is determined based on the number of equivalent full current monthly payments but 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) and because it is a being 2 to 4.5 monthls in arrears, and so on.	
Monthly Constant Pre-Payment Rate (CPR)	Monthly CPR on any portfolio calculation date means the total unscheduled principal receipts received during the period of one month ending on that calculation date divided by the aggregate current balance of the loans comprised in the portfolio as at the immediately preceding calculation date. Unscheduled Principal Repayments comprise payments from TSB for the repurchase of loans from the portfolio, and capital repayments and redemptions other than those received at the expected term end date of the loan. These are annualised using the formula: 1-((1-M)/12) where M is the monthly CPR expressed as a percentage. Where there has been portfolio transfers within the month, CPR is calculated on a weighted average basis.	
Monthly Principal Payment Rate (PPR)	Monthly PPR on any portfolio calculation date means the total scheduled and unscheduled principal receipts received during the period of one month ending on that calculation date divided by the aggregate current balance of the loans comprised in the portfolio as at the immediately preceding portfolio calculation date. Where there has been portfolio transfers within the month, PPR is calculated on a weighted average basis. These are annualised using the formula: 1-((1-M)^12) where M is the monthly PPR expressed as a percentage.	
Quarterly Average CPR/PPR	The average of the three most recent monthly annualised CPR / PPR expressed as a percentage.	
Current Balance	Means, in relation to any loan at any date, the aggregate balance of the loan at such date (but avoiding double counting) including: (a) the Initial Advance; (b) any increase in the principal amount of a loan due to any further advance; (c) capitalised expenses: (d) capitalised expenses: (d) capitalised interest; and (e) all expenses charges, fees, premium or payment due and owing by the borrower which have not yet been capitalised (including accrued interest, arrears of interest, high loan-to-value fees, insurance premiums, booking fees and valuation fees), in each case, relating to such loan less all prepayments, repayments or payments of any of the foregoing made on or prior to such date, and, in relation to the portfolio, the aggregate of the Current Balances of each loan in the portfolio.	
Mortgage Collections	All cash receipts on a mortgage within the portfolio excluding monies paid by TSB in respect of loans repurchased from the portfolio.	
Non-indexed LTV	The aggregate current balance of all sub-loans within a mortgage account divided by the value of the property securing the loans in that mortgage account at the date of the latest lending.	
Loan Seasoning	The number of months since the date of origination of the sub-loan.	
Remaining Term	The number of remaining months of the term of each sub-loan.	
Indexed LTV	The aggregate current balance of all sub-loans within a mortgage account divided by the indexed valuation of the property securing the loans in that mortgage account at the reporting date.	
Indexed Valuation	Indexation is applied on a regional basis to property valuations on a quarterly 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	

- (f) 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-575%.
- (9) The bank account balance has been adjusted to include cash from assets collected on the last day of the month and cassed to the LLP on the first day of the following month.
 (9) 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 (5.25%) and variable over SVR (7.25%).
- (12) The initial rate is considered to be the same as the current rate.
- (13) The Arrears breakdown table excludes accounts in possession.
- (14) The analysis of Repayment Type has been performed at loan level and therefore there are no balances shown as part-and-part.
- (15) Data on second homes has not historically been collected / retained on the TSB system.
- (16) Reported at the account level. A mortgage account consists of one or more loans secured, by way of equal ranking first charge, on the same property and thereby forming a single mortgage account.
- (17) In the case of joint accounts the employment status disclosed is that of the first named borrower and does not reflect the status of other borrowers named on the same account.
- (18) This category includes historical accounts where data was not captured on the system.
- (19) The date stated is the legal final maturity date as it applies to the Issuer, however the extended final maturity date as it applies to the LLP is 12 months following this date.
- (20) The waterfall reported is that which will be made in the next calendar month. Ledger balances are reported as at month end, before distribution of revenue and principal receipts.
- (21) Item B of the Asset Coverage Test excludes principal balances distributed back to the Seller in the next calendar month
- (22) 2019-1 Includes £250m Tap on 28/02/19.
- (23) LLP pay rate margin switched from LIBOR to SONIA from the 8th March 2021