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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 November 2025
Start Date of reporting period	01 October 2025
End Date of reporting period	31 October 2025
Web links - prospectus, transaction documents, loan-level data	http://www.tsb.co.uk/investors/debt-investors/covered-bonds/

unterparties,	Ratings

		Counterparty/ies	Fite	h		Moody's	S8	P
			Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds			na	na	na	Aaa	na	na
Issuer		TSB Bank plc	na	na	na	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Seller(s)		TSB Bank plc	na	na	na	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Account bank		HSBC Bank plc	na	na	(LT) A2 & (ST) P-1	(LT) A1 & (ST) P-1	na	na
Account bank		Lloyds Bank plc	na	na	(LT) A2 & (ST) P-1	(LT) A1 & (ST) P-1	na	na
Stand-by account bank		None	na	na	na	na	na	na
Servicer(s)		TSB Bank plc	na	na	Ba2 (cr)	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Cash manager(s)		TSB Bank plc	na	na	Ba2 (cr)	(LT) Baa1 (Snr unsec), A2(cr) & (ST) P-2(Snr unsec), P-1(cr)	na	na
Swap provider(s) on cover pool		TSB Bank plc	na	na	A3 (cr)(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⁾	£ 6,570,956,816		*		•	· · · · · · · · · · · · · · · · · · ·		•
Swap notional maturity/ies ⁽²⁾	na							
LLP receive rate/margin ⁽²⁾	5.14%							

LLP pay rate/margin⁽²⁾
Collateral posting amount(s) (GBP)⁽²⁾

Accounts, Leagers ***			
	Value as of End Date of reporting	Value as of Start Date of reporting	Targeted Value
	period	period	
Revenue receipts	£	na	na
Revenue Receipts (on the Loans)	£ 19,143,749	na	na
Bank Interest	£ 327,935	na	na
Amount receivable from Cover Pool swap	£ 10,260,042	na	na
Excess amount released from Reserve Fund	£	na	na
Available Revenue Receipts	£ 29,731,727	na	na
Senior fees (including Cash Manager & Servicer)	£ 676,606	na	na
Amounts payable under Cover Pool swap	£	na	na
Interest payable on FX Covered Bond swaps	£ 3,732,441	na	na
Interest payable on Term Advance	£ 12,579,438	na	na
Amounts added to Reserve Fund	£	na	na
Deferred Consideration	£ 12,743,241	na	na
Members' profit	£	na	na
Total distributed	£ 29,731,727	na	na
Principal receipts	£	na	na
Principal Receipts (on the Loans)	£ 89,684,615	na	na
Any other amount standing to credit Principal Ledger	£	na	na
Cash Capital Contribution from Members	£	na	na
Available Principal Receipts	£ 89,684,615	na	na
Total distributed	£ 89,684,615	na	na
Reserve ledger	na	na	na
Revenue ledger	£ 29,731,727	£ 28,636,423	na
Principal ledger	£ 89,684,615	£ 125,015,830	na
Pre-maturity liquidity ledger	na	na na	na

Asset Coverage Test		
	Value	Description ⁽³⁾
A	£ 5,833,423,524	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		Potential negative carry
Total	£ 5,734,084,394	
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)	£ 1,555,194,394	
Credit support as derived from ACT (%)	37.2%	1

Page 1 of 6 Controlled Internal

nvestor Report October 2025

Programme-Level Characteristics		GBP
Programme currency		
Programme size		10,000,000,000
Covered bonds principal amount outstanding (GBP, non-GBP series		4.470.000.000
converted at swap FX rate)	£	4,178,890,000
Covered bonds principal amount outstanding (GBP, non-GBP series	_	
converted at current spot rate)	£	4,215,971,460
Cover pool balance (GBP)	£	6,556,956,911
Bank account balance (GBP) ⁽⁵⁾	£	109,182,881
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⁾	£	17,925,745
Aggregate deposits attaching specifically to the off-set mortgages		
(GBP)	£	
Nominal level of overcollateralisation (GBP) ⁽⁷⁾	£	2,378,066,911
Nominal level of overcollateralisation (%)		56.9%
Number of loans in cover pool (16)		45,821
Average loan balance (GBP) (16)	£	143,099
Weighted average non-indexed LTV (%)		56.20%
Weighted average indexed LTV (%)		50.34%
Weighted average seasoning (months)		61.7
Weighted average remaining term (months)		249.8
Weighted average interest rate (%)		3.44%
Standard Variable Rate(s) (%)		6.00% and 7.49%
Constant Pre-Payment Rate (%, current month)		11.5%
Constant Pre-Payment Rate (%, quarterly average)		14.2%
Principal Payment Rate (%, current month)		15.0%
Principal Payment Rate (%, quarterly average)		17.7%
Constant Default Rate (%, current month)(8)		na
Constant Default Rate (%, quarterly average)(8)		na
Fitch Discontinuity Cap (%)		na
Moody's Timely Payment Indicator	1	Probable
Moody's Collateral Score (%)		5.0%

Mortgage collections

Mortgage collections (scheduled - interest)	£	19,143,749
Mortgage collections (scheduled - principal)	£	22,477,904
Mortgage collections (unscheduled - interest)(9)		
Mortgage collections (unscheduled - principal)	£	67,206,711

Account Redemptions & Replenishments Since Previous Reporting Date

	Number	% or total number	Amount (GBP)	% of total amount
Account redemptions since previous reporting date	494	1.08%	£ 57,442,478	0.88%
Accounts bought back by seller(s)	7	0.02%	£ 910,612	0.01%
of which are non-performing loans				
of which have breached R&Ws	2		£ 160,560	
Accounts sold into the cover pool	0	0.00%	£	0.00%

Product Rate Type and Reversionary Profiles ⁽¹⁶⁾							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	56,460	75.55%	5,595,126,628	85.33%	3.33%	21.41	3.	33% 1.49%	3.33%
Fixed at origination, reverting to Libor		0.00%		0.00%					
Fixed at origination, reverting to tracker	2,732	3.66%	519,799,914	7.93%	3.03%	18.82	3.	3% 2.49%	3.03%
Fixed for life	5,873	7.86%	28,585,283	0.44%	3.20%		3.	20%	3.20%
Tracker at origination, reverting to SVR		0.00%		0.00%					
Tracker at origination, reverting to HVR	1,094	1.46%	152,139,449	2.32%	4.48%	13.20	0.	1.49%	4.48%
Tracker at origination, reverting to Libor		0.00%							
Tracker for life	1,469	1.97%	63,176,683	0.96%	4.58%		0.0	58% -	4.58%
SVR, including discount to SVR	3,627	4.85%	94,732,800	1.44%	5.97%		-0.	3% -	5.97%
HVR, including discount to HVR	3,478	4.65%	103,396,155	1.58%	7.49%		12	19%	7.49%
Libor		0.00%		0.00%			0.	00% -	
Total	74.733	100.00% £	6.556.956.911	100.00%	3.44%				

Stratifications

Arrears breakdown ⁽¹³⁾	Number	% of total number	Amount (GBP)	% of total amount
Current	45,535	99.38%	£ 6,521,167,706	99.45%
0-1 month in arrears	81	0.18%	£ 10,674,584	0.16%
1-2 months in arrears	76	0.17%	£ 9,926,651	0.15%
2-3 months in arrears	28	0.06%	£ 3,183,490	0.05%
3-6 months in arrears	47	0.10%	£ 5,033,847	0.08%
6-12 months in arrears	33	0.07%	£ 3,459,230	0.05%
12+ months in arrears	21	0.05%	£ 3,511,403	0.05%
Total	45,821	100.00%	£ 6,556,956,911	100.00%

Controlled Internal Page 2 of 6

				or Report October
Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	24,581	53.65%	£ 2,253,091,500	34.36%
50-55%	3,109	6.79%	£ 506,279,129	7.72% 8.74%
55-60%	3,254	7.10%	£ 572,869,312	8.74%
60-65%	3,458	7.55%	£ 684,874,003	10.44%
65-70%	3,537	7.72%	£ 725,907,617	11.07%
70-75%	3,735	8.15%	£ 823,120,917	12.55%
75-80%	2,887	6.30%	£ 663,966,506	10.13%
80-85%	1,202	2.62%	£ 313,361,062	4.78%
85-90%	51	0.11%	£ 11,727,691	0.18%
90-95%	5	0.01%	£ 1,307,060	0.02%
95-100%	1	0.00%	£ 292,972	0.00%
100-105%	1	0.00	£ 159,143	0.00
105-110%	0		£ -	·
110-125%	0		£	
125%+	0		£ -	
Total	45,821	100.00%	£ 6,556,956,911	100.00%
Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	30,047	65.57%	£ 3,035,476,215	46.29%
50-55%	3,037	6.63%	£ 569,295,744	8.68%
55-60%	3,129	6.83%	£ 642,346,319	9.80%
60-65%	2,829	6.17%	£ 609,648,757	9.30%
65-70%	2,683	5.86%	£ 628,985,508	9.59%
70-75%	2,103	4.59%	£ 519,125,457	7.92%
75-80%	1,414	3.09%	£ 370,088,414	5.64%
80-85%	576	1.26%	£ 181,004,718	2.76%
85-90%	3	0.01%	£ 985,779	0.02%
90-95%	0		£	
95-100%	0		£ -	
100-105%	0		£ -	
105-110%	0		£ -	
110-125%	0		£	
125%+	0		£ -	
Total	45,821	100.00%	£ 6,556,956,911	100.00%
Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	626	1.37%	£ 1,384,312	0.02%
5,000-10,000	753	1.64%	£ 5,738,903	0.09%
10,000-25,000	2,943	6.42%	£ 52,401,753	0.80%
25,000-50,000 50,000-75,000	5,530 5,432	12.07% 11.85%	£ 207,372,050 f 339,728,327	3.16% 5.18%
50,000-75,000	5,432	11.85%	£ 339,728,327	5.18%
50,000-75,000 75,000-100,000	5,432 5,103	11.85% 11.14%	£ 339,728,327 £ 444,908,552	5.18% 6.79%
50,000-75,000 75,000-100,000 100,000-150,000	5,432 5,103 8,110	11.85% 11.14% 17.70%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279	5.18% 6.79% 15.29%
50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000	5,432 5,103 8,110 6,043	11.85% 11.14% 17.70% 13.19%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053	5.18% 6.79% 15.29% 16.06%
50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000 200,000-250,000	5,432 5,103 8,110 6,043 4,294	11.85% 11.14% 17.70% 13.19% 9.37%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,386	5.18% 6.79% 15.29% 16.06% 14.62%
50,000-75,000 75,000-100,000 100,000-150,000 150,000-200,000 200,000-250,000 250,000-300,000	5,432 5,103 8,110 6,043 4,294 2,766	11.85% 11.14% 17.70% 13.19% 9.37% 6.04%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,386 £ 755,509,229	5.18% 6.79% 15.29% 16.06% 14.62% 11.52%
50,000-75,000 75,000-100,000 100,000-160,000 100,000-160,000 150,000-200,000 200,000-250,000 250,000-300,000 300,000-300,000	5.432 5.103 8.110 6.043 4.294 2,766	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,386 £ 755,509,229 £ 541,432,019	5.18% 6.79% 15.29% 16.06% 14.62% 11.52% 8.26%
50,000-75,000 75,000-100,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000	5,432 5,103 8,110 6,043 4,294 2,766 1,676	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,063 £ 958,560,386 £ 755,509,229 £ 541,432,019 £ 341,954,478	5.18% 6.79% 15.29% 16.06% 11.52% 8.26%
50,000-75,000 75,000-100,000 100,000-150,000 150,000-150,000 150,000-200,000 250,000-350,000 250,000-350,000 350,000-350,000 350,000-400,000 400,000-400,000	5.432 5.103 8.110 6.043 4.294 2.766 916	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00%	£ 339,728,327 £ 444,908,552 £ 1,022,559,279 £ 1,053,195,053 £ 958,560,386 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 255,822,068	5.18% 6.79% 15.29% 16.06% 14.62% 11.52% 8.26% 5.22%
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	5.432 5.103 8.110 6.043 4.294 2.766 1.676 916 557	11.85% 11.14% 17.70% 13.19% 6.04% 3.66% 2.00% 1.22% 0.74%	E 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,336 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 255,822,068 £ 161,308,167	5.18% 6.79% 15.29% 16.06% 14.62% 8.26% 5.22% 3.60%
50,000-75,000 75,000-100,000 100,000-150,000 150,000-0 200,000-250,000 250,000-300,000 350,000-350,000 350,000-400,000 450,000-500,000 450,000-500,000	5.432 5.103 8.110 6.043 4.294 2.766 916 557 341	11.85% 11.14% 17.70% 13.19% 9.37% 3.66% 2.00% 1.22% 0.74%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,550,326 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 235,822,068 £ 161,308,167 £ 214,033,188	5.18% 6.79% 15.29% 16.06% 14.62% 1.152% 5.22% 3.60% 2.46%
50,000 - 75,000 - 100,000 - 100,000 - 150,000 - 100,000 - 150,000 - 100,000 - 150,000 - 200,000 - 250,000 - 200,000 - 250,000 - 300,000 - 350,000 - 350,000 - 350,000 - 400,000 - 450,000 - 450,000 - 500,000	5.432 5.103 8.110 6.043 4.294 2.766 1.676 916 557 341 393	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.86% 0.86%	E 339,728,327 E 444,908,552 E 1,052,559,279 E 958,560,386 E 755,509,229 E 541,432,019 E 341,954,478 E 255,822,068 E 161,308,167 E 214,033,188 E 112,13,530	5.18% 6.79% 15.29% 16.06% 14.62% 8.26% 5.22% 3.60% 2.46% 3.26% 1.71%
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-260,000 200,000-260,000 200,000-360,000 300,000-360,000 300,000-360,000 300,000-360,000 300,000-360,000 400,000-400,000 450,000-500,000 600,000-700,000	5.432 5.103 8.110 6.043 4.294 2.766 916 557 341 393 174	11.85% 11.14% 17.70% 13.19% 9.37% 3.66% 2.00% 1.22% 0.74% 0.38%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,336 £ 755,509,229 £ 541,432,019 £ 341,954,475 £ 235,822,068 £ 161,308,167 £ 214,033,188 £ 112,113,530 £ 81,550,213	5.18% 6.79% 15.29% 16.06% 14.62% 3.26% 3.60% 2.46% 1.77%
50,000 - 75,000 - 100,000 - 100,000 - 150,000 - 100,000 - 150,000 - 150,000 - 100,000 - 150,000 - 200,000 - 250,000 - 200,000 - 250,000 - 300,000 - 350,000 - 350,000 - 400,000 - 450,000 - 450,000 - 500,000	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 341 1,393 1,74 110 355	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.86% 0.86%	E 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,336 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 255,822,068 £ 161,308,167 £ 214,033,188 £ 112,113,530 £ 81,550,213 £ 29,629,447	5.18% 6.79% 15.29% 16.06% 14.62% 5.22% 3.60% 2.46% 3.26% 1.71% 1.24%
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 350,000-400,000 450,000-500,000 450,000-500,000 600,000-700,000 600,000-700,000	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 341 393 174 110 35	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.86% 2.20% 0.74% 0.38% 0.38% 0.08%	£ 339,728,327 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,336 £ 755,509,229 £ 541,432,019 £ 341,954,475 £ 235,822,068 £ 161,308,167 £ 214,033,188 £ 112,113,530 £ 81,550,213	5.18% 6.79% 15.29% 16.06% 16.06% 14.62% 2.26% 3.60% 2.46% 1.71% 4.04% 0.45% 0.27%
50,000 - 75,000 - 100,000 - 100,000 - 150,000 - 100,000 - 150,000 - 150,000 - 100,000 - 150,000 - 200,000 - 250,000 - 200,000 - 250,000 - 300,000 - 350,000 - 350,000 - 400,000 - 450,000 - 450,000 - 450,000 - 500,000 - 600,000 - 700,000 - 800,000 - 700,000 - 800,000 - 700,000 - 800,000 - 900,000 - 900,000 - 900,000 - 1,000,000 - 900,000 - 1,000,000 - 1,	5.432 5.103 8.110 6.043 4.294 2.766 1.676 916 557 341 393 174 110 556 199	11.85% 11.14% 17.70% 13.19% 9.37% 6.64% 2.00% 1.22% 0.86% 0.28% 0.24% 0.08%	E 339,728,327 E 444,908,552 E 1,002,559,279 E 1,053,195,053 E 958,560,386 E 755,509,229 E 541,432,019 E 341,954,478 E 225,822,068 E 161,308,167 E 214,033,188 E 112,113,530 E 81,550,213 E 29,629,417 E 17,755,988	5.18% 6.79% 15.29% 16.06% 16.06% 14.62% 2.26% 3.60% 2.46% 1.71% 4.04% 0.45% 0.27%
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 220,000-250,000 220,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 450,000-6400,000 450,000-650,000 650,000-600,000 600,000-700,000 600,000-700,000 800,000-900,000 800,000-900,000	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 341 393 174 110 35	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.86% 2.20% 0.74% 0.38% 0.38% 0.08%	E 339,728,327 E 444,908,552 E 1,002,559,279 E 1,053,195,053 E 958,560,386 E 755,509,229 E 541,432,019 E 341,954,478 E 225,822,068 E 161,308,167 E 214,033,188 E 112,113,530 E 81,550,213 E 29,629,417 E 17,755,988	5.18% 6.79% 15.29% 16.06% 16.06% 14.62% 2.26% 3.60% 2.46% 1.71% 4.04% 0.45% 0.27%
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 350,000-400,000 400,000-450,000 500,000-600,000 500,000-600,000 600,000-700,000 700,000-800,000 900,000-1,000,000 1000,000-1,000,000 1000,000	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 341 1,393 1,74 110 35 19 0 4,521	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.28% 0.88% 0.28% 0.04% 0.00%	E 339,728,327 E 444,908,552 E 1,002,559,279 E 1,053,195,053 E 958,560,336 E 755,509,229 E 541,432,019 E 341,954,478 E 255,822,068 E 161,308,167 E 214,033,188 E 112,113,530 E 81,550,213 E 29,629,447 E 17,755,988 E 17,755,988	5.18% 6.79% 15.29% 16.06% 14.62% 1.52% 2.26% 3.60% 2.246% 3.26% 1.71% 1.24% 0.45% 0.02% 100.00%
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 450,000-500,000 500,000-600,000 600,000-700,000 600,000-700,000 800,000-700,000 800,000-700,000 800,000-900,000 900,000-1000,000 1,000,000+ Total	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 341 110 35 174 110 35 0 45,821	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.20% 1.22% 0.24% 0.08% 0.08% 0.00%	£ 339,728,327 £ 444,908,552 £ 1,052,559,279 £ 1,953,195,053 £ 958,560,366 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 235,822,088 £ 161,308,167 £ 214,033,188 £ 112,113,530 £ 91,755,213 £ 29,829,417 £ 17,755,988 £ 17,755,988	5.18% 6.79% 15.29% 16.06% 14.62% 13.26% 3.26% 3.26% 3.26% 3.26% 3.27% 0.02% 0.00% % of total amount
50,000 - 75,000 100,000 - 150,000 100,000 - 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 - 450,000 500,000 - 690,000 500,000 - 690,000 500,000 - 690,000 700,000 - 800,000 900,000 - 1000,000 1000,000 - 1000,0	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 341 1,393 1,74 110 35 19 0 4,521	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.74% 0.86% 0.08% 0.04% 0.00% 10.00%	E 339,728,327 E 444,908,552 E 1,002,559,279 E 958,560,336 E 755,509,229 E 541,432,019 E 341,954,478 E 255,822,068 E 161,308,167 E 214,033,188 E 112,113,530 E 81,550,213 E 29,629,417 E 17,755,988 E 6,556,956,911 Amount (GBP) E 703,754,397	5.18% 6.79% 15.29% 16.06% 14.62% 21.52% 2.26% 2.24% 3.60% 2.24% 4.27% 4.24% 0.00% 100.00%
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 450,000-500,000 500,000-600,000 600,000-700,000 600,000-700,000 800,000-700,000 800,000-700,000 800,000-900,000 1,000,000 + Total Regional distribution East of England East Midlands	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 916 957 341 100 339 174 110 35 0 0 1,040 1,0	11.85% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.20% 3.66% 0.24% 0.08% 0.08% 0.08% 0.00% 0.00%	E 339,728,327 £ 444,908,552 £ 1,052,559,279 £ 958,560,366 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 235,822,088 £ 161,308,167 £ 214,033,188 £ 112,113,530 £ 29,829,417 £ 17,755,986 £ 6,556,956,911 Amount (GBP) £ 773,754,397 £ 374,558,343	5.18% 6.79% 15.29% 16.06% 14.62% 1.15.2% 8.26% 2.46% 2.46% 2.245% 2.245% 2.27% 2.00% 4.77% 0.00% % of total amount 10.73%
50,000 - 75,000 100,000 - 150,000 100,000 - 150,000 100,000 - 150,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 400,000 - 450,000 500,000 - 690,000 500,000 - 690,000 500,000 - 690,000 700,000 - 800,000 900,000 - 1,000,000 1,000,000 1,000,000 1,000,000	5,432 5,103 8,110 6,043 4,294 2,266 1,676 916 557 341 1,393 174 110 555 19 0 45,821	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.74% 0.86% 0.08% 0.024% 0.00% 0.00% \$ of total number \$ & 8.82% 6.39% 7.79%	E 444,908,552 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,336 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 235,822,068 £ 161,308,167 £ 214,033,188 £ 112,113,530 £ 29,629,417 £ 17,755,988 £ 6,556,956,911 Amount (GBP) £ 703,754,397 £ 929,576,975 £ 929,576,975	5.18% 6.79% 15.29% 16.06% 14.62% 2.15.22% 2.26% 2.24% 3.60% 2.24% 4.12% 0.00% 100.00% % of total amount 10.73% 5.77%
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 450,000-500,000 500,000-600,000 600,000-700,000 600,000-700,000 800,000-700,000 800,000-900,000 800,000-900,000 1,000,000+ Total Regional distribution East of England East Midlands London North East	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 916 957 341 110 33 174 110 35 0 0 4,521 Number 4,042 2,928 3,569 2,099	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.20% 1.22% 0.24% 0.08% 0.08% 0.08% 0.00% 0.00% 0.00% 100.00%	E 339,728,327 E 444,908,552 E 1,052,559,279 E 958,560,366 F 755,509,229 E 541,432,019 E 341,954,478 E 235,822,088 E 161,308,167 E 214,033,188 E 112,113,530 E 17,755,986 E 17,755,986 E 7,755,986 E 7,737,55,986 E 7,737,55,986 E 374,558,343 E 929,576,975 E 374,558,343 E 929,576,975 E 199,730,316	5.18% 6.79% 15.29% 16.06% 14.62% 1.15.2% 8.26% 2.46% 2.46% 2.24% 0.27% 0.00% % of total amount 10.73% 5.71% 14.18% 3.16% 3.16% 3.26% 3.27% 3.27% 3.27% 3.27% 3.27% 3.27% 3.27% 3.27% 3.27% 3.30%
50,000 - 75,000 100,000 - 150,000 100,000 - 150,000 100,000 - 150,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 400,000 - 450,000 500,000 - 600,000 500,000 - 600,000 500,000 - 600,000 700,000 - 800,000 800,000 - 900,000 900,000 - 1,000,000 1,000,000 1,000,000 800,000 - 400,000 1,000,000 1,000,000 1,000,000 1,000,000	5,432 5,103 8,110 6,043 4,294 2,276 1,676 916 5,577 341 1,393 1,74 1,110 3,55 1,9 0 45,821 Number 4,042 2,928 3,369 2,099 2,099	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.74% 0.86% 0.08% 0.024% 0.00% 0.00% \$ of total number \$ & 8.82% 6.39% 7.79%	E 444,908,552 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 958,560,336 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 235,822,068 £ 161,308,167 £ 214,033,188 £ 112,113,530 £ 29,629,417 £ 17,755,988 £ 6,556,956,911 Amount (GBP) £ 703,754,397 £ 929,576,975 £ 929,576,975	5.18% 6.79% 15.29% 115.29% 146.2% 146.2% 28.26% 2.46% 2.46% 2.46% 2.26% 2.27% 2.00% 4.00% 4.01% 5.71% 5.71% 5.71% 6.00% 5.71% 6.00% 5.71% 6.00% 5.71% 6.00% 6.00% 6.01%
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50,000 -75,000 150,000 -100,000 100,000 -150,000 100,000 -150,000 200,000 -250,000 200,000 -250,000 200,000 -250,000 300,000 -350,000 300,000 -350,000 300,000 -350,000 400,000 -450,000 400,000 -450,000 500,000 -650,000 500,000 -650,000 500,000 -650,000 500,000 -650,000 500,000 -650,000 100,000 -700,0	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 341 393 174 110 5,360 1,676	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.24% 0.88% 0.24% 0.08% 0.00% 1.000	E 339,728,327 E 444,908,552 E 1,002,559,279 E 1,053,195,053 E 956,500,366 F 755,509,229 E 541,432,019 E 341,994,478 E 235,822,068 E 112,113,530 E 112,113,530 E 112,113,530 E 296,294,17 E 17,755,985 E 37,755,985 E 37,755,985 E 37,755,985 E 37,755,985 E 6,556,956,911	5.18% 6.79% 15.29% 15.29% 16.06% 14.62% 2.26% 2.26% 3.60% 2.46% 3.26% 3.27% 3.00% 3.27% 5.71% 1.24% 3.27% 3.00% 3.25% 3.00% 3.26% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25% 3.25%
50,000 - 75,000 100,000 - 150,000 100,000 - 150,000 100,000 - 150,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 400,000 - 450,000 500,000 - 600,000 500,000 - 600,000 500,000 - 600,000 700,000 - 800,000 800,000 - 900,000 900,000 - 1,000,000 1,000,000 - 1,000,000 1,000,000 - 1,000,000 1,000,000 - 1,000,000 1,000,000 - 1,000,000 North East of England East Miclands London North East Northern Ireland Scotland South East South West	5,432 5,103 8,110 6,043 4,294 2,276 1,676 916 5,577 341 1,393 1,74 1,10 3,55 1,9 0 45,821 Number 4,042 2,928 3,569 2,099 2,099 5,577 0 6,906 6,325	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.74% 0.86% 0.08% 0.024% 0.00% 10.00% \$ of total number \$ 6.99% 7.79% 4.58% 1.38% 1.17% 11.507% 13.80% 9.83%	E 339,728,327 E 444,908,552 E 1,002,559,279 E 1,053,195,053 E 958,560,336 E 755,509,229 E 541,432,019 E 341,954,478 E 255,822,068 E 161,308,167 E 214,033,188 E 112,113,530 E 81,550,213 E 92,629,417 E 17,755,988 E 65,556,956,911 Amount (GBP) E 703,754,397 E 929,576,975 E 199,730,316 E 929,576,975 E 199,730,316 E 662,1183 E 929,576,975 E 662,1183 E 621,736,935	5.18% 6.79% 15.29% 16.06% 14.62% 14.62% 5.22% 3.60% 2.46% 3.26% 4.24% 0.27% 0.00% 100.00% % of total amount 10.73% 5.71% 14.18% 3.05% 5.75% 1.04% 1.04% 1.05
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 350,000-000 400,000-450,000 400,000-450,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-1000,000 50	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 557 3411 393 174 110 5,360 1,676	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.24% 0.86% 0.08% 0.024% 0.00% 1.27% 0.00% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.17% 1.18%	E 339,728,327 E 444,908,552 E 1,002,559,279 E 1,053,195,053 E 956,500,366 F 755,509,229 E 541,432,019 E 341,994,478 E 235,822,068 E 161,308,167 E 112,113,530 E 112,113,530 E 112,113,530 E 17,755,883 E 17,755,883 E 926,2417 E 17,755,883 E 926,2417 E 17,755,883 E 193,753,754 E 194,753,3647	5.18% 6.79% 15.29% 15.29% 16.06% 14.62% 26.26% 2.26% 3.60% 2.246% 3.26%
50,000 - 75,000 100,000 - 150,000 100,000 - 150,000 100,000 - 150,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 400,000 - 450,000 500,000 - 600,000 500,000 - 600,000 500,000 - 600,000 700,000 - 800,000 800,000 - 900,000 900,000 - 1,000,000 1,000,000 - 1,000,000 1,000,000 - 1,000,000 1,000,000 - 1,000,000 North East of England East Miclands London North East Northern Ireland Scotland South East South East South East South East South East South East South West Wales Waest Midlands	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 5,577 341 393 174 110 355 19 0 45,821 Number 4,042 2,928 3,569 2,099 5,377 0 6,508 6,325 4,508 1,598	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.74% 0.86% 0.08% 0.02% 0.00% 10.00% \$ of total number \$ 6.39% 7.79% 4.59% 1.1.73% 1.1.73% 1.1.30% 9.83% 9.83% 9.83%	E 444,908,552 £ 444,908,552 £ 1,052,559,279 £ 1,053,195,053 £ 958,560,386 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 235,822,068 £ 161,308,167 £ 112,13,530 £ 112,13,530 £ 17,755,988 £ 17,755,988 £ 5,556,956,911 Amount (GBP) £ 374,558,343 £ 929,576,975 £ 199,730,316 £ 626,201,183 £ 929,576,975 £ 199,730,316 £ 626,736,935 £ 61,736,935 £ 51,756,966,483 £ 51,916,1314 € 51,916,1314 € 51,916,1314 € 51,916,1314 € 51,916,916,916 € 61,736,935 £ 51,756,966,483 £ 51,916,1314 €	5.18% 6.79% 15.29% 16.06% 14.62% 28.26% 2.26% 3.60% 2.46% 3.26% 3.26% 3.20% 3.
50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 400,000-450,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-650,000 500,000-1,000,000 500,000-1	5,432 5,103 8,110 6,043 4,294 2,766 1,676 916 6,577 3411 393 174 110 5,587 174 1,087	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.24% 0.24% 0.08% 0.02% 0.00% 10.00% 11.173% 10.173% 11.173% 11.173% 11.173% 13.80% 9.83% 13.80%	E 444,908,552 £ 444,908,552 £ 1,002,559,279 £ 1,053,195,053 £ 956,550,336 £ 755,509,229 £ 541,432,019 £ 341,954,478 £ 235,822,668 £ 161,308,167 £ 112,113,530 £ 112,113,530 £ 17,755,986 £ 17,7755,986 £ 17,7755,987 £ 6,556,956,911 £ 703,764,397 £ 1,7755,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7756,986 £ 1,7758 £ 1,7758 € 1	5.18% 6.79% 15.29% 15.29% 16.06% 14.62% 2.26% 2.26% 2.26% 2.26% 3.60% 2.26% 3.
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50,000-75,000 75,000-100,000 100,000-150,000 100,000-150,000 200,000-250,000 200,000-250,000 300,000-350,000 300,000-350,000 300,000-350,000 300,000-350,000 400,000-450,000 400,000-450,000 500,000-600,000 500,000-600,000 500,000-600,000 900,000-1,000,000 700,000-800,000 900,000-1,000,000 1,000,000 1,000,000 1,000,000 1,000,000	5,432 5,103 8,110 6,043 4,294 2,266 1,676 916 557 341 393 174 110 535 19 0 45,821 Number 4,042 2,288 3,369 2,099 5,377 0 6,60 6,325 4,506 1,598 4,488 4,488 4,488 4,5821	11.85% 11.14% 11.14% 17.70% 13.19% 9.37% 6.04% 3.66% 2.00% 1.22% 0.74% 0.86% 0.08% 0.024% 0.00% 10.00% ** ** ** ** ** ** ** ** ** ** ** ** **	E 444,908,552 E 14,908,552 E 1,052,159,279 E 1,053,159,053 E 958,560,336 E 755,509,229 E 541,432,019 E 341,954,478 E 235,822,068 E 161,308,167 E 214,033,188 E 112,113,530 E 81,550,213 E 92,626,966,911 Amount (GBP) E 374,558,343 E 929,576,975 E 199,730,316 E 622,165,454 E 621,736,935 E 622,163,454 E 622,73,688 E 175,696,691	5.18% 6.79% 15.29% 16.06% 14.62% 14.62% 5.22% 3.60% 2.46% 3.26% 4.171% 0.45% 0.00% 100.00% % of total amount 10.73% 11.48% 3.06% 9.55% 11.48% 3.06% 4.60% 10.14% 6.69% 10.14% 6.69% 100.00%

Page 3 of 6 Controlled Internal

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

			IIIVESI	.or Report October .	2020
Seasoning ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
0-12 months	1,576	2.11%	£ 157,733,003	2.41%	
12-24 months	4,264	5.71%	£ 636,283,242	9.70%	
24-36 months 36-48 months	5,137 11,233	6.87% 15.03%	£ 732,580,718 £ 1,466,129,051	11.17% 22.36%	
48-60 months	11,170	14.95%	£ 1,509,665,489	23.02%	
60-72 months	3,407	4.56%	£ 322,604,377	4.92%	
72-84 months	3,230	4.32%	£ 288,184,847	4.40%	
84-96 months 96-108 months	3,101 5,673	4.15% 7.59%	£ 221,373,034 £ 344,539,072	3.38% 5.25%	
108-120 months	6,597	8.83%	£ 277,670,018	4.23%	
120-150 months	6,690	8.95%	£ 250,266,736	3.82%	
150-180 months	5,555	7.43%	£ 150,591,852	2.30%	
180+ months Total	7,100 74,733	9.50% 100.00%	£ 199,335,473 £ 6,556,956,911	3.04% 100.00%	
		1			
Interest payment type ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
Fixed	65,065	87.06%	£ 6,143,511,825	93.69%	
SVR HVR	3,627 3,478	4.85% 4.65%	£ 94,732,800 £ 103,396,155	1.44% 1.58%	
Tracker	2,563	3.43%	£ 215,316,132	3.28%	
Other (please specify)					
Total	74,733	100.00%	£ 6,556,956,911	100.00%	
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount	
Owner-occupied	45,821	100.00%	£ 6,556,956,911	100.00%	
Buy-to-let	0	0.00%	£ -	0.00%	
Second home ⁽¹⁵⁾ Total	0 45,821	0.00% 100.00%	£ 6,556,956,911	0.00% 100.00%	
1000	45,621	100.00%	2 0,000,806,911	100.00%	
Income verification type ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
Fully verified	71,766	96.03%	£ 6,458,770,685	98.50%	
Fast-track	1,527	2.04%	£ 48,035,487	0.73%	
Unknown Self-certified	1,440	1.93% 0.00%	£ 50,150,739	0.76% 0.00%	
Total	74,733	100.00%	£ 6,556,956,911	100.00%	
Remaining term of loan ⁽¹⁰⁾	Number	% of total number	Amount (GBP)	% of total amount	
0-30 months 30-60 months	3,914 6,041	5.24% 8.08%	£ 66,403,595 £ 135,492,019	1.01% 2.07%	
60-120 months	14,675	19.64%	£ 135,492,019 £ 556,298,278	8.48%	
120-180 months	14,222	19.03%	£ 890,946,751	13.59%	
180-240 months	12,003	16.06%	£ 1,199,154,656	18.29%	
240-300 months 300-360 months	10,659 7,388	14.26% 9.89%	£ 1,452,255,812 £ 1,199,689,011	22.15% 18.30%	
360+ months	5,831	7.80%	£ 1,056,716,788	16.12%	
Total	74,733	100.00%	£ 6,556,956,911	100.00%	
Employment status ⁽¹⁷⁾	Number	% of total number	Amount (GBP)	% of total amount	
Employed	41,225	89.97%	£ 5,910,307,239	90.14%	
Self-employed	4,231	9.23%	£ 607,705,572	9.27%	
Unemployed	157				
Patired		0.34%	£ 21,141,055	0.32%	
Retired Guarantor	207	0.45%	£ 21,141,055 £ 17,444,596 £ -	0.32%	
Retired Guarantor Other(18)	207 0 1	0.45% - 0.00%	£ 17,444,596 £ - £ 358,449	0.27% - 0.01%	
Retired Guarantor	207 0	0.45%	£ 17,444,596 £ - £ 358,449	0.27%	
Retired Guarantor Other(18) Total	207 0 1	0.45% - 0.00%	£ 17,444,596 £ - £ 358,449	0.27% - 0.01%	
Retired Guarantor Other(18)	207 0 1	0.45% - 0.00% 100.00%	£ 17,444,596 £ - £ 358,449	0.27% - 0.01%	2024-01
Refired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Usus date	207 0 1 45,821 2021-1 22-Jun-21	0.45% 0.00% 100.00% 2023-1 14-Feb-23	£ 17,444,596 £	0.27% 0.01% 100.00% 2023-3 10-Nov-23	05-Mar-24
Refired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives rea Series Issue date Original rating (Moody's)	207 0 0 1 1 45.821 2021-1 22-Jun-21 Aaa	0.45% 0.00% 100.00% 2023-1 14-Feb-23 Aaa	£ 17,444,596 £ 358,449 £ 6,556,956,911 2023-2 15-Sep-23 Aaa	0.27% - 0.01% 100.00% 2023-3 10.Nov.23 Aaa	05-Mar-24 Aaa
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's)	207 0 1 45,821 2021-1 22-Jun-21	0.45% 0.00% 100.00% 2023-1 14-Feb-23	£ 17,444,596 £	0.27% 0.01% 100.00% 2023-3 10-Nov-23	05-Mar-24 Aaa Aaa
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at Issuance	207 0 1 1 45.821 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000	0.45% 0.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa GBP 1,000.000,000	E 17,444,596 E 5,568,956,911 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000	0.27% 0.01% 100.00% 2023-3 10-Nov-23 Aaa Aaa GBP 500,000,000	05-Mar-24 Aaa Aaa Eur 500,000,000
Refired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Ordinal rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000	0.45% 0.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa Aaa Aaa 1,000,000,000 1,000,000,000	£ 17,444,596 £ 358,449 £ 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000	0.27% 0.01% 100.00% 2023.3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000
Refired 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)	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000	0.45% 0.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000,000 1,000,000,000	E 17,444,596 E 588,449 E 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000	0.27% 0.01% 100.00% 100.00% 10-Nov-23 Aaa Aaa GBP 500.000,000 500.000,000	05-Mar-24 Aaa Aaa Eur 500,000,000 1.000
Refired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Ordinal rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000	0.45% 0.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa Aaa Aaa 1,000,000,000 1,000,000,000	£ 17,444,596 £ 358,449 £ 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000	0.27% 0.01% 100.00% 2023.3 10-Nov-23 Aaa Aaa GBP 500,000,000 500,000,000	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Oviginal rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 Soft 22-Jun-28 22-Jun-28	0.45% 0.00% 100.00% 100.00% 14-Feb-23 Aaa Aaa Aaa GBP 1,000,000,000 1,000 5oft 14-Feb-27 14-Feb-27	£ 17,444,596 £ £ 358,449 £ £ 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 5oft 15-Sep-28 15-Sep-28	0.27% 0.01% 100.00% 100.00% 2023.3 10-Nov-23 Ass Ass Ass Ass Ass SSP 500,000,000 500,000,000 1,000 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
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rates*1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Isin	207 0 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 XS2355578787	0.45% 0.00% 100.00% 1100.00% 14-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000 1,000 Soft 14-Feb-27 14-Feb-27 XS2586785672	E 17,444,596 E 588,449 E 6556,956,911 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 1,000 5oft 15-Sep-28 15-Sep-28 XS2675294347	0.27% 0.01% 100.00% 100.00% 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 05-Mar-24411016
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate/£1) Maturity type (hard/solt-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Issin Sink	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 Soft 22-Jun-28 XS2355578787 London	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	£ 17,444,596 £ £ 358,449 £ £ 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa Aaa GBP 750,000,000 750,000,000 1,000 5oft 15-Sep-28 15-Sep-28	0.27% 0.01% 100.00% 100.00% 2023-3 10-Nov-23 Asia Asia Asia Asia Asia Opp 500,000,000 500,000,000 500,000,000 1,000 Soft 10-Nov-27 10-Nov-27 XS2717349489 London	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 05-Mar-29 05-Mar-29
Refired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate £1) Maturity type (hard/solt-bullet/bass-through) Scheduled final maturity date Lead final maturity date Issin Maturity (ate II) ISIN Stock exchange Isting Coupon payment frequency	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly 22nd	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	0.27% 0.01% 0.01% 100.00% 2023-3 10-Nov-23 Asia Asia 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 10th	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
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate£¹) Maturity type (hard/soft-bullet/pas-through) Scheduled final maturity date Legal final maturity date Legal final maturity date(19) ISIN Stock sexchange listing Coupon payment fequency Coupon payment date	207 0 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec	0.45% 0.00% 100.00% 1100.00% 114-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000,000 1,000,000 Soft 14-Feb-27 XS2586785672 London Quarterly Quarterly -14th May, Aug, Nov-Feb	E 17,444,596 € E 5358,449 € E 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 XS2675294347 London Quarterly Quarterly Guarterly Guarterly Guarterly Mar_Jun, Sep, Dec	0.27% 0.019% 100.00% 100.00% 100.00% 100.000 Aaa Aaa Aaa GBP 500.000.000 5000 1.000 Soft 10-Nov-27 10-Nov-27 15-Nov-27 XS2717349489 London Quarterfy Quarterfy Quarterfy Feb.May, Aug.Nov	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 1,000 Soft 1,000 Soft Mar-29 05-Mar-29 05-Mar-29 15-Mar-29
Refired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Series Series Uniformatic Derivatives (22) Denomination Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/solt-bullet/bass-through) Scheduled final maturity date Lead final maturity date Used final maturity date Coupon payment frequency Coupon payment frequency Coupon payment fast Coupon (rate if flood, margin and reference rate if floating)	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec Compounded Daily SONIM + 0.37%	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 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 XS2675294347 London Quarterly Quarterly Quarterly Quarterly Cuarterly Currency Corpopulated Daily SONIA+ o.65%	0.27% 0.01% 0.00% 100.00% 100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly 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 -5th Mar 3,319%
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate£¹) Maturity type (hard/soft-bullet/pas-through) Scheduled final maturity date Legal final maturity date Legal final maturity date(19) ISIN Stock sexchange listing Coupon payment fequency Coupon payment date	207 0 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec	0.45% 0.00% 100.00% 1100.00% 114-Feb-23 Aaa Aaa GBP 1,000,000,000 1,000,000,000 1,000,000 Soft 14-Feb-27 XS2586785672 London Quarterly Quarterly -14th May, Aug, Nov-Feb	E 17,444,596 € E 5358,449 € E 6,556,956,911 2023-2 15-Sep-23 Aaa Aaa GBP 750,000,000 750,000,000 1,000 Soft 15-Sep-28 15-Sep-28 XS2675294347 London Quarterly Quarterly Guarterly Guarterly Guarterly Mar_Jun, Sep, Dec	0.27% 0.019% 100.00% 100.00% 100.00% 100.000 Aaa Aaa Aaa GBP 500.000.000 5000 1.000 Soft 10-Nov-27 10-Nov-27 15-Nov-27 XS2717349489 London Quarterfy Quarterfy Quarterfy Feb.May, Aug.Nov	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 Soft 1,000 Soft 1,000 Soft Mar-29 05-Mar-29 05-Mar-29 15-Mar-29
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate £1) Maturity type (hard/soft-bullet/pas-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment frequency Coupon payment fequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap potenties	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec Compounded Daily SONIM + 0.37%	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 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 XS2675294347 London Quarterly Quarterly Quarterly Quarterly Cuarterly Currency Corpopulated Daily SONIA+ o.65%	0.27% 0.01% 0.00% 100.00% 100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly 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 05-Mar-29 15-Mar-29
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (12) Series Series Uniformative Series Un	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec Compounded Daily SONIM + 0.37%	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 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 XS2675294347 London Quarterly Quarterly Quarterly Quarterly Cuarterly Currency Corpopulated Daily SONIA+ o.65%	0.27% 0.01% 0.00% 100.00% 100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly 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 (5-Mar-29
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bulle/bass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date(19) ISIN Stock exchange listing Coupon payment fequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Marani payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec Compounded Daily SONIM + 0.37%	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 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 XS2675294347 London Quarterly Quarterly Quarterly Quarterly Courrely Corpopulate Daily SONIA+ 0.65%	0.27% 0.01% 0.00% 100.00% 100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly 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
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Issue date Original rating (Moody's) Current rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate:1) Maturity type (hard/soft-bulle/bass-through) Scheduled final maturity date Legal final maturity date! ISIN Stock exchange listing Coupon payment fequency Coupon payment fequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Marani payable under extended maturity period (%) Swap counterparty/les Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin (2)	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec Compounded Daily SONIM + 0.37%	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 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 XS2675294347 London Quarterly Quarterly Quarterly Quarterly Courrely Corpopulate Daily SONIA+ 0.65%	0.27% 0.01% 0.00% 100.00% 100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly Quarterly Quarterly Quarterly Corpounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 \$00,000,000 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annualy Annualy Annualy Annualy Grompounded Daly eSTR +0.52% Bank of Montreal GBP 427,950,000 5 Mar 2029 3.319% SNIA + 0.82725%
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives 122 Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at issuance Amount outstanding FX swap rate (rate 1) Maturity tope (hard soft-builet/pas-through) Scheduled Infall maturity date Legal final maturity date Legal final maturity date Coupon (path fixed maturity date) Coupon payment date Coupon payment date Coupon fixed if fixed, margin and reference rate if floating) Marain payable under extended maturity period (%) Swap contenpartyries Swap notional denomination Swap notional amount Swap notional amount Swap notional maturity LIP receive ratemargin	207 0 1 45.821 2021-1 22-Jun-21 Aaa Aaa Aaa GBP 500,000,000 500,000,000 500,000,000 Soft 22-Jun-28 XS2355578787 London Quarterly Quarterly - 22nd Mar, Jun, Sep. Dec Compounded Daily SONIM + 0.37%	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 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 XS2675294347 London Quarterly Quarterly Quarterly Quarterly Courrely Corpopulate Daily SONIA+ 0.65%	0.27% 0.01% 0.00% 100.00% 100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly 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 -5th Mar 3,319% Compounded Daily €STR +0.52% Bank of Montreal GBP 427,990,000 5 Mar 2029 3,319%
Retired Guarantor Other(18) Total Covered Bonds Outstanding, Associated Derivatives (22) Series Series Issue date Original rating (Moody's) Current rating (Moody's) Denomination Amount at Issuance Amount outstanding FX swap rate (rates £1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date Legal final maturity date Coupon payment feduency Coupon payment feduency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional enough amount Swap notional maturity LLP receive rate/margin LLP pay rate/margin (2) Collateral posting amount	207 0 0 1 45,821 2021-1 22-Jun-21 Aaa Aaa GBP 500,000,000 500,000,000 1,000 Soft 22-Jun-28 22-Jun-28 XS235557877 London Quarterly - 22nd Quarterly - 22nd Quarterly - 22nd Compounded Daily SONIA + 0.37% Compounded Daily SONIA + 0.37%	0.45% 0.00% 100.00% 1100.00% 12023-1 14-Feb-23 Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa	E 17,444,596 E 358,449 E 6,556,956,911 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 XS2675294347 London Quarterly Quarterly Quarterly Quarterly Courrely Corpopulate Daily SONIA+ 0.65%	0.27% 0.01% 0.00% 100.00% 100.00% 2023-3 10-Nov-23 Asa Asa Asa Asa GBP 500.000.000 500.000.000 10-Nov-27 10-Nov-27 10-Nov-27 XS2717349489 London Quarterly Quarterly Quarterly Quarterly Corpounded Daily SONIA + 0.63%	05-Mar-24 Aaa Aaa Eur 500,000,000 500,000,000 1,000 \$00,000,000 05-Mar-29 05-Mar-29 05-Mar-29 05-Mar-29 XS2774411016 London Annualy Annualy Annualy Annualy Grompounded Daly eSTR +0.52% Bank of Montreal GBP 427,950,000 5 Mar 2029 3.319% SNIA + 0.82725%
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Investor Report October 2025

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 36,269,335.98		

Programme triggers

Event (please list all triggers)	,		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

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

Controlled Internal Page 5 of 6

nvestor Report October 2025

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 activates as of the date of determination the sum of all monthly payments made by such borrower or any due date up to 1 but active of settlemination of all authorised underpayments made by such borrower up to such date or 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 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 expenses; expenses; expenses; (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 principal ledger, excluding any waterfall distributions back to the seller in the next calendar month.
- (8) The Constant Default Rate is not applicable to revolving programmes.
- (9) Unscheduled interest is recorded as 'not reported' as all unscheduled collections are treated as principal.
- (10) The data in these tables have been calculated at loan level. All other stratification tables are calculated at account level. A mortgage account consists of one or more loans secured, by way of equal ranking first charge, on the same property and thereby forming a single mortgage account.
- (11) Margins are reported based on the index rate, therefore fixed are reported at the fixed rate, trackers are reported over BBR (4.00%) and variable over SVR (6.00%).
- (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.