Investor Report March 2025

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Administration

Name of issuer	Lloyds Bank plc				
Name of RCB programme	€60 bn Global Cover	ed Bond			
Name, job title and contact details of person validating this form	Dean Fawcett Secu	ritisation Manager c	deanfawcett@halifax.co.uk		
Date of form submission	22 Apr 2025				
Start Date of reporting period	1 Mar 2025				
End Date of reporting period	31 Mar 2025				
Web links - prospectus, transaction documents, loan-level data	http://www.lloydsbankinggroup.com/investors/fixed-income-investors/covered-bonds.html				

5.23%

Counterparties, Ratings

		Counterparty/ies	Fi	tch	Moody's		S&P		DBRS	
		•	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating
Covered bonds			n/a	AAA	n/a	Aaa	n/a	n/a	n/a	n/a
Issuer		Lloyds Bank plc	n/a	F1+ / AA-	n/a	P-1 / A1	n/a	A-1 / A+	n/a	n/a
Seller(s)		Lloyds Bank plc	n/a	F1+ / AA-	n/a	P-1 / A1	n/a	A-1 / A+	n/a	n/a
Cash manager		Lloyds Bank plc	n/a	F1+ / AA-	n/a	P-1 / A1	n/a	A-1 / A+	n/a	n/a
Account bank		Lloyds Bank plc	<f1 -<="" td=""><td>F1+ / AA-</td><td><p-1 -<="" td=""><td>P-1 / A1</td><td>n/a</td><td>A-1 / A+</td><td>n/a</td><td>n/a</td></p-1></td></f1>	F1+ / AA-	<p-1 -<="" td=""><td>P-1 / A1</td><td>n/a</td><td>A-1 / A+</td><td>n/a</td><td>n/a</td></p-1>	P-1 / A1	n/a	A-1 / A+	n/a	n/a
Stand-by account bank		None	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Servicer(s)		Lloyds Bank plc	<bbb- -<="" td=""><td>F1+ / AA-</td><td><baa3 -<="" td=""><td>P-1 / A1</td><td>n/a</td><td>A-1 / A+</td><td>n/a</td><td>n/a</td></baa3></td></bbb->	F1+ / AA-	<baa3 -<="" td=""><td>P-1 / A1</td><td>n/a</td><td>A-1 / A+</td><td>n/a</td><td>n/a</td></baa3>	P-1 / A1	n/a	A-1 / A+	n/a	n/a
Stand-by servicer(s)		None	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Swap provider(s) on cover pool		Lloyds Bank plc	<f1 <a<="" td=""><td>F1+ / AA-</td><td><p-1 <a2<="" td=""><td>P-1 / A1</td><td>n/a</td><td>A-1 / A+</td><td>n/a</td><td>n/a</td></p-1></td></f1>	F1+ / AA-	<p-1 <a2<="" td=""><td>P-1 / A1</td><td>n/a</td><td>A-1 / A+</td><td>n/a</td><td>n/a</td></p-1>	P-1 / A1	n/a	A-1 / A+	n/a	n/a
Stand-by swap provider(s) on cover pool		None	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Swap notional amount(s) (GBP)	£ 24,582,622,590 (3	9)								
Swap notional maturity/ies	n/a (3)								

Accounts, Ledgers

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

LLP receive rate/margin

·	Value as of End		Value as of Start	
	Date	of reporting	Date of reporting	Targeted Value
	perio	d	period	_
Revenue receipts (please disclose all parts of waterfall)				
Revenue Receipts (on the Loans)	£	88,369,118	n/a	n/a
Bank Interest	£	1,428,001	n/a	n/a
Excess amount released from Reserve Fund	£	-	n/a	n/a
Cash Capital Contribution from Members	£	141,143	n/a	n/a
Amounts received under the Interest Rate Swap	£	19,308,804	n/a	n/a
Available Revenue Receipts	£	109,247,066	n/a	n/a
Senior fees (including Cash Manager & Servicer)	£	1,931,059	n/a	n/a
Amounts due under cover pool swap	£	-	n/a	n/a
Amounts due under Intercompany Loan	£	63,609,732	n/a	n/a
Amounts added to Reserve Fund	£	-	n/a	n/a
Deferred Consideration	£	43,706,275	n/a	n/a
Members' profit	£	-	n/a	n/a
Total distributed	£	109,247,066	n/a	n/a
Principal receipts (please disclose all parts of waterfall)				
Principal Receipts (on the Loans)	£	438,365,885	n/a	
Any other amount standing to credit Principal Ledger	£	-	n/a	n/a
Cash Capital Contribution from Members	£	133,151	n/a	n/a
Available Principal Receipts	£	438,499,036	n/a	n/a
Acquisition of Loans (Replenishments)	£	-	n/a	n/a
Credit to Principal Ledger	£	-	n/a	n/a
Amounts due under Intercompany Loan	£	-	n/a	n/a
Capital Distribution to Members	£	438,499,036	n/a	n/a
Total distributed	£	438,499,036	n/a	n/a
Reserve ledger	£	-	£ -	£ -
Revenue ledger	£	89,938,262	£ 86,251,111	n/a
Principal ledger	£	438,499,036	£ 378,432,517	n/a
Pre-maturity liquidity ledger	£	-	£ -	£ -

Asset Coverage Test

	Value	Description
A	£ 22,242,009,435	Adjusted current be
В	£ 438,365,885	Principal collection yet applied
С	£ -	Qualifying additionated
D	£ -	Substitute assets
E	£ -	Proceeds of sold mortgage loans
V	n/a	Set-off offset loans
W	n/a	Personal secured I
X	£ -	Flexible draw capa
Υ	£ -	Set-off
Z	£ 412,237,840	Negative carry
Total	£ 22,268,137,480	
Method used for calculating component 'A'	A(b)	(5)
Asset percentage (%)	92.0%	
Maximum asset percentage from Fitch (%)	100.0%	
Maximum asset percentage from Moody's (%)	92.0%	
Maximum asset percentage from S&P (%)	n/a	
Maximum asset percentage from DBRS (%)	n/a	
Credit support as derived from ACT (GBP)	£ 5,442,540,266	
Credit support as derived from ACT (%)	32.35%	

Programme-Level Characteristics

Programme size Covered bonds principal amount outstanding (GBP, non-GBP series converted at swap FX rate) Covered bonds principal amount outstanding (GBP, non-GBP series converted at current spot rate) Series converted at current spot rate) E 14,538,097,956 Cover pool balance (GBP) E 24,286,542,452 GIC account balance (GBP) Any additional collateral (please specify) Any additional collateral (GBP) Aggregate balance of off-set mortgages (GBP) Aggregate deposits attaching to the cover pool (GBP) E 164,765,346 (7) Aggregate deposits attaching specifically to the off-set mortgages (GBP) £ -	Programme-Level Characteristics		
Covered bonds principal amount outstanding (GBP, non-GBP series converted at swap FX rate) Covered bonds principal amount outstanding (GBP, non-GBP series converted at swap FX rate) Covered bonds principal amount outstanding (GBP, non-GBP series converted at current spot rate) E 14,538,097,956 Cover pool balance (GBP) £ 24,286,542,452 GIC account balance (GBP) Any additional collateral (please specify) Any additional collateral (GBP) Aggregate balance of off-set mortgages (GBP) Aggregate deposits attaching to the cover pool (GBP) Aggregate deposits attaching specifically to the off-set mortgages (GBP) Nominal level of overcollateralisation (GBP) Constant Pre-Payment Rate (%, current month) Constant Default Rate (%, current month) Principal Payment Rate (%, current month) Constant Default Rate (%, current month) Priochalle-High Moody's Timely Payment Indicator	Programme currency	EUR	
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series converted at current spot rate) £ 14,538,097,956 Cover pool balance (GBP) £ 24,286,542,452 GIC account balance (GBP) £ 528,437,299 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) £ 164,765,346 Aggregate deposits attaching specifically to the off-set mortgages (GBP) £ 7,460,945,238 Nominal level of overcollateralisation (GBP) £ 7,460,945,238 Nominal level of overcollateralisation (%) 44,34% Number of loans in cover pool 228,554 Average loan balance (GBP) £ 106,262 Weighted average non-indexed LTV (%) 60,82% Weighted average indexed LTV (%) 46,29% Weighted average remaining term (months) 116,68 Weighted average interest rate (%) 4.41% Standard Variable Rate(s) (%) 6.50% & 7.99% Constant Pre-Payment Rate (%, current month) 15,56% Constant Per-Payment Rate (%, current month) 19,33% Principal Payment Rate (%, current month) 19,33%		£ 16,825,597,214	
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Section Sect		£ 164,765,346	(7)
Nominal level of overcollateralisation (GBP) £ 7,460,945,238 At spot	Aggregate deposits attaching specifically to the off-set mortgages		
Norminal level of overcollateralisation (%)	(GBP)	£ -	
Number of loans in cover pool 228,554	Nominal level of overcollateralisation (GBP)	£ 7,460,945,238	At spot
Average loan balance (GBP) £ 106,262 Weighted average non-indexed LTV (%) 60.82% Weighted average indexed LTV (%) 46.29% Weighted average seasoning (months) 116.68 Weighted average remaining term (months) 194.67 Weighted average interest rate (%) 4.41% Standard Variable Rate(s) (%) 6.50% & 7.99% Constant Pre-Payment Rate (%, current month) 15.56% Constant Pre-Payment Rate (%, quarterly average) 12.66% Principal Payment Rate (%, current month) 19.33% Principal Payment Rate (%, current month) n/a Constant Default Rate (%, current month) n/a Fitch Discontinuity Cap n/a Moody's Timely Payment Indicator Probable-High	Nominal level of overcollateralisation (%)	44.34%	
Weighted average non-indexed LTV (%) 60.82% Weighted average indexed LTV (%) 46.29% Weighted average seasoning (months) 116.68 Weighted average remaining term (months) 194.67 Weighted average interest rate (%) 4.41% Standard Variable Rate(s) (%) 6.50% 8.7.99% Constant Pre-Payment Rate (%, current month) 15.56% Constant Pre-Payment Rate (%, quarterly average) 12.66% Principal Payment Rate (%, current month) 19.33% Principal Payment Rate (%, current month) 16.70% Constant Default Rate (%, current month) n/a Constant Default Rate (%, current month) n/a Pitch Discontinuity Cap n/a Moody's Timely Payment Indicator Probable-High	Number of loans in cover pool	228,554	
Weighted average indexed LTV (%) 46.29% Weighted average seasoning (months) 116.68 Weighted average remaining term (months) 194.67 Weighted average interest rate (%) 4.41% Standard Variable Rate(s) (%) 6.50% & 7.99% Constant Pre-Payment Rate (%, current month) 15.56% Constant Pre-Payment Rate (%, current month) 19.33% Principal Payment Rate (%, current month) 19.33% Principal Payment Rate (%, current month) n/a Constant Default Rate (%, current month) n/a Constant Default Rate (%, quarterly average) n/a Fitch Discontinuity Cap n/a Moody's Timely Payment Indicator Probable-High		£ 106,262	
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Weighted average interest rate (%) 4.41% Standard Variable Rate(s) (%) 6.50% & 7.99% Constant Pre-Payment Rate (%, current month) 15.56% Constant Pre-Payment Rate (%, quarterly average) 12.66% Principal Payment Rate (%, current month) 19.33% Principal Payment Rate (%, quarterly average) 16.70% Constant Default Rate (%, current month) n/a Constant Default Rate (%, quarterly average) n/a Fitch Discontinuity Cap n/a Moody's Timely Payment Indicator Probable-High		116.68	
Standard Variable Rate(s) (%) 6.50% & 7.99% Constant Pre-Payment Rate (%, current month) 15.56% Constant Pre-Payment Rate (%, quarterly average) 12.66% Principal Payment Rate (%, current month) 19.33% Principal Payment Rate (%, quarterly average) 16.70% Constant Default Rate (%, current month) r/a Constant Default Rate (%, quarterly average) n/a Fitch Discontinuity Cap n/a Moody's Timely Payment Indicator Probable-High			
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Principal Payment Rate (%, current month) 19.33% Principal Payment Rate (%, quarterly average) 16.70% Constant Default Rate (%, current month) n/a Constant Default Rate (%, quarterly average) n/a Fitch Discontinuity Cap n/a Moody's Timely Payment Indicator Probable-High	Constant Pre-Payment Rate (%, current month)	15.56%	
Principal Payment Rate (%, quarterly average) 16.70% Constant Default Rate (%, current month) r/a Constant Default Rate (%, quarterly average) n/a Fitch Discontinuity Cap n/a Moody's Timely Payment Indicator Probable-High	Constant Pre-Payment Rate (%, quarterly average)	12.66%	
Constant Default Rate (%, current month) n/a (9) Constant Default Rate (%, quarterly average) n/a (10) Fitch Discontinuity Cap n/a (10) Moody's Timely Payment Indicator Probable-High (11)	Principal Payment Rate (%, current month)	19.33%	
Constant Default Rate (%, current month) Constant Default Rate (%, current month) Fitch Discontinuity Cap Moody's Timely Payment Indicator Probable-High 111	Principal Payment Rate (%, quarterly average)	16.70%	
Constant Default Rate (76, quarterly average) 11/2	Constant Default Rate (%, current month)	n/a	
Moody's Timely Payment Indicator Probable-High (11)	Constant Default Rate (%, quarterly average)	n/a	
Moody's Timely Payment indicator Probable-High	Fitch Discontinuity Cap	n/a	(10)
Moody's Collateral Score (%) 4.0%	Moody's Timely Payment Indicator	Probable-High	
	Moody's Collateral Score (%)	4.0%	(11)

Mortgage collections

Mortgage collections (scheduled - interest)	£ 88,369,118
Mortgage collections (scheduled - principal)	£ 92,434,509
Mortgage collections (unscheduled - interest)	£ -
Mortgage collections (unscheduled - principal)	£345.931.376.43

Loan Redemptions & Replenishments Since Previous Reporting Date

	Number	% of total number	Amount (GBP)	% of total amount
Loan redemptions since previous reporting date	3,283	1.44%	268,824,232	1.11%
Loans bought back by seller(s)	18	0.01%	2,799,005	0.01%
of which are non-performing loans	12	0.01%	1,940,198	0.01%
of which have breached R&Ws	6	0.00%	858,807	0.00%
Loans sold into the cover pool	0	0.00%	-	0.00%

Product Rate Type and Reversionary Profiles					Weighted average				(12)	
						Remaining teaser		Reversionary		1
	Number	% of total number	Amount (GBP)	% of total amount	Current rate	period (months)	Current margin	margin	Initial rate	(13), (14)
Fixed at origination, reverting to SVR	143,663	62.86%	18,017,341,393	74.19%	3.68%	24.26	3.68%	0.00%	3.68%	l .
Fixed at origination, reverting to tracker	2	0.00%	348,031	0.00%	5.58%	7.00	5.58%	-	0	l .
Fixed for life	780	0.34%	9,298,344	0.04%	3.07%	-	3.07%	-	3.07%	
Tracker at origination, reverting to SVR	1,402	0.61%	226,516,286	0.93%	0	16	0	-	0	
Tracker for life	12,490	5.46%	1,110,365,308	4.57%	5.17%	-	0.67%	-	5.17%	
SVR, including discount to SVR	70,217	30.72%	4,922,673,091	20.27%	6.85%	-	-0.01%	-	6.85%	
Total	228,554	100.00%	24,286,542,452	100.00%	4.41%				4.41%	

Stratifications

Arrears breakdown	Number	% of total number	Amount (GBP)	% of total amount
Current	221,051	96.72%	23,399,058,034	96.35%
0-1 month in arrears	2,023	0.89%	197,529,511	0.81%
1-2 months in arrears	1,400	0.61%	151,665,575	0.62%
2-3 months in arrears	950	0.42%	111,140,788	0.46%
3-6 months in arrears	1,196	0.52%	153,002,653	0.63%
6-12 months in arrears	933	0.41%	121,756,849	0.50%
12+ months in arrears	1,001	0.44%	152,389,042	0.63%
Total	228,554	100.00%	24,286,542,452	100.00%

Current non-indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	130,666	57.17%	7,544,640,919	31.07%
50-55%	11,277	4.93%	1,502,682,667	6.19%
55-60%	11,358	4.97%	1,610,676,304	6.63%
60-65%	11,611	5.08%	1,783,536,139	7.34%
65-70%	11,957	5.23%	2,020,722,995	8.32%
70-75%	12,522	5.48%	2,231,901,911	9.19%
75-80%	13,396	5.86%	2,579,007,372	10.62%
80-85%	9,728	4.26%	1,938,638,476	7.98%
85-90%	7,628	3.34%	1,515,639,431	6.24%
90-95%	3,931	1.72%	723,980,603	2.98%
95-100%	2,199	0.96%	406,553,661	1.67%
100-105%	933	0.41%	170,826,574	0.70%
105-110%	444	0.19%	84,632,480	0.35%
110-125%	587	0.26%	115,936,375	0.48%
125%+	317	0.14%	57,166,546	0.24%
Total	228,554	100.00%	24,286,542,452	100.00%

Current indexed LTV	Number	% of total number	Amount (GBP)	% of total amount
0-50%	174,045	76.15%	13,491,996,716	55.55%
50-55%	12,429	5.44%	2,126,884,372	8.76%
55-60%	11,511	5.04%	2,056,877,241	8.47%
60-65%	9,743	4.26%	1,829,054,253	7.53%
65-70%	7,317	3.20%	1,560,285,673	6.42%
70-75%	4,661	2.04%	1,087,165,101	4.48%
75-80%	3,610	1.58%	829,531,979	3.42%
80-85%	3,660	1.60%	879,077,416	3.62%
85-90%	1,526	0.67%	413,714,770	1.70%
90-95%	41	0.02%	8,774,556	0.04%
95-100%	4	0.00%	1,545,488	0.01%
100-105%	4	0.00%	1,203,494	0.00%
105-110%	1	0.00%	193,771	0.00%
110-125%	2	0.00%	237,625	0.00%
125%+	0	0.00%		0.00%
Total	228,554	100.00%	24,286,542,452	100.00%

Current outstanding balance of loan	Number	% of total number	Amount (GBP)	% of total amount
0-5,000	9,667	4.23%	21,301,059	0.09%
5,000-10,000	8,765	3.83%	65,881,371	0.27%
10,000-25,000	26,263	11.49%	459,412,048	1.89%
25,000-50,000	38,537	16.86%	1,426,703,129	5.87%
50,000-75,000	30,635	13.40%	1,901,110,441	7.83%
75,000-100,000	25,132	11.00%	2,189,660,295	9.02%
100,000-150,000	36,744	16.08%	4,523,498,161	18.63%
150,000-200,000	21,268	9.31%	3,674,223,700	15.13%
200,000-250,000	11,888	5.20%	2,650,588,387	10.91%
250,000-300,000	6,922	3.03%	1,887,585,011	7.77%
300,000-350,000	4,154	1.82%	1,343,320,715	5.53%
350,000-400,000	2,711	1.19%	1,011,038,470	4.16%
400,000-450,000	1,718	0.75%		2.99%
450,000-500,000	1,277	0.56%	605,089,401	2.49%
500,000-600,000	1,456	0.64%	790,685,641	3.26%
600,000-700,000	797	0.35%	514,200,504	2.12%
700,000-800,000	354	0.15%	263,044,048	1.08%
800,000-900,000	178	0.08%	150,082,257	0.62%
900,000-1,000,000	88	0.04%	82,309,614	0.34%
1,000,000 +	0	0.00%	•	0.00%
Total	228,554	100.00%	24,286,542,452	100.00%

Regional distribution	Number	% of total number	Amount (GBP)	% of total amount
East Midlands	18,787	8.22%	1,556,821,066	6.41%
East of England	18,914	8.28%	2,400,997,800	9.89%
London	18,943	8.29%	3,647,235,098	15.02%
North East	13,111	5.74%	848,496,539	3.49%
North West	24,729	10.82%	1,946,995,934	8.02%
Scotland	20,040	8.77%	2,377,195,082	9.79%
South East	29,414	12.87%	4,236,051,148	17.44%
South West	24,382	10.67%	2,507,721,679	10.33%
Wales	14,864	6.50%	1,077,567,399	4.44%
West Midlands	27,547	12.05%	2,288,082,688	9.42%
Yorkshire And The Humber	17,523	7.67%	1,327,181,482	5.46%
Unknown	300	0.13%	72,196,536	0.30%
Total	228,554	100.00%	24,286,542,452	100.00%

<u> </u>		I		9/ of total amount
Repayment type	Number	% of total number	Amount (GBP)	/6 OI total alliquit
Capital repayment	188,528	82.49%	18,172,887,141	74.83%
Part-and-part	0	0.00%	<u>.</u>	0.00%
Interest-only	40,026	17.51%	6,113,655,311	25.17%
Offset	0	0.00%	<u> </u>	0.00%
Total	228,554	100.00%	24,286,542,452	100.00%
(a ·			4 (000)	0/ // /
Seasoning	Number	% of total number	Amount (GBP)	% of total amount
0-12 months	0	0.00%	<u>-</u>	0.00%
12-24 months	8,655	3.79%	1,760,102,427	7.25%
24-36 months	9,734	4.26%	1,885,127,849	7.76%
36-48 months	12,726	5.57%	2,285,124,642	9.41%
48-60 months	19,738	8.64%	3,261,354,009	13.43%
60-72 months	15,728	6.88%	1,921,245,379	7.91%
72-84 months	13,553	5.93%	1,576,280,962	6.49%
84-96 months	7,928	3.47%	731,424,334	3.01%
96-108 months	6,918	3.03%	595,316,086	2.45%
108-120 months	6,070	2.66%	511,081,798	2.10%
120-150 months	17,024	7.45%	1,259,462,133	5.19%
150-180 months	12,238	5.35%	809,432,711	3.33%
180+ months	98,242	42.98%	7,690,590,124	31.67%
Total	228,554	100.00%	24,286,542,452	100.00%
Interest payment type	Number	% of total number	Amount (GBP)	% of total amount
Fixed	144,445	63.20%	18,026,987,767	74.23%
SVR	70,217	30.72%	4,922,673,091	20.27%
Tracker	13,892	6.08%	1,336,881,594	5.50%
Other (please specify)	0	0.00%	-	0.00%
Total	228,554	100.00%	24,286,542,452	100.00%
Loan purpose type	Number	% of total number	Amount (GBP)	% of total amount
Owner-occupied	222,745	97.46%	23,688,700,333	97.54%
Buy-to-let	0	0.00%	-	0.00%
Second home	5,809	2.54%	597,842,119	2.46%
Total	228,554	100.00%	24,286,542,452	100.00%
		•		
Income verification type	Number	% of total number	Amount (GBP)	% of total amount
Fully verified			7	
Fast-track				
Self-certified				
Total	0			
	•			
Remaining term of loan	Number	% of total number	Amount (GBP)	% of total amount
0-30 months	24,294	10.63%	1,292,223,151	5.32%
30-60 months	35,834	15.68%	2,118,238,558	8.72%
60-120 months	60,928	26.66%	4,919,890,352	20.26%
120-180 months	34,877	15.26%	3,476,426,044	14.31%
180-240 months	25,920	11.34%	3,488,876,444	14.37%
240-300 months	19,726	8.63%	3,426,474,081	14.11%
	14,149	6.19%	2,852,517,675	11.75%
300-360 months				
300-360 months 360+ months		5.61%	2.711.896.148	11,17%
300-360 months 360+ months Total	12,826 228,554	5.61% 100.00%	2,711,896,148 24,286,542,452	11.17% 100.00%
360+ months	12,826			100.00%
360+ months Total	12,826		24,286,542,452	
360+ months Total Employment status	12,826 228,554	100.00%		100.00%
360+ months Total Employment status Employed	12,826 228,554	100.00%	24,286,542,452	100.00%
360+ months Total Employment status Employed Self-employed	12,826 228,554	100.00%	24,286,542,452	100.00%
360+ months Total Employment status Employed Self-employed Unemployed	12,826 228,554	100.00%	24,286,542,452	100.00%
360+ months Total Employment status Employed Self-employed Unemployed Retired	12,826 228,554	100.00%	24,286,542,452	100.00%
360+ months Total Employment status Employed Self-employed Unemployed Retired Guarantor	12,826 228,554	100.00%	24,286,542,452	100.00%
360+ months Total Employment status Employed Self-employed Unemployed Retired	12,826 228,554	100.00%	24,286,542,452	100.00%

Series	Series 2011-1	Series 2011-5	Series 2011-18	Series 2011-19	Series 2012-3	Series 2012-4	Series 2012-5	Series 2012-13	Series 2012-14	Series 2012-16	Series 2012-17
Issue date	11 Jan 2011	8 Feb 2011	31 Aug 2011	13 Oct 2011	1 Feb 2012	27 Jan 2012	7 Feb 2012	22 Mar 2012	23 Mar 2012	30 Mar 2012	26 Apr 2012
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA /
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA /
Denomination	EUR	GBP	EUR	EUR	EUR	GBP	EUR	EUR	NOK	GBP	EUF
Amount at issuance	45,000,000	1,250,000,000	110,000,000	40,000,000	47,000,000	1,250,000,000	50,000,000	106,000,000	1,000,000,000	1,250,000,000	40,000,00
Amount outstanding	45,000,000	1,250,000,000	110,000,000	40,000,000	47,000,000	1,250,000,000	50,000,000	106,000,000	1,000,000,000	1,240,000,000	40,000,00
FX swap rate (rate:£1)	1.1786	1.0000	1.1431	1.1469	1.1993	1.0000	1.1998	1.2003	9.0483	1.0000	1.222
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bullet	Soft bulle
Scheduled final maturity date	13 Jan 2031	8 Feb 2029	1 Sep 2026	13 Oct 2027	1 Feb 2027	7 Mar 2025	7 Jun 2027	22 Mar 2027	23 Mar 2027	30 Mar 2027	26 Apr 202
Legal final maturity date	13 Jan 2031	8 Feb 2029	1 Sep 2026	13 Oct 2027	1 Feb 2027	7 Mar 2025	7 Jun 2027	22 Mar 2027	23 Mar 2027	30 Mar 2027	26 Apr 202
ISIN	XS0577346553	XS0589945459	n/a	n/a	n/a	XS0737747211	n/a	n/a	XS0762210739	XS0765619407	n/
Stock exchange listing	London	London	n/a	n/a	n/a	London	n/a	n/a	London	London	n/
Coupon payment frequency	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annual	Annua
Coupon payment date	13 Jan	8 Feb	1 Sep	13 Oct	1 Feb	7 Mar	7 Jun	22 Mar	23 Mar	30 Mar	26 Ap
Coupon (rate if fixed, margin and reference rate if floating)	4.905%	6.000%	4.345%	4.195%	4.240%	5.125%	4.400%	4.015%	5.225%	4.875%	3.521
Margin payable under extended maturity period (%)	1m Euribor +1.45%	SONIA +1.879%	1m Euribor +1.20%	1m Euribor +1.40%	1m Euribor +1.65%	SONIA +2.826%	1m Euribor +1.65%	1m Euribor +1.45%	1m Nibor +1.30%	SONIA +2.076%	1m Euribor +1.20°
Swap counterparty/ies	Llovds Bank plc	Llovds Bank plc	Llovds Bank plc	Lloyds Bank plc	Llovds Bank plc	Lloyds Bank plc	Llovds Bank plc	Llovds Bank plc	Lloyds Bank plc	Llovds Bank plc	Lloyds Bank p
Swap notional denomination	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GBP	GB
Swap notional amount	38.182.500	1.250.000.000	96,228,000	34.876.000	39.190.950	1.250.000.000	41.675.000	88.308.600	110.518.172	1,240,000,000	32,728,00
Swap notional maturity	13 Jan 2031	8 Feb 2029	1 Sep 2026	13 Oct 2027	1 Feb 2027	7 Mar 2025	7 Jun 2027	22 Mar 2027	23 Mar 2027	30 Mar 2027	26 Apr 202
LLP receive rate/margin	4.905%	6.000%	4.345%	4.195%	4.240%	5.125%	4.400%	4.015%	5.225%	4.875%	3,521
LLP pay rate/margin	SONIA + 1.7905%	SONIA + 2.193%	SONIA + 1.913%	SONIA + 2.222%	SONIA + 2.103%	SONIA + 2.8912%	SONIA + 2.106%	SONIA + 1.784%	SONIA + 1.826%	SONIA + 2.141%	SONIA + 1.631
Collateral posting amount	£ -	f -	£ -	£ -	£ -	£ -	£ -	£ -	£ -	£ -	£
	_		-		_	-	-			-	-
Series	Series 2012-18	Series 2012-19	Series 2016-3	Series 2016-4	Series 2016-5	Series 2016-6	Series 2018-2	Series 2019-4	Series 2019-6	Series 2021-1	Series 2021-
Issue date	10 May 2012	11 Jun 2012	22 Jan 2016	25 Jan 2016	28 Jan 2016	1 Feb 2016	26 Mar 2018	18 Jun 2019	23 Sep 2019	9 Aug 2021	9 Aug 202
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / - / AAA / -										
		Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	
Current rating (Moody's/S&P/Fitch/DBRS)											Aaa / - / AAA /
Current rating (Moody's/S&P/Fitch/DBRS) Denomination	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / - Aaa / - / AAA / - EUR	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / -	Aaa / - / AAA / Aaa / - / AAA /
Denomination	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR	Aaa / - / AAA / - GBP	Aaa / - / AAA / Aaa / - / AAA / GB
Denomination Amount at issuance	Aaa / - / AAA / - EUR 56,000,000	Aaa / - / AAA / - EUR 122,000,000	Aaa / - / AAA / - EUR 170,000,000	Aaa / - / AAA / - EUR 55,000,000	Aaa / - / AAA / - EUR 50,000,000	Aaa / - / AAA / - EUR 50,000,000	Aaa / - / AAA / - EUR 1,000,000,000	Aaa / - / AAA / - EUR 1,000,000,000	Aaa / - / AAA / - EUR 750,000,000	Aaa / - / AAA / - GBP 1,750,000,000	Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,00
Denomination Amount at issuance Amount outstanding	Aaa / - / AAA / - EUR 56,000,000 56,000,000	Aaa / - / AAA / - EUR 122,000,000 122,000,000	Aaa / - / AAA / - EUR 170,000,000 170,000,000	Aaa / - / AAA / - EUR 55,000,000 55,000,000	Aaa / - / AAA / - EUR 50,000,000 50,000,000	Aaa / - / AAA / - EUR 50,000,000 50,000,000	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000	Aaa / - / AAA / - EUR 750,000,000 750,000,000	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000	Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,00
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1)	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1.2319	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1.2382	Aaa / - / AAA / - EUR 170,000,000 170,000,000 1.3312	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1299	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1230	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1.0000	Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,00 1,750,000,00
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through)	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1.2319 Soft bullet	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1.2382 Soft bullet	Aaa / - / AAA / - EUR 170,000,000 170,000,000 1.3312 Soft bullet	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096 Soft bullet	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1299 Soft bullet	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1230 Soft bullet	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1.0000 Soft bullet	Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,00 1,750,000,00 1.000 Soft bull
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1.2382 Soft bullet 11 Jun 2025	Aaa / - / AAA / EUR 170,000,000 170,000,000 1.3312 Soft bullet 22 Jan 2036	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096 Soft bullet 25 Jan 2036	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1299 Soft bullet 26 Mar 2025	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1230 Soft bullet 18 Jun 2026	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,0000 Soft bullet 8 Aug 2026	Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,00 1,750,000,00 1.000 Soft bull 8 Aug 202
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	Aaa / - / AAA /- EUR 56,000,000 56,000,000 1.2319 Soft bullet 10 May 2027 10 May 2027	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 11 Jun 2025	Aaa / - / AAA / - EUR 170,000,000 170,000,000 13312 Soft bullet 22 Jan 2036 22 Jan 2036	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1,3096 Soft bullet 25 Jan 2036 25 Jan 2036	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1,3158 Soft bullet 28 Jan 2036 28 Jan 2036	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1299 Soft bullet 26 Mar 2025 26 Mar 2025	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1230 Soft bullet 18 Jun 2026 18 Jun 2026	Aaa / - / AAA / - EUR	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1.0000 Soft bullet 8 Aug 2026 8 Aug 2026	Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,000 1,750,000,00 1.000 Soft bull 8 Aug 202 8 Aug 202
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsiN	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1.2319 Soft bullet 10 May 2027 10 May 2027 n/a	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1.2382 Soft bullet 11 Jun 2025 11 Jun 2025 n/a	Aaa / - / AAA / - EUR 170,000,000 170,000,000 1.3312 Soft bullet 22 Jan 2036 22 Jan 2036 XS1347734565	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096 Soft bullet 25 Jan 2036 25 Jan 2036 X\$1350035900	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000 1,1299 Soft bullet 26 Mar 2025 26 Mar 2025 XS1795392502	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1.1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718	Aaa/-/AAA/- GBP 1,750,000,000 1,750,000,000 1.0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694	Aaa / - / AAA , Aaa / - / AAA , G GE 1,750,000,00 1,750,000,00 1,000 Soft bull 8 Aug 20: 8 Aug 20: XS236721477
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1.2382 Soft bullet 11 Jun 2025 11 Jun 2025 n/a	Aaa / - / AAA / - EUR 170,000,000 170,000,000 1.3312 Soft bullet 22 Jan 2036 22 Jan 2036 XS1347734565 London	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096 Soft bullet 25 Jan 2036 25 Jan 2036 XS1350035900 London	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1299 Soft bullet 26 Mar 2025 26 Mar 2025 XS1795392502 London	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718 London	Aaa/-/AAA/- GBP 1,750,000,000 1,750,000,000 1,0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London	Aaa / - / ĀAA Aaa / - / ĀAA Aaa / - / ĀAA GE
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a n/a Annual	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 11 Jun 2025 n/a n/a Annual	Aaa / - / AAA / - EUR 170,000,000 170,000,000 1.3312 Soft bullet 22 Jan 2036 22 Jan 2036 XS1347734565 London Annual	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096 Soft bullet 25 Jan 2036 25 Jan 2036 XS1350035900 London Annual	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1,3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London Annual	Aaa / - / AAA / -	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000 1,1299 Soft bullet 26 Mar 2025 26 Mar 2025 XS1795392502 London Annual	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual	Aaa / - / AAA / - EUR	Aaa/-/AAA/- GBP 1,750,000,000 1,750,000,000 1,0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly	Aaa / - / AAA / Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,00 1,750,000,00 Soft bull 8 Aug 202 8 Aug 202 XS236721477 Londc Month
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a n/a Annual 10 May	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 11 Jun 2025 n/a Anual 11 Jun	Aaa / - / AAA / - EUR 170.000,000 170,000,000 1.3312 Soft bullet 22 Jan 2036 XS1347734565 London Annual 22 Jan	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1,3096 Soft bullet 25 Jan 2036 X51350035900 London Annual 25 Jan	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 XS1350853831 London Annual 28 Jan	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000 000 1,000,000 000 50f bullet 26 Mar 2025 26 Mar 2025 XS1795392502 London Annual 26 Mar	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718 London Annual 23 Sep	Aaa/-/AAA/- GBP 1,750,000,000 1,750,000,000 1,750,000,000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month	Aaa / - / ĀAA / Aaa / - / ĀAA / GB 1,750,000,00 1,750,000,00 Soft bull 8 Aug 202 XS236721477 Londc Month 8 of Mon
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating)	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a Annual 10 May 3,530%	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 11 Jun 2025 n/a n/a Annual 11 Jun 2,785%	Aaa / - / AAA / EUR 170,000,000 170,000,000 1,3312 Soft bullet 22 Jan 2036 22 Jan 2036 XS1347734565 London Annual 22 Jan	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096 Soft bullet 25 Jan 2036 25 Jan 2036 XS1350035900 London Annual 25 Jan 1.663%	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London Annual 28 Jan 1.658%	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1,3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb	Aaa / - / AAA / EUR 1,000,000,000 1,000,000,000 1,000,000,0	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual 18 Jun	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718 London Annual 23 Sep 0.125%	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month SONIA +0.25%	Aaa / - / ÅAA / Aaa / - / AAA / Aaa / - / AAA / GB 1,750,000,000 1,750,000,00 Soft bull 8 Aug 202 8 Aug 202 XS236721477 Londc Month 8 of Month So file A - 0.32
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%)	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a n/a Annual 10 May 3.530% 1m Euribor +1.20%	Aaa / - / AAA / - 122,000,000 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 11 Jun 2025 n/a Annual 11 Jun 2.2782 11 Jun 2.2784 In Harrison +0,94%	Aaa / - / AAA / - EUR 170,000,000 170,000,000 170,000,000 20 Jan 2036 22 Jan 2036 22 Jan 2036 XS1347734565 London Annual 22 Jan 1.625% Im Euribor +0.235%	Aaa / - / AAA / - EUR	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London Annual 28 Jan 1.6589 1m Euribor +0.225%	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb 1.350%	Aaa / - / AAA / EUR 1,000,000,000 1,000,000,000 1,1000,000,	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual 18 Jun 0,125% 1m Euribor +0,17%	Aaa / - / AAA / - EUR	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,750,000,000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month SONIA +0.25% SONIA +0.25%	Aaa / - / ĀAA. Aaa / - / ĀAA. Aaa / - / ĀAA. GB 1,750,000,00 1,750,000,00 Soft buill 8 Aug 20: 8 Aug 20: XS23672147. Londc Month 8 of Mon SONIA +0.32 SONIA +0.32
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date ISIN Stock exchange listing Coupon payment frequency Coupon payment requency Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 10 May 1027 10/a 10/a 10 May 3,530% Im Euribor +1,20% Lloyds Bank plc	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 12 Jun 2025 13 Jun 2025 14 Jun 2025 15 Jun 2025 16 Jun 2025 17 Jun 2025 18 Jun 2025 18 Jun 2025 18 Jun 2025 18 Jun Euribor + 0.94% Lloyds Bank pic	Aaa / - / AAA / - EUR 170,000,000 170,000,000 1,3312 Soft bullet 22 Jan 2036 XS1347734565 London Annual 22 Jan 1,625% Im Euribor +0,235% Lloyds Bank plc	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1,3096 Soft bullet 25 Jan 2036 X51350035900 London Annual 25 Jan 1,663% Im Euribor + 0,225% Lloyds Bank plc	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 XS1350853831 London Annual 28 Jan 1.658% Im Euribor + 0.225% Lloyds Bank pic	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb 1.350% Im Euribor +0.20% Lloyds Bank plc	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000 000 1,000,000 000 1,1299 Soft bullet 26 Mar 2025 26 Mar 2025 XS1795392502 London Annual 26 Mar 0,625% 1m Euribor +0.01% Lloyds Bank plc	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000 1,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual 18 Jun 0,125% 1m Euribor +0,17% Lloyds Bank pfc	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718 London Annual 23 Sep 0.125% 1m Euribor + 0.28% Lloyds Bank pic	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,750,000,000 1,0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month SONIA +0.25% SONIA +0.25% n/a	Aaa / - / AAA Aaa / - / AAA Aaa / - / AAA GE 1,750,000,00 1,750,000,00 1,750,000,00 Soft bull 8 Aug 20: 8 Aug 20: XS23672147: Lond Month 8 of Mon SONIA +0.32 SONIA +0.32
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment date Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a Annual 110 May 3,530% 1m Euribor +1,20% Lloyds Bank pic	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1.2382 Soft bullet 11 Jun 2025 12 GBB	Aaa / - / AAA / EUR 170,000,000 170,000,000 1.3312 Soft bullet 22 Jan 2036 22 Jan 2036 XS1347734565 London Annual 22 Jan 1.625% Im Euribor +0.235% Lloyds Bank pGBP	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1.3096 Soft bullet 25 Jan 2036 25 Jan 2036 XS1350035900 London Annual 25 Jan 1.663% 1m Euribor +0.225% Lloyds Bank pic GBP	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London Annual 28 Jan 1.658% Im Euribor +0.225% Lloyds Bank pGBP	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1,3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb 1,350% Im Euribor +0.20% Lloyds Bank plc GBP	Aaa / - / AAA / EUR 1,000,000,000 1,000,000,000 1,1299 Soft bullet 26 Mar 2025 26 Mar 2025 XS1795392502 London Annual 26 Mar 0.625% 1m Euribor +0.01% Lloyds Bank plc	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual 18 Jun 0.125% Lington + 0.175% Lloyds Bank pic GBP	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718 London Annual 23 Sep 0.125% 1m Euribor +0.28% Lloyds Bank pic GBP	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month SONIA +0.25% SONIA +0.25% n/a	Aaa / - / ÅAA, Aaa / - / AAA, Aaa / - AAA, Aaa /
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 ISIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon (rate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a n/a Annual 10 May 3,530% Im Euribor +1,20% Lloyds Bank plc GBP 45,458,000	Aaa / - / AAA / - EUR 122,000,000 122,000,000 122,000,000 1.2382 Soft bullet 11 Jun 2025 n/a Annual 11 Jun 2025 11 Jun 2025 11 Jun 2025 12 Jun 2025 13 Jun 2025 14 Jun 2025 15 Jun 2025 16 Jun 2025 17 Jun 2025 18 Jun 2025 18 Jun 2025 19 Jun 2025 18	Aaa / - / AAA / - EUR 170,000,000 170,000,000 170,000,000 170,000,000 22 Jan 2036 22 Jan 2036 XS1347734565 London Annual 22 Jan 1.625% Im Euribor + 0.235% Lloyds Bank plc GBP GBP 127,700,000	Aaa / - / AAA / - EUR 55,000,000 55,000,000 13,006 Soft bullet 25 Jan 2036 25 Jan 2036 X51350035900 London Annual 25 Jan 1.663% Im Euribor +0,225% Lloyds Bank pic GBP 42,000,000	Aaa / - / AAA / - E UR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London Annual 28 Jan 1.658% 11m Euribor +0,225% Lloyds Bank plc G 38,000,000	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb 1.350% Im Euribor +0.20% Lloyds Bank plc GBP 37,970,000	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,0	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1000,000,	Aaa / - / AAA / - EUR	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,750,000,000 1,000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month SONIA +0.25% SONIA +0.25% GVa n/a n/a	Aaa / - / ĀAA Aaa / - / ĀAA GB 1,750,000,00 1,750,000,00 Soft buil 8 Aug 20: 8 Aug 20: XS23672147: Londo Month 8 of Mon SONIA +0.32 SONIA +0.32
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon frate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 10 May 3,027 10 May 3,530% 1m Euribor 41,20% Lloyds Bank plc GBP 45,458,000 10 May 2027	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025	Aaa / - / AAA / - EUR 170,000,000 170,000,000 1,3312 Soft bullet 22 Jan 2036 XS1347734565 London Annual 22 Jan 1,625% Lloyds Bank plc GBP 127,700,000 22 Jan 2036	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1,3096 Soft bullet 25 Jan 2036 25 Jan 2036 XS1350035900 London Annual 25 Jan 1,663% Im Euribor +0,235% Lloyds Bank plc GBP 42,000,000 25 Jan 2036	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London Annual 28 Jan 1.658% Im Euribor +0.225% Lloyds Bank pic GBP 38,000,000 28 Jan 2036	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb 1.350% 1m Euribor - 4.00% Lloyds Bank pic GBP 37,970,000 1 Feb 2031	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000 1,000,000 1,1299 Soft bullet 26 Mar 2025 26 Mar 2025 XS1795392502 London Annual 26 Mar 0,625% 1	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000 1,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual 18 Jun 0,125% 1m Euribor +0.17% Lloyds Bank pic GBP 890,471,000 18 Jun 2026	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718 London Annual 23 Sep 0.125% 1m Euribor +0.28% Lloyds Bank pic GBP 665,011,527 23 Sep 2029	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,0000 1,0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month SONIA +0.25% SONIA +0.25% n/a n/a n/a n/a	Aaa / - / ÄAA Aaa / - / AAA Aaa / - / AAA Aaa / - / AAA GE 1,750,000,00 1,750,000,00 Soft bull 8 Aug 20: 8 Aug 20: XS23672147. SCHOOL Month 8 of Month 8 of Mon SONIA +0.32 SONIA +0.32
Denomination Amount at issuance Amount outstanding FX swap rate (rate:£1) Maturity type (hard/soft-bullet/pass-through) Scheduled final maturity date Legal final maturity date IsiN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon payment fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity LLP receive rate/margin	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 10 May 2027 n/a n/a Annual 10 May 3.530% 1m Euribor + 1,20% Lloyds Bank plc GBP 45,458,000 10 May 2027	Aaa / - / AAA / - 122,000,000 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 2.785%	Aaa / - / AAA / EUR 170,000,000 170,000,000 170,000,000 1,3312 Soft bullet 22 Jan 2036 22 Jan 2036 XS1347734565 London Annual 22 Jan 1,625% Im Euribor +0.235% Lloyds Bank ptc GBP 127,7700,000 22 Jan 2036 1,625%	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1,3096 Soft bullet 25 Jan 2036 Z5 Jan 2036 XS1350035900 London Annual 25 Jan 1,663% Im Euribor +0,225% Lloyds Bank plc GBP 42,000,000 25 Jan 2036 1,663%	Aaa / - / AAA / - EUR 50,000,000 50,000,000 13,158 Soft bullet 28 Jan 2036 28 Jan 2036 XS1350853831 London Annual 28 Jan 1.658% Im Euribor +0.225% Lloyds Bank ptic GBP 38,000,000 28 Jan 2036	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1.3175 Soft bullett 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb 1.350% Im Euribor +0.20% Lloyds Bank plc GBP 37,970,000 1 Feb 2031 1.350%	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1029 Soft bullet 26 Mar 2025 26 Mar 2025 26 Mar 2025 26 Mar 2025 London Annual 26 Mar 0.625% 1m Euribor +0.01% Lloyds Bank plc GBP 885,000,000 26 Mar 2025 0.625%	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1230 Soft bullet 18 Jun 2026 18 Jun 2026 XS2013525501 London Annual 18 Jun 0.125% 1m Euribor +0.17% Lloyds Bank plc GBP 890,471,000 18 Jun 2026 0.125%	Aaa / - / AAA / - EUR 750,000,000 750,000,000 1.1278 Soft bullet 23 Sep 2029 23 Sep 2029 XS2054600718 London Annual 23 Sep 0.125% 1m Euribor +0.28% Lloyds Bank pic GBP 665,011,527 23 Sep 2029 0.125%	Aaa / - / AAA / - GBP	Aaa / - / ÄAA Aaa / - / ÄAA Aaa / - / AAA Aaa / - / AAA GE 1,750,000,00 1,750,000,00 Soft bull 8 Aug 20: 8 Aug 20: XS23672147: Londc Montt 8 of Mon SONIA + 0.32 SONIA + 0.32
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 SIN Stock exchange listing Coupon payment frequency Coupon payment frequency Coupon frate if fixed, margin and reference rate if floating) Margin payable under extended maturity period (%) Swap counterparty/ies Swap notional denomination Swap notional amount Swap notional maturity	Aaa / - / AAA / - EUR 56,000,000 56,000,000 1,2319 Soft bullet 10 May 2027 3.530% Lloyds Bank pic GBP 45,458,000 10 May 2027 3.530% SONIA + 1.594%	Aaa / - / AAA / - EUR 122,000,000 122,000,000 1,2382 Soft bullet 11 Jun 2025 11 Jun 2025 12,000,000 13,200 14,000 15,000 16,000 17,000 18,000 18,000 19,000 19,000 11 Jun 2025 10,000 11 Jun 2025 10,000 11 Jun 2025 10,000 11 Jun 2025 2,785% SONIA + 1,576%	Aaa / - / AAA / EUR 170,000,000 170,000,000 170,000,000 1,3312 Soft bullet 22 Jan 2036 22 Jan 2036 XS1347734565 London Annual 22 Jan 1,625% Im Euribor +0.235% Lloyds Bank ptc GBP 127,7700,000 22 Jan 2036 1,625%	Aaa / - / AAA / - EUR 55,000,000 55,000,000 1,3096 Soft bullet 25 Jan 2036 25 Jan 2036 X51350035900 London Annual 25 Jan 1,663% Lloyds Bank plc GBP 42,000,000 25 Jan 2036 1,663% SONIA + 0.561%	Aaa / - / AAA / - E	Aaa / - / AAA / - EUR 50,000,000 50,000,000 1,3175 Soft bullet 1 Feb 2031 1 Feb 2031 XS1354465566 London Annual 1 Feb 1.350% Im Euribor +0,20% Lloyds Bank pic GBP 37,970,000 1 Feb 2031 1.350% SONIA + 0,6211%	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,1029 Soft bullet 26 Mar 2025 26 Mar 2025 26 Mar 2025 26 Mar 2025 London Annual 26 Mar 0.625% 1m Euribor +0.01% Lloyds Bank plc GBP 885,000,000 26 Mar 2025 0.625%	Aaa / - / AAA / - EUR 1,000,000,000 1,000,000,000 1,000,000,0	Aaa / - / AAA / - EUR	Aaa / - / AAA / - GBP 1,750,000,000 1,750,000,000 1,0000 1,0000 Soft bullet 8 Aug 2026 8 Aug 2026 XS2367214694 London Monthly 8 of Month SONIA +0.25% SONIA +0.25% n/a n/a n/a n/a	Aaa / - / ÅAA, Aaa / - / AAA, Aaa / - AAA, Aaa /

Series	Series 2021-3	Series 2022-1	Series 2023-1	Series 2023-2	Series 2023-3	Series 2023-4
Issue date	9 Aug 2021	22 Nov 2022	2 Feb 2023	13 Jun 2023	31 Aug 2023	6 Nov 2023
Original rating (Moody's/S&P/Fitch/DBRS)	Aaa / - / AAA / -					
Current rating (Moody's/S&P/Fitch/DBRS)	Aaa / - / AAA / -					
Denomination	GBP	GBP	EUR	GBP	CHF	GBP
Amount at issuance	1,750,000,000	1,000,000,000	1,000,000,000	1,250,000,000	440,000,000	1,000,000,000
Amount outstanding	1,750,000,000	1,000,000,000	1,000,000,000	1,250,000,000	440,000,000	1,000,000,000
FX swap rate (rate:£1)	1.0000	1.0000		1.0000	1.1150	
Maturity type (hard/soft-bullet/pass-through)	Soft bullet	Soft bullet		Soft bullet	Soft bullet	
Scheduled final maturity date	8 Aug 2031		2 Feb 2026	13 Jun 2028	31 Aug 2027	
Legal final maturity date	8 Aug 2031	22 Nov 2027	2 Feb 2026	13 Jun 2028	31 Aug 2027	
ISIN	XS2367214850	XS2558248055	XS2582348046	XS2634072024	CH1280994281	XS2711354915
Stock exchange listing	London	London	London	London	London, Zurich	London
Coupon payment frequency	Monthly	Quarterly	Annual	Quarterly	Annual	Quarterly
		22		13		
Coupon payment date	8 of Month	Feb/May/Aug/Nov	2 Feb	Mar/Jun/Sep/Dec	31 Aug	6 Feb/May/Aug/Nov
Coupon (rate if fixed, margin and reference rate if floating)	SONIA +0.42%	SONIA +0.65%	3.250%	SONIA +0.50%	1.870%	SONIA +0.50%
Margin payable under extended maturity period (%)	SONIA +0.42%	SONIA +0.65%	1m Euribor +0.24%	SONIA +0.50%	1.870%	SONIA +0.50%
Swap counterparty/ies	n/a	Lloyds Bank plc				
Swap notional denomination	n/a	GBP	GBP	GBP	GBP	GBP
Swap notional amount	n/a	1,000,000,000		1,250,000,000	394,631,386	
Swap notional maturity	n/a	22 Nov 2027	2 Feb 2026	13 Jun 2028	31 Aug 2028	6 Nov 2027
LLP receive rate/margin	n/a	SONIA +0.65%	3.25%	SONIA +0.50%	1.87%	
LLP pay rate/margin	n/a	SONIA +0.65%	SONIA +0.598%	SONIA +0.50%	SONIA +0.49%	SONIA +0.50%
Collateral posting amount	£-	£-	£-	£-	£-	£-

Programme triggers				
Event	Summary of Event	Trigger (S&P, Moody's, Fitch, DBRS; short-term, long-term)	Trigger breached (yes/no)	Consequence of a trigger breach
Reserve Fund trigger	Loss of required rating by the Issuer	Short term: -/ <p-1 -<="" <f1+="" td=""><td>No</td><td>Requirement to establish and maintain the Reserve Fund and to trap any Available Revenue Receipts (in accordance with the relevant waterfall), as necessary, to fund the Reserve Fund to the Reserve Fund Required Amount.</td></p-1>	No	Requirement to establish and maintain the Reserve Fund and to trap any Available Revenue Receipts (in accordance with the relevant waterfall), as necessary, to fund the Reserve Fund to the Reserve Fund Required Amount.
Account Bank rating trigger	Loss of required rating by the Account Bank	Short term: -/ <p-1 -<="" <f1+="" td=""><td>No</td><td>Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Additionally, all instructions to debit the accounts of Borrowers that are subject to direct debit bank mandates are to be routed via a suitably rated bank.</td></p-1>	No	Termination event pursuant to the Bank Account Agreement, unless downgrade remedied in accordance with the terms of the Bank Account Agreement. Additionally, all instructions to debit the accounts of Borrowers that are subject to direct debit bank mandates are to be routed via a suitably rated bank.
Interest Rate Swap Provider rating trigger	Loss of required rating by the Interest Rate Swap Provider	Short term: -/ <p-1 +="" -="" -<="" <a="" <a2="" <f1="" long="" td="" term:=""><td>No</td><td>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 rating 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.</td></p-1>	No	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 rating 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.
Pre-Maturity Liquidity Test (applies to Hard Bullet Covered Bonds only)	Loss of required rating by the Issuer	Short term: -/ <p-1 -<br="" <f1+="">Long term: -/<a2 -="" -<="" td=""><td>No</td><td>Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans.</td></a2></p-1>	No	Requirement to fund the Pre-Maturity Liquidity Ledger to the Required Redemption Amount and, if necessary, the sale of Selected Loans.
Covered Bond Swap Provider rating trigger (Series Pre-2013)	Loss of required rating by the relevant Covered Bond Swap Provider	Short term: - / <p-1 +="" -="" -<="" <a="" <a2="" <f1="" long="" td="" term:=""><td>No</td><td>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 rating 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.</td></p-1>	No	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 rating 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.
Covered Bond Swap Provider rating trigger (Series Post-2013)	Loss of required rating by the relevant Covered Bond Swap Provider	Short term: - / - / < F1 +/ - Long term: - / < A3 / < A / - Counterparty risk assessment: - / < A3(cr) / - / -	No	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 rating 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.
Customer Files and Title Deeds	Loss of required rating by the Servicer	Short term: -/ <p-2 -<="" <f2="" td=""><td>No</td><td>The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds are identified as distinct from the Customer Files and Title Deeds of other properties or mortgages which do not form part of the Portfolio.</td></p-2>	No	The Servicer shall use reasonable endeavours to ensure that the Customer Files and Title Deeds are identified as distinct from the Customer Files and Title Deeds of other properties or mortgages which do not form part of the Portfolio.
Set-off risk protection trigger	Loss of required rating by the Issuer	Long term: - / <a2 -<="" <a-="" td=""><td>No</td><td>The sizing of the set-off risk protection in the Asset Coverage Test shall be increased from zero to 0.6% (or such other amount as may be set from time to time, subject to the Issuer obtaining a Rating Agency Confirmation and notifying the Security Trustee).</td></a2>	No	The sizing of the set-off risk protection in the Asset Coverage Test shall be increased from zero to 0.6% (or such other amount as may be set from time to time, subject to the Issuer obtaining a Rating Agency Confirmation and notifying the Security Trustee).
Perfection preparation trigger	Loss of required rating by the Seller	Long term: -/ <baa1 -<="" <bbb+="" td=""><td>No</td><td>The Seller shall deliver to the LLP, the Security Trustee and the Rating Agencies, within 25 London Business Days, a draft letter of notice to the Borrowers of the sale and purchase of the loans.</td></baa1>	No	The Seller shall deliver to the LLP, the Security Trustee and the Rating Agencies, within 25 London Business Days, a draft letter of notice to the Borrowers of the sale and purchase of the loans.
Perfection trigger	Loss of required rating by the Seller	Long term: - / <baa3 -<="" <bbb-="" td=""><td>No</td><td>Legal title to the Loans and their Related Security will be transferred to the LLP.</td></baa3>	No	Legal title to the Loans and their Related Security will be transferred to the LLP.
Cash Manager verification trigger	Loss of required rating by the Cash Manager	Long term: -/ <baa3 -<="" <bbb-="" td=""><td>No</td><td>The Asset Monitor will be required to report on the arithmetic accuracy of the Cash Manager's calculations more frequently.</td></baa3>	No	The Asset Monitor will be required to report on the arithmetic accuracy of the Cash Manager's calculations more frequently.
Servicer trigger	Loss of required rating by the Servicer	Long term: -/ <baa3 -<="" <bbb-="" td=""><td>No</td><td>The Servicer will use reasonable endeavours to enter into, within 60 days, a new or master servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.</td></baa3>	No	The Servicer will use reasonable endeavours to enter into, within 60 days, a new or master servicing agreement with a third party in such form as the LLP and the Security Trustee shall reasonably require.

Non-rating triggers			
Event	Summary of Event	Trigger breached (yes/no)	Consequence of a trigger breach
Asset Coverage Test	On a calculation date, the adjusted aggregate loan amount is less than the sterling equivalent of the principal amount outstanding of covered bonds.	No	Breach of Asset Coverage Test not remedied on the next calculation date will result in the issuance of an Asset Coverage Test Breach Notice and if not rectified by the third calculation date after the issuance of the notice an Issuer Event of Default will occur.
Interest Rate Shortfall Test	The amount of revenue that the LLP expects to receive in the next calculation period is insufficient to cover the interest amounts due under the Intercompany Loan Agreement, the amounts due to the Covered Bond Swap Provider(s) and other senior expenses ranking in priority thereto.	No	Standard variable rate and other discretionary rates and/or margins may be increased.
Issuer Event of Default	Any of the conditions, events or acts provided in Condition 9.1 of the Terms and Conditions of the Covered Bonds (Issuer Events of Default) occur.	No	Covered bonds will become immediately due and payable against the Issuer and Notice to Pay will be served on the LLP. The LLP will then be required to make payments of Guaranteed Amounts in accordance with the terms of the Covered Bond Guarantee.
Yield Shortfall Test	Following an Issuer Event of Default, the loans must yield SONIA Spot Rate plus 0.30%.	No	Standard variable rate and other discretionary rates and/or margins may be increased.
Amortisation Test	On a calculation date, following a Notice to Pay, the Amortisation Test Aggregate Loan Amount is less than the sterling equivalent of the principal amount outstanding of covered bonds.	No	LLP Event of Default will occur.
LLP Event of Default	Any of the conditions, events or acts provided in Condition 9.2 of the Terms and Conditions of the Covered Bonds (LLP Events of Default) occur.	No	Covered Bonds will become immediately due and payable against the LLP, as well as the Issuer. Security becomes enforceable.

Glossary	
Term	Definition
Constant Pre-Payment Rate (CPR)	The annualised Constant Pre-Payment Rate based upon Monthly CPR. Monthly CPR is equal to the total unscheduled principal receipts, excluding the proceeds from loan repurchases by
	the Seller, received during the calculation period ended prior to a calculation date divided by the aggregate current balance of the loans comprised in the portfolio as at the start of the
	calculation period. The Monthly CPR is then annualised using the formula: 1-((1-Monthly CPR)^12).
Principal Payment Rate (PPR)	The annualised Principal Payment Rate based upon Monthly PPR. Monthly PPR is equal to the total scheduled and unscheduled principal receipts, including the proceeds from loan
	repurchases by the Seller, received during the calculation period ended prior to a calculation date divided by the aggregate current balance of the loans comprised in the portfolio as at the
	start of the calculation period. The Monthly PPR is then annualised using the formula; 1-((1-Monthly PPR)^12).
Amount (GBP)	The aggregate current balance of the loans including (without double counting) the initial advance, any further advance, any flexible drawing, capitalised expenses, capitalised arrears and
	capitalised interest less any prepayments, repayments or payments of the foregoing.
Mortgage Collections	All cash receipts on a mortgage account within the portfolio including monies paid by the Seller in respect of loans repurchased from the portfolio.
Non-indexed LTV	The aggregate current balance of the loans in a mortgage account divided by the latest valuation of the property, securing that mortgage account, held in the Seller's records at the end of
	the reporting period.
Seasoning	Seasoning is reported on an aggregated basis for each mortgage account. It is calculated using the origination date of the original loan in the mortgage account and ignores any
	subsequent loans on the mortgage account.
Remaining Term	The number of remaining months of the term of the mortgage account i.e. the loan with the longest dated maturity.
Indexed LTV	The aggregate current balance of the loans in a mortgage account divided by the Halifax Price Indexed Valuation of the property, securing that mortgage account, held in the Seller's
	records at the end of the reporting period.
Halifax Price Indexed Valuation	The latest valuation of the property, held in the Seller's records, increased or decreased, as appropriate, by the increase or decrease in the Halifax House Price Index since the date of that
	latest valuation. Indexation is applied quarterly to latest valuations, on a regional basis, in January, April, July and October of each year.
Indexed Valuation	(a) where the latest valuation of the property is equal to or greater than the Halifax Price Indexed Valuation, the Halifax Price Indexed Valuation; or
	(b) where the latest valuation of the property is less than the Halifax Price Indexed Valuation, the latest valuation plus 85% of the difference between the latest valuation and the Halifax
	Price Indexed Valuation.
Defaulted Loan	Any loan in the portfolio where the amount in arrears is equal to or greater than three times the current monthly payment.

Footnotes

- (1) There are no minimum ratings for the Issuer, Seller or Cash Manager. However, there are certain event triggers linked to their ratings. Please refer to the Programme triggers table on page 8 for details.
- (2) For triggers relating to the swap provider(s) on the cover pool, the rating trigger disclosed is the next trigger point. There may be subsequent triggers and these are detailed in the relevant swap agreement.
 (4) For full description, refer to the Prospectus.

(3) Relates to the cover pool swap.

- (6) A(a) is calculated as the lower of (i) the current balance of the loan and (ii) the indexed valuation relating to that loan multiplied by 0.75 for non-defaulted loans and 0.4 or 0.25 for defaulted loans with a current balance to indexed valuation ratio of <=75% or >75%, respectively.

 A(b) is calculated as the Asset Percentage multiplied by the lower of (i) the current balance to indexed valuation ratio of the loan, and (ii) the indexed valuation relating to that loan multiplied by 1 for non-defaulted loans and 0.4 or 0.25 for defaulted loans with a current balance to indexed valuation ratio of <=75% or >75% respectively.
- (6) The GIC 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.
- ⁽⁷⁾ The aggregate deposits total has been adjusted to account for the Financial Services Compensation Scheme limit.
- (8) The nominal level of overcollateralisation includes cash held on the principal ledger.
- (9) Not applicable for the cover pool which is a revolving pool.
- (10) Following the implementation of its new Covered Bonds Rating Criteria, Fitch Ratings no longer uses its D-Cap. At the time of this report, the replacement Payment Continuity Uplift (PCU) on the programme is 6.
- (11) Source: Moody's performance report dated 17 March 2025.
- (1/2) Based on the montgage accounts' current primary product holding (rather than any historic product previously held). In addition to the primary product holding, an account may have other active product holdings which may or may not be the same as the primary product holding.
- (13) The margins are based on the appropriate index rate and, therefore, fixed rate loans are reported at the fixed rate, tracker rate loans versus Bank Base Rate (4.50%) and variable rate loans versus the Originators' relevant discretionary rates (6.50% or 7.99%).
- (14) The initial rate is considered to be the same as the current rate.
- (15) Effective 1 January 2020, Regions are NUTS1 classifications (Nomenclature of Units for Territorial Statistics).
- (16) Any 'Part-and-part' loans have been included in 'Interest-only'.
- ⁽¹⁷⁾ Data on second home loans only available in the Seller's reporting system used from February 2017.
- (18) The Seller does not currently retain these details in the reporting system used for the programme.
- 1197 The date stated is the final maturity date applicable to the Issuer. However, the extended due for payment date applicable to the LLP is 12 months following this date.

*All bonds issued from the programme are 'soft bullet' maturities. If the Issuer (Lloyds Bank plc) fails to pay the Final Redemption Amount of the relevant Series of Covered Bonds on the Final Maturity Date (subject to the applicable grace period), then it will be in default on its obligation and the Bond Trustee would be expected to initiate proceedings against the Issuer. With regards to the bond, a Notice to Pay would be served on the LLP who is then required to make payments of Guaranteed Amounts. If the LLP has insufficient moneys available in accordance with the Guarantee Priority of Payments to pay in full the Final Redemption Amount of the relevant Series of Covered Bonds, then payment of any unpaid portion shall be automatically deferred for a period of 12 months (up to the Extended Due for Payment Date stated in the Final Terms).