Borrowing Base Statistics - Initial Portfolio only	
Total Original Balance (£)	39.827.607
Total Current Balance (£)	12.421.596
Number of Loans	295
Number of Borrowers	458
Average Current Balance (£)	42.107
Weighted-average Original FTV (%)	77,94%
Weighted-average Current FTV (%)	31,82%
Current FTV > 60%	738.025
Weighted-average Seasoning (Months)	216
Weighted-average Remaining Term (Months)	101
Weighted-average Current Rental Rate (%)	5,32%
HPPs >= £500k (%)	0,00%
Adverse credit / CCJs (%)	0,00%
Adverse credit / CCJs 3 or more (in last 24 months) (%)	0,00%
Current FTV > 60%	5,94%
London Exposure (%)	34,58%
Maximum any other region exposure (%)	16,07%
Maximum Borrower Balance (%)	2,15%
Rent Only (%)	0,00%
ExPat/Overseas Borrowers (%)	0,00%
Self-employed (%)	20,66%
FTB Landlord (%)	0,00%
Weighted-average Margin (%)	1,33%
Weighted-average Fixed Rate Period	0,00
Performing Loans (< 30 days in arrears) (%)	87,79%
Arrears 30-90 days (%)	1,89%
Defaulted Loans (> 90 days in arrears) (%)	10,32%

1

Original Balance	£	%	#	%
x < 25,000	0	0,00%	0	0,00%
25,000 <= x < 50,000	547.652	1,38%	14	4,75%
50,000 <= x < 100,000	7.008.937	17,60%	92	31,19%
100,000 <= x < 150,000	10.020.265	25,16%	82	27,80%
150,000 <= x < 200,000	9.863.341	24,77%	58	19,66%
200,000 <= x < 250,000	6.364.312	15,98%	29	9,83%
250,000 <= x < 350,000	4.512.350	11,33%	16	5,42%
350,000 <= x < 400,000	1.107.000	2,78%	3	1,02%
400,000 <= x < 450,000	403.750	1,01%	1	0,34%
450,000 <= x < 500,000	0	0,00%	0	0,00%
500,000 <= x < 600,000	0	0,00%	0	0,00%
600,000 <= x < 700,000	0	0,00%	0	0,00%
700,000 <= x < 800,000	0	0,00%	0	0,00%
	39.827.607	**100%**	**295**	**100%**

Max	403.750
Min	25.001
Average	135.009

2

Current Balance	£	%	#	%
0 < x	0	0,00%	0	0,00%
x < 25,000	1.230.102	9,90%	97	32,88%
25,000 <= x < 50,000	3.936.687	31,69%	107	36,27%
50,000 <= x < 100,000	5.045.717	40,62%	75	25,42%
100,000 <= x < 150,000	1.724.235	13,88%	14	4,75%
150,000 <= x < 200,000	0	0,00%	0	0,00%
200,000 <= x < 250,000	217.718	1,75%	1	0,34%
250,000 <= x < 350,000	267.136	2,15%	1	0,34%
350,000 <= x < 400,000	0	0,00%	0	0,00%
400,000 <= x < 450,000	0	0,00%	0	0,00%
450,000 <= x < 500,000	0	0,00%	0	0,00%
500,000 <= x < 600,000	0	0,00%	0	0,00%
600,000 <= x < 700,000	0	0,00%	0	0,00%
700,000 <= x < 800,000	0	0,00%	0	0,00%
	12.421.596	**100%**	**295**	**100%**

Max	267.136
Min	2
Average	42.107

3

Original FTV	£	%	#	%
x < 45%	558.557	4,50%	28	9,49%
45% <= x < 50%	151.554	1,22%	5	1,69%
50% <= x < 55%	290.070	2,34%	10	3,39%
55% <= x < 60%	404.936	3,26%	13	4,41%
60% <= x < 65%	735.569	5,92%	22	7,46%
65% <= x < 70%	1.225.954	9,87%	29	9,83%
70% <= x < 75%	1.022.603	8,23%	27	9,15%
75% <= x < 80%	855.609	6,89%	23	7,80%
80% <= x < 85%	1.983.893	15,97%	45	15,25%
85% <= x < 90%	2.296.676	18,49%	47	15,93%
90% <= x < 95%	1.738.083	13,99%	29	9,83%
95% <= x < 100%	1.119.841	9,02%	16	5,42%
100% <= x < 150%	38.250	0,31%	1	0,34%
	12.421.596	**100,00%**	**295**	**100,00%**

Max	100%
Min	16%
Weighted-Average	78%

4

Original Valuation	£	%	#	%
x < 50,000	25.149	0,20%	2	0,68%
50,000 <= x < 100,000	757.589	6,10%	39	13,22%
100,000 <= x < 150,000	2.041.486	16,43%	68	23,05%
150,000 <= x < 200,000	2.483.606	19,99%	71	24,07%
200,000 <= x < 250,000	2.773.172	22,33%	51	17,29%
250,000 <= x < 300,000	2.096.010	16,87%	35	11,86%
300,000 <= x < 350,000	698.713	5,62%	11	3,73%
350,000 <= x < 400,000	979.202	7,88%	11	3,73%
400,000 <= x < 450,000	533.162	4,29%	6	2,03%
450,000 <= x < 500,000	33.507	0,27%	1	0,34%
500,000 <= x < 750,000	0	0,00%	0	0,00%
750,000 <= x < 1,000,000	0	0,00%	0	0,00%
1,000,000 <= x < 1,500,000	0	0,00%	0	0,00%
1,500,000 <= x < 2,000,000	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**

Max	468.000
Min	42.500
Weighted-Average	220.811

5

Current FTV	£	%	#	%
x < 25%	4.754.858	38,28%	169	57,29%
25% <= x < 35%	4.434.278	35,70%	88	29,83%
35% <= x < 45%	1.360.882	10,96%	20	6,78%
45% <= x < 50%	168.245	1,35%	4	1,36%
50% <= x < 55%	349.427	2,81%	4	1,36%
55% <= x < 60%	615.882	4,96%	5	1,69%
60% <= x < 65%	201.475	1,62%	2	0,68%
65% <= x < 70%	145.716	1,17%	1	0,34%
70% <= x < 75%	123.698	1,00%	1	0,34%
75% <= x < 80%	0	0,00%	0	0,00%
80% <= x < 85%	0	0,00%	0	0,00%
85% <= x < 90%	0	0,00%	0	0,00%
90% <= x < 95%	0	0,00%	0	0,00%
95% <= x < 100%	0	0,00%	0	0,00%
100% <= x < 150%	267.136	2,15%	1	0,34%
	12.421.596	**100,00%**	**295**	**100,00%**

Max	121%
Min	0%
Weighted-Average	32%

6

Current Valuation	£	%	#	%
x < 50,000	0	0,00%	0	0,00%
50,000 <= x < 100,000	149.091	1,20%	11	3,73%
100,000 <= x < 150,000	537.688	4,33%	27	9,15%
150,000 <= x < 200,000	1.413.960	11,38%	50	16,95%
200,000 <= x < 250,000	1.411.860	11,37%	36	12,20%
250,000 <= x < 300,000	1.424.321	11,47%	41	13,90%
300,000 <= x < 350,000	1.453.325	11,70%	30	10,17%
350,000 <= x < 400,000	783.850	6,31%	16	5,42%
400,000 <= x < 450,000	885.683	7,13%	16	5,42%
450,000 <= x < 500,000	1.324.640	10,66%	25	8,47%
500,000 <= x < 1,000,000	3.037.179	24,45%	43	14,58%
1,000,000 <= x < 1,500,000	0	0,00%	0	0,00%
1,500,000 <= x < 2,000,000	0	0,00%	0	0,00%
2,000,000 <= x < 2,500,000	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**

Max	918.488
Min	65.678
Weighted-Average	381.614

7

Property type	£	%	#	%
Residential (House, detached or semi-detached)	5.574.222	44,88%	119	40,34%
Residential (Flat/Apartment)	1.244.866	10,02%	24	8,14%
Residential (Bungalow)	166.233	1,34%	2	0,68%
Residential (Terraced House)	5.418.380	43,62%	149	50,51%
Multifamily House (properties with more than four units securing one underlying exposure)	0	0,00%	0	0,00%
Partial Commercial use (property is used as a residence as well as for commercial use)	0	0,00%	0	0,00%
Commercial or Business Use	0	0,00%	0	0,00%
Land Only	0	0,00%	0	0,00%
Other	17.896	0,14%	1	0,34%
	12.421.596	**100,00%**	**295**	**100,00%**

8

Geographic Region	£	%	#	%
South East	919.086	7,40%	20	6,78%
West Midlands	1.569.715	12,64%	48	16,27%
South West	462.413	3,72%	13	4,41%
North West	1.995.837	16,07%	60	20,34%
Yorkshire & Humberside	1.062.633	8,55%	30	10,17%
London	4.295.869	34,58%	73	24,75%
East Anglia	597.379	4,81%	17	5,76%
Wales	217.854	1,75%	4	1,36%
East Midlands	800.544	6,44%	18	6,10%
North	500.267	4,03%	12	4,07%
	12.421.596	**100,00%**	**295**	**100,00%**

9

Term	£	%	#	%
x < 24	0	0,00%	0	0,00%
24 <= x < 60	0	0,00%	0	0,00%
60 <= x < 120	0	0,00%	0	0,00%
120 <= x < 180	0	0,00%	0	0,00%
180 <= x < 240	74.910	0,60%	3	1,02%
240 <= x < 300	705.861	5,68%	30	10,17%
300 <= x < 360	9.201.392	74,08%	226	76,61%
360 <= x < 420	1.513.676	12,19%	23	7,80%
420 <= x < 480	925.757	7,45%	13	4,41%
480 <= x	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**

Max	468
Min	204
Weighted-Average	317

10

Seasoning	£	%	#	%
x < 6	0	0,00%	0	0,00%
6 <= x < 12	0	0,00%	0	0,00%
12 <= x < 18	0	0,00%	0	0,00%
18 <= x < 24	0	0,00%	0	0,00%
24 <= x < 30	0	0,00%	0	0,00%
30 <= x < 36	0	0,00%	0	0,00%
36 <= x < 42	0	0,00%	0	0,00%
42 <= x < 48	0	0,00%	0	0,00%
48 <= x < 54	0	0,00%	0	0,00%
54 <= x < 60	0	0,00%	0	0,00%
60 <= x	12.421.596	100,00%	295	100,00%
	12.421.596	**100,00%**	**295**	**100,00%**

Max	248
Min	96
Weighted-Average	216

11

Remaining Term	£	%	#	%
0 < x	0	0,00%	0	0,00%
x < 12	43.359	0,35%	6	2,03%
12 <= x < 24	31.242	0,25%	4	1,36%
24 <= x < 48	266.800	2,15%	9	3,05%
48 <= x < 60	300.742	2,42%	14	4,75%
60 <= x < 120	9.027.494	72,68%	220	74,58%
120 <= x < 144	521.636	4,20%	7	2,37%
144 <= x < 168	818.027	6,59%	15	5,08%
168 <= x < 192	375.715	3,02%	5	1,69%
192 <= x < 216	399.196	3,21%	6	2,03%
216 <= x < 240	343.642	2,77%	3	1,02%
240 <= x < 264	228.797	1,84%	5	1,69%
264 <= x < 288	64.945	0,52%	1	0,34%
288 <= x < 312	0	0,00%	0	0,00%
312 <= x	0	0,00%	0	0,00%
	12.421.596	**100%**	**295**	**100%**

Max	269
Min	0
Weighted-Average	101

12

Origination Year (all originated between 2005 and 2021)	£	%	#	%
2005	175.654	1,41%	6	2,03%
2006	1.525.561	12,28%	50	16,95%
2007	3.878.400	31,22%	105	35,59%
2008	4.632.717	37,30%	86	29,15%
2009	2.209.264	17,79%	48	16,27%
2010	0	0,00%	0	0,00%
2011	0	0,00%	0	0,00%
2012	0	0,00%	0	0,00%
2013	0	0,00%	0	0,00%
2014	0	0,00%	0	0,00%
2015	0	0,00%	0	0,00%
2016	0	0,00%	0	0,00%
2017	0	0,00%	0	0,00%
2018	0	0,00%	0	0,00%
2019	0	0,00%	0	0,00%
2020	0	0,00%	0	0,00%
2021	0	0,00%	0	0,00%
	12.421.596	**100%**	**295**	**100%**

13

Maturity Year	£	%	#	%
< 2031	582.821	4,69%	30	10,17%
2031 - 2035	9.046.647	72,83%	222	75,25%
2036 - 2040	1.526.305	12,29%	25	8,47%
2041 - 2045	972.081	7,83%	12	4,07%
>= 2046	293.742	2,36%	6	2,03%
	12.421.596	**100,00%**	**295**	**100,00%**

14

Loan purpose	£	%	#	%
Purchase	8.332.525	67,08%	185	62,71%
Remortgage	0	0,00%	0	0,00%
Other	4.089.071	32,92%	110	37,29%
	12.421.596	**100,00%**	**295**	**100,00%**

15

Repayment Method	£	%	#	%
Rent Only	0	0,00%	0	0,00%
Repayment	12.421.596	100,00%	295	100,00%
Part & Part	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**

16

Payment Type	£	%	#	%
Bullet	0	0,00%	0	0,00%
Annuity	12.421.596	100,00%	295	100,00%
Other	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**

17

Rental Rate Type	£	%	#	%
Floating rate loan (for life)	12.421.596	100,00%	295	100,00%
2 year Fixed (reverting to floating)	0	0,00%	0	0,00%
5 year Fixed (reverting to floating)	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**

18

Current Rental Rate Index	£	%	#	%
BoE Base Rate	12.421.596	100,00%	295	100,00%
Standard Variable Rate	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**

19

Current Rental Rate	£	%	#	%
x < 4%	0	0,00%	0	0,00%
4% <= x < 5%	1.112.825	8,96%	19	6,44%
5% <= x < 6%	11.305.579	91,02%	275	93,22%
6% <= x < 7%	3.192	0,03%	1	0,34%
7% <= x < 8%	0	0,00%	0	0,00%
8% <= x < 9%	0	0,00%	0	0,00%
	12.421.596	**100,00%**	**295**	**100,00%**
Max	6,09%			
Min	4,89%			
Weighted-Average	5,32%			

20

Number Months in Arrears	£	%	#	%
x < 1	10.904.505	87,79%	274	92,88%
1 <= x < 2	61.691	0,50%	3	1,02%
2 <= x < 3	173.642	1,40%	3	1,02%
3 <= x < 6	200.440	1,61%	4	1,36%
6 <= x < 9	2	0,00%	1	0,34%
9 <= x < 12	0	0,00%	0	0,00%
x >=12	1.081.316	8,71%	10	3,39%
	12.421.596	**100,00%**	**295**	**100,00%**
Max	1164			
Min	0			
Weighted-Average	7,2			

21

Gross Annual Income Coverage Ratio (ICR)	£	%	#	%
x < 45%	-	-	-	-
45% <= x < 50%	-	-	-	-
50% <= x < 55%	-	-	-	-
55% <= x < 60%	-	-	-	-
60% <= x < 65%	-	-	-	-
65% <= x < 70%	-	-	-	-
70% <= x < 75%	-	-	-	-
75% <= x < 80%	-	-	-	-
80% <= x < 85%	-	-	-	-
85% <= x < 90%	-	-	-	-
90% <= x < 95%	-	-	-	-
95% <= x < 100%	-	-	-	-
100% <= x < 150%	-	-	-	-
	-	**-**	**-**	**-**
Max	-			
Min	-			
Weighted-Average	-			

22

Rental Income Coverage Ratio (RICR)	£	%	#	%
x < 45%	-	-	-	-
45% <= x < 50%	-	-	-	-
50% <= x < 55%	-	-	-	-
55% <= x < 60%	-	-	-	-
60% <= x < 65%	-	-	-	-
65% <= x < 70%	-	-	-	-
70% <= x < 75%	-	-	-	-
75% <= x < 80%	-	-	-	-
80% <= x < 85%	-	-	-	-
85% <= x < 90%	-	-	-	-
90% <= x < 95%	-	-	-	-
95% <= x < 100%	-	-	-	-
100% <= x < 150%	-	-	-	-
	-	**-**	**-**	**-**
Max	-			
Min	-			
Weighted-Average	-			

23

Employment Status	£	%	#	%
Self-employed	2.566.752	20,66%	56	18,98%
Employed	9.680.458	77,93%	233	78,98%
Pensioner	0	0,00%	0	0,00%
Unemployed	132.027	1,06%	5	1,69%
Other	42.360	0,34%	1	0,34%
	12.421.596	**100,00%**	**295**	**100,00%**

Borrowing Base Statistics - Initial Portfolio only	
Total Original Balance (£)	95.827.373
Total Current Balance (£)	95.310.967
Number of Loans	385
Number of Borrowers	513
Average Current Balance (£)	247.561
Weighted-average Original FTV (%)	68,84%
Weighted-average Current FTV (%)	68,21%
Current FTV > 60%	75.611.670
Weighted-average Seasoning (Months)	6
Weighted-average Remaining Term (Months)	313
Weighted-average Current Rental Rate (%)	6,23%
HPPs >= £500k (%)	11,50%
Adverse credit / CCJs (%)	0,00%
Adverse credit / CCJs 3 or more (in last 24 months) (%)	0,00%
Current FTV > 60%	79,33%
London Exposure (%)	54,78%
Maximum any other region exposure (%)	13,85%
Maximum Borrower Balance (%)	2,60%
Rent Only (%)	73,26%
ExPat/Overseas Borrowers (%)	4,78%
Self-employed (%)	49,44%
FTB Landlord (%)	13,67%
Weighted-average Margin (%)	2,47%
Weighted-average Fixed Rate Period (years)	4,00
Performing Loans (< 30 days in arrears) (%)	99,72%
Arrears 30-90 days (%)	0,28%
Defaulted Loans (> 90 days in arrears) (%)	0,00%

1

Original Balance	**£**	**%**	**#**	**%**
x < 25,000	0	0,00%	0	0,00%
25,000 <= x < 50,000	0	0,00%	0	0,00%
50,000 <= x < 100,000	3.491.504	3,64%	44	11,43%
100,000 <= x < 150,000	8.027.107	8,38%	66	17,14%
150,000 <= x < 200,000	11.565.987	12,07%	66	17,14%
200,000 <= x < 250,000	9.498.668	9,91%	43	11,17%
250,000 <= x < 350,000	25.337.412	26,44%	83	21,56%
350,000 <= x < 400,000	11.555.439	12,06%	31	8,05%
400,000 <= x < 450,000	11.070.978	11,55%	26	6,75%
450,000 <= x < 500,000	4.256.480	4,44%	9	2,34%
500,000 <= x < 600,000	5.398.598	5,63%	10	2,60%
600,000 <= x < 700,000	1.872.067	1,95%	3	0,78%
700,000 <= x < 800,000	700.000	0,73%	1	0,26%
800,000 <= x < 1,500,000	3.053.133	3,19%	3	0,78%
	95.827.373	**100%**	**385**	**100%**

Max	1.303.133
Min	56.000
Average	248.902

2

Current Balance	**£**	**%**	**#**	**%**
< x	0	0,00%	0	0,00%
<= x < 25,000	0	0,00%	0	0,00%
25,000 <= x < 50,000	0	0,00%	0	0,00%
50,000 <= x < 100,000	4.124.417	4,33%	51	13,25%
100,000 <= x < 150,000	8.254.604	8,66%	66	17,14%
150,000 <= x < 200,000	11.007.902	11,55%	62	16,10%
200,000 <= x < 250,000	9.830.314	10,31%	44	11,43%
250,000 <= x < 350,000	25.274.183	26,52%	82	21,30%
350,000 <= x < 400,000	11.284.489	11,84%	30	7,79%
400,000 <= x < 450,000	10.269.038	10,77%	24	6,23%
450,000 <= x < 500,000	4.744.229	4,98%	10	2,60%
500,000 <= x < 600,000	4.895.173	5,14%	9	2,34%
600,000 <= x < 700,000	1.869.229	1,96%	3	0,78%
700,000 <= x < 800,000	700.000	0,73%	1	0,26%
800,000 <= x < 1,500,000	3.057.389	3,21%	3	0,78%
	95.310.967	**100%**	**385**	**100%**

Max	1.303.133
Min	53.539
Average	247.561

3

Original FTV	**£**	**%**	**#**	**%**
x < 45%	4.459.707	4,68%	21	5,45%
45% <= x < 50%	913.059	0,96%	6	1,56%
50% <= x < 55%	4.743.546	4,98%	17	4,42%
55% <= x < 60%	7.426.021	7,79%	25	6,49%
60% <= x < 65%	11.416.175	11,98%	40	10,39%
65% <= x < 70%	12.483.988	13,10%	45	11,69%
70% <= x < 75%	11.903.269	12,49%	43	11,17%
75% <= x < 80%	24.573.915	25,78%	99	25,71%
80% <= x < 85%	17.011.285	17,85%	88	22,86%
85% <= x < 90%	0	0,00%	0	0,00%
90% <= x < 95%	0	0,00%	0	0,00%
95% <= x < 100%	380.000	0,40%	1	0,26%
100% <= x < 150%	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	96%
Min	16%
Weighted-Average	69%

4

Original Valuation	**£**	**%**	**#**	**%**
x < 50,000	0	0,00%	0	0,00%
50,000 <= x < 100,000	913.187	0,96%	14	3,64%
100,000 <= x < 150,000	3.735.055	3,92%	40	10,39%
150,000 <= x < 200,000	4.832.486	5,07%	39	10,13%
200,000 <= x < 250,000	6.610.805	6,94%	42	10,91%
250,000 <= x < 300,000	7.331.047	7,69%	39	10,13%
300,000 <= x < 350,000	4.508.329	4,73%	21	5,45%
350,000 <= x < 400,000	5.311.869	5,57%	22	5,71%
400,000 <= x < 450,000	11.619.850	12,19%	40	10,39%
450,000 <= x < 500,000	10.172.974	10,67%	34	8,83%
500,000 <= x < 750,000	29.368.576	30,81%	76	19,74%
750,000 <= x < 1,000,000	4.069.175	4,27%	8	2,08%
1,000,000 <= x < 1,500,000	3.798.963	3,99%	6	1,56%
1,500,000 <= x < 5,000,000	3.038.651	3,19%	4	1,04%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	4.080.000
Min	70.000
Weighted-Average	526.989

5

Current FTV	**£**	**%**	**#**	**%**
x < 25%	949.795	1,00%	4	1,04%
25% <= x < 35%	854.663	0,90%	6	1,56%
35% <= x < 45%	3.021.845	3,17%	13	3,38%
45% <= x < 50%	1.426.675	1,50%	8	2,08%
50% <= x < 55%	4.745.730	4,98%	18	4,68%
55% <= x < 60%	8.700.589	9,13%	31	8,05%
60% <= x < 65%	14.135.612	14,83%	50	12,99%
65% <= x < 70%	8.643.396	9,07%	31	8,05%
70% <= x < 75%	20.218.009	21,21%	77	20,00%
75% <= x < 80%	26.567.035	27,87%	119	30,91%
80% <= x < 85%	5.667.617	5,95%	27	7,01%
85% <= x < 90%	0	0,00%	0	0,00%
90% <= x < 95%	0	0,00%	0	0,00%
95% <= x < 100%	380.000	0,40%	1	0,26%
100% <= x < 150%	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	96%
Min	8%
Weighted-Average	68%

6

Current Valuation	£	%	#	%
x < 50,000	0	0,00%	0	0,00%
50,000 <= x < 100,000	834.189	0,88%	13	3,38%
100,000 <= x < 150,000	3.934.035	4,13%	42	10,91%
150,000 <= x < 200,000	4.672.055	4,90%	38	9,87%
200,000 <= x < 250,000	6.651.253	6,98%	42	10,91%
250,000 <= x < 300,000	7.536.599	7,91%	40	10,39%
300,000 <= x < 350,000	4.487.729	4,71%	21	5,45%
350,000 <= x < 400,000	5.641.681	5,92%	23	5,97%
400,000 <= x < 450,000	11.992.496	12,58%	41	10,65%
450,000 <= x < 500,000	9.226.171	9,68%	31	8,05%
500,000 <= x < 1,000,000	34.104.961	35,78%	85	22,08%
1,000,000 <= x < 1,500,000	2.336.890	2,45%	4	1,04%
1,500,000 <= x < 2,000,000	3.057.389	3,21%	3	0,78%
2,000,000 <= x < 5,000,000	835.518	0,88%	2	0,52%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	4.092.978
Min	69.976
Weighted-Average	527.880

7

Property type	£	%	#	%
Residential (House, detached or semi-detached)	30.645.471	32,15%	112	29,09%
Residential (Flat/Apartment)	17.182.014	18,03%	71	18,44%
Residential (Bungalow)	222.664	0,23%	2	0,52%
Residential (Terraced House)	47.260.817	49,59%	200	51,95%
Multifamily House (properties with more than four units securing one underlying exposure)	0	0,00%	0	0,00%
Partial Commercial use (property is used as a residence as well as for commercial use)	0	0,00%	0	0,00%
Commercial or Business Use	0	0,00%	0	0,00%
Land Only	0	0,00%	0	0,00%
Other	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

8

Geographic Region	£	%	#	%
South East	6.443.925	6,76%	20	5,19%
West Midlands	13.201.747	13,85%	73	18,96%
South West	912.183	0,96%	4	1,04%
North West	5.435.670	5,70%	36	9,35%
Yorkshire & Humberside	2.934.764	3,08%	27	7,01%
London	52.210.627	54,78%	153	39,74%
East Anglia	8.404.656	8,82%	31	8,05%
Wales	1.567.750	1,64%	14	3,64%
East Midlands	3.826.134	4,01%	23	5,97%
North	373.510	0,39%	4	1,04%
	95.310.967	**100,00%**	**385**	**100,00%**

9

Term	£	%	#	%
x < 24	0	0,00%	0	0,00%
24 <= x < 60	0	0,00%	0	0,00%
60 <= x < 120	621.197	0,65%	2	0,52%
120 <= x < 180	3.631.091	3,81%	14	3,64%
180 <= x < 240	3.948.855	4,14%	17	4,42%
240 <= x < 300	23.323.597	24,47%	80	20,78%
300 <= x < 360	27.336.157	28,68%	105	27,27%
360 <= x < 420	17.788.743	18,66%	81	21,04%
420 <= x < 480	9.485.048	9,95%	41	10,65%
480 <= x	9.176.278	9,63%	45	11,69%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	480
Min	84
Weighted-Average	319

10

Seasoning	£	%	#	%
<= x < 6	49.984.484	52,44%	197	51,17%
6 <= x < 12	33.540.135	35,19%	136	35,32%
12 <= x < 18	11.624.421	12,20%	51	13,25%
18 <= x < 24	161.927	0,17%	1	0,26%
24 <= x < 30	0	0,00%	0	0,00%
30 <= x < 36	0	0,00%	0	0,00%
36 <= x < 42	0	0,00%	0	0,00%
42 <= x < 48	0	0,00%	0	0,00%
48 <= x < 54	0	0,00%	0	0,00%
54 <= x < 60	0	0,00%	0	0,00%
x >= 60	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	18
Min	1
Weighted-Average	6

11

Remaining Term	£	%	#	%
x < %	0	0,00%	0	0,00%
<= x < 12	0	0,00%	0	0,00%
12 <= x < 24	0	0,00%	0	0,00%
24 <= x < 48	0	0,00%	0	0,00%
48 <= x < 60	0	0,00%	0	0,00%
60 <= x < 120	3.262.692	3,42%	12	3,12%
120 <= x < 144	439.848	0,46%	1	0,26%
144 <= x < 168	793.376	0,83%	4	1,04%
168 <= x < 192	1.130.170	1,19%	7	1,82%
192 <= x < 216	1.932.561	2,03%	7	1,82%
216 <= x < 240	19.131.137	20,07%	62	16,10%
240 <= x < 264	2.479.261	2,60%	11	2,86%
264 <= x < 288	4.265.125	4,47%	18	4,68%
288 <= x < 312	23.541.521	24,70%	89	23,12%
x >= 312	38.335.277	40,22%	174	45,19%
	95.310.967	**100%**	**385**	**100%**

Max	479
Min	82
Weighted-Average	313

12

Origination Year	£	%	#	%
2024	3.025.691	3,17%	14	3,64%
2025	73.340.056	76,95%	298	77,40%
2026	18.945.220	19,88%	73	18,96%
2027-	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

13

Maturity Year	£	%	#	%
prior and including 2031	0	0,00%	0	0,00%
2031 - 2035	3.262.692	3,42%	12	3,12%
2036 - 2040	1.934.933	2,03%	10	2,60%
2041 - 2045	17.214.311	18,06%	59	15,32%
2046 onwards	72.899.030	76,49%	304	78,96%
	95.310.967	**100,00%**	**385**	**100,00%**

14

Loan purpose	£	%	#	%
Purchase	42.339.647	44,42%	190	49,35%
Remortgage	52.971.320	55,58%	195	50,65%
Other	0,00	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

15

Repayment Method	£	%	#	%
Rent Only	69.825.701	73,26%	246	63,90%
Repayment	25.485.266	26,74%	139	36,10%
Part & Part	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

16

Payment Type	£	%	#	%
Rent Only	69.825.701	73,26%	246	63,90%
Repayment	25.485.266	26,74%	139	36,10%
Part & Part	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

17

Rental Rate Type	£	%	#	%
Floating rate loan (for life)	3.100.996	3,25%	14	3,64%
2-year fixed (reverting to float)	26.464.287	27,77%	130	33,77%
5-year fixed (reverting to float)	65.745.684	68,98%	241	62,60%
	95.310.967	**100,00%**	**385**	**100,00%**

18

Current Rental Rate Index	£	%	#	%
BoE Base Rate	0	0,00%	0	0,00%
Standard Variable Rate	95.310.967	100,00%	385	100,00%
	95.310.967	**100,00%**	**385**	**100,00%**

19

Current Rental Rate	£	%	#	%
x < 4%	0	0,00%	0	0,00%
4% <= x < 5%	0	0,00%	0	0,00%
5% <= x < 6%	16.718.904	17,54%	60	15,58%
6% <= x < 7%	78.224.007	82,07%	323	83,90%
7% <= x < 8%	368.056	0,39%	2	0,52%
8% <= x < 9%	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	7,45%
Min	5,54%
Weighted-Average	6,23%

20

Number Months in Arrears	£	%	#	%
x < 1	95.048.607	99,72%	384	99,74%
1 <= x < 2	0	0,00%	0	0,00%
2 <= x < 3	262.360	0,28%	1	0,26%
3 <= x < 6	0	0,00%	0	0,00%
6 <= x < 9	0	0,00%	0	0,00%
9 <= x < 12	0	0,00%	0	0,00%
x > 12	0	0,00%	0	0,00%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	3
Min	0
Weighted-Average	0

21

Gross Annual Income Coverage Ratio (ICR)	£	%	#	%
% <= x < 45%	51.364.318,48	53,89%	261	67,79%
45% <= x < 50%	3.404.529,53	3,57%	13	3,38%
50% <= x < 55%	3.980.180,42	4,18%	14	3,64%
55% <= x < 60%	2.825.803,06	2,96%	9	2,34%
60% <= x < 65%	3.204.194,55	3,36%	10	2,60%
65% <= x < 70%	3.153.727,67	3,31%	10	2,60%
70% <= x < 75%	2.412.913,55	2,53%	9	2,34%
75% <= x < 80%	2.357.742,12	2,47%	6	1,56%
80% <= x < 85%	2.510.862,78	2,63%	7	1,82%
85% <= x < 90%	1.820.107,81	1,91%	5	1,30%
90% <= x < 95%	1.610.533,41	1,69%	4	1,04%
95% <= x < 100%	436.284,87	0,46%	1	0,26%
100% <= x < 150%	16.229.768,80	17,03%	36	9,35%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	4,21
Min	0,00
Weighted-Average	0,63

22

Rental Income Coverage Ratio (RICR)	£	%	#	%
x < 50%	0	0,00%	0	0,00%
50% <= x < 60%	0	0,00%	0	0,00%
60% <= x < 70%	0	0,00%	0	0,00%
70% <= x < 80%	0	0,00%	0	0,00%
80% <= x < 90%	0	0,00%	0	0,00%
90% <= x < 100%	0	0,00%	0	0,00%
100% <= x < 110%	0	0,00%	0	0,00%
110% <= x < 120%	19.760.076	20,73%	55	14,29%
120% <= x < 130%	23.935.179	25,11%	75	19,48%
130% <= x < 140%	9.810.421	10,29%	39	10,13%
140% <= x < 150%	10.548.795	11,07%	54	14,03%
150% <= x < 160%	5.728.168	6,01%	28	7,27%
x > 160%	25.528.329	26,78%	134	34,81%
	95.310.967	**100,00%**	**385**	**100,00%**

Max	954%
Min	110%
Weighted-Average	155%

23

Employment Status	£	%	#	%
Self-employed	47.125.987	49,44%	181	47,01%
Employed	47.285.175	49,61%	198	51,43%
Pensioner	0	0,00%	0	0,00%
Unemployed	0	0,00%	0	0,00%
Other	899.805	0,94%	6	1,56%
	95.310.967	**100,00%**	**385**	**100,00%**

Portfolio Parameters (on Originated Assets)

Parameter	Status	Current status	Check to Data
Maximum weighted (by outstanding Finance Balance of each Home Purchase Plan included in the Asset Base) average current Finance Balance to unindexed Property value ratio (expressed as a percentage) of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base (to be first tested once the Asset Base reaches £35,000,000)	72,00%	68,84%	-3,16%
Maximum proportion of Assets which have an outstanding Finance Balance that is greater than or equal to £500,000	12,50%	11,50%	-1,00%
Maximum number (by outstanding Finance Balance) of Home Purchase Plans included in the Asset Base in respect of which the HPP Obligor has an adverse credit history or was subject to a County Court Judgement in the previous 24 months	2,00%	0,46%	-1,54%
The maximum aggregate outstanding Finance Balance of Home Purchase Plans included in the Asset Base in respect of which the HPP Obligor has an adverse credit history or was subject to 3 or more County Court Judgements in the previous 24 months expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base	1,00%	0,00%	-1,00%
Maximum average Finance Balance of all Home Purchase Plans in the Asset Base (to be first tested once the Asset Base reaches £35,000,000)	250.000,00	247.560,95	-2.439,05
The maximum aggregate outstanding Finance Balance of Home Purchase Plans within the Asset Base that currently have Finance Balance to Property value ratio (expressed as a percentage) of aggregate Finance Balance of all Home Purchase Plans included in the Asset Base greater than 60 per cent, expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base	85,00%	79,33%	-5,67%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans relating to Properties located within the London region (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	55,00%	54,78%	-0,22%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans relating to Properties located within a single region (other than the London region) (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	30,00%	13,85%	-16,15%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans relating to a single HPP Obligor (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	5,50%	2,60%	-2,90%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans relating to a Home Purchase Plans under which the HPP Obligor is obliged to make regular payments of Rent only and is not required to make any regular payments of Acquisition Amounts (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	80,00%	73,26%	-6,74%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans under which the HPP Obligor is currently resident in a country other than the United Kingdom (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	30,00%	4,78%	-25,22%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans under which (a) the HPP Obligor is currently resident in a country other than the United Kingdom and (b) minimum rental income coverage ratio threshold is satisfied only by taking into account the private income of such HPP Obligor other than rent expected to be paid on the Property by an undertenant to the HPP Obligor (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	3,00%	2,49%	-0,51%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans under which the HPP Obligor is self-employed (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	65,00%	49,44%	-15,56%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans under which the HPP Obligor is purchasing a Property for the purposes of letting the same to undertenants for business purposes for the first time (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	15,0%	13,67%	-1,33%
Minimum Weighted Average Margin (Post-Swap)	2,1%	2,47%	0,37%
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans under which the HPP Obligor is more than 30 and not less than 90 days in arrears of payments of Rent and/or Agreed Acquisition Amounts (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	7,0%	0,28%	-6,72%
Maximum weighted (by outstanding Finance Balance of each Home Purchase Plan included in the Asset Base) average Fixed Rate Period for Home Purchase Plans which currently charge a fixed Rental Rate in Years	4,5 Years	4,00	-0,50
Maximum aggregate outstanding Finance Balance of all Home Purchase Plans classified as 'bridging' Home Purchase Plans and/or related to Properties subject to light refurbishment works (expressed as a percentage of the aggregate Finance Balance of all Home Purchase Plans included in the Asset Base)	5,00%	N/A	N/A

Financial Covenants			
Minimum Tangible Net worth	> £2,500,000		16.400.000,00
6 month Forecast (liquidity)	3.051.086,92		2.157.531,26
	2.790.567		

TRIGGER EVENTS

28-Feb-2026

Nature of Trigger		Description of Trigger	Threshold	31-Dec-2025	31-Jan-2026	28-Feb-2026	Average	BREACH (YES / NO)	Consequence of Trigger
Asset Performance Triggers *The asset performance trigger is only applicable on the originated portfolio.*		The occurrence of any of the following, in relation to all Eligible Assets, calculated in respect of each Certificate Increase and each Profit Payment Date (each an "Asset Performance Trigger") which has occurred and is continuing for at least five Business Days:						NO	If there is a breach of an Asset Performance Trigger that has occurred and is continuing for at least 5 Business Days, there will be an Early Amortisation Event.
	(i)	The rolling average, in respect of the three immediately preceding Collection Periods, of the ratio expressed as a percentage of:							
		(A) The aggregate Finance Balance of all Portfolio Assets that are Eligible Assets and are not considered Defaulted Assets in respect of which at least one instalment of Acquisition Amounts has not been paid on its monthly due date and remains outstanding at per the last calendar day of the relevant Collection Period,		854.330,86	-	262.359,73	372.230,20		
		divided by							
		B) the aggregate Finance Balance of the Eligible Assets as per the Profit Payment Date immediately preceding such Collection Period,		67.873.949,93	76.334.649,27	95.310.967,05	79.839.855,42		
		the "Early Delinquency Ratio" is greater than 10 per cent.;	**10,00%**	**1,26%**	**0,00%**	**0,28%**	**0,51%**	NO	
	(ii)	The rolling average, in respect of the three immediately preceding Collection Periods, of the ratio expressed as a percentage:							
		(A) The aggregate Finance Balance of the Assets in the Portfolio Assets Pool that have instalment payments that are equal to or greater than three months in arrears as per the last calendar day of the relevant Collection Period,		-	-	-	-		
		divided by							
		(B) the aggregate Finance Balance of the Eligible Assets as per the Profit Payment Date immediately preceding such Collection Period,		67.873.949,93	76.334.649,27	95.310.967,05	79.839.855,42		
		(the "Defaulted Ratio") is equal to or more than 2 per cent.	**2,00%**	**0,00%**	**0,00%**	**0,00%**	**0,00%**	NO	
	(iii)	The rolling average, in respect of the three (3) immediately preceding Collection Periods, a Weighted Average Margin (Post Swap) of the Portfolio Assets that are Eligible Assets is not less than 2.1 per cent.	**2,10%**	**2,40%**	**2,41%**	**2,47%**	**2,43%**	NO	

Nature of Trigger		Description of Trigger		BREACH (YES / NO)	Consequence of Trigger
Early Amortisation Event		The occurrence of any of the following:		NO	If an Early Amortisation Event occurs, the purchase of additional Assets will cease and all available funds will be used to amortise the Facility in accordance with the Amortisation Period Priority of Payments.
	(a)	the occurrence of an Asset Performance Trigger in relation to all Eligible Assets which has occurred and is continuing for at least five Business Days;			
	(b)	a Change of Control of the Originator that is not a Permitted Change of Control;	*please check with legal team*	NO	
	(c)	a breach of the Senior Borrowing Base Test has occurred and is continuing for three Business Days or longer;		NO	
	(d)	a breach of the Mezzanine Borrowing Base Test has occurred and is continuing for three Business Days or longer;		NO	
	(e)	a Dissolution Event that has occurred and is continuing;	*please check with legal team*	NO	
	(f)	an unsatisfactory receivables Audit report where the findings are considered in the opinion of the Senior Certificateholders acting reasonably and commercially to have a materially adverse effect on the Senior Certificateholders;	*please check with legal team*	NO	
	(g)	an unsatisfactory AUP report which, in the opinion of the Senior Certificateholder is unsatisfactory unless capable of remedy and remedied within 10 Business Days	*please check with legal team*	NO	
	(h)	the balance outstanding to the credit of the Liquidity Reserve Fund is less than the Liquidity Reserve Required Amount;		NO	
	(i)	the permitted number of Liquidity Reserve Cure Payments has been breached;		NO	
	(j)	a breach of the Originator's Undertakings as set out in clause 5 (Undertakings) of the Origination Deed;	*please check with legal team*	NO	
	(k)	a Servicer Termination Event and the failure to replace the Servicer within the time period required under the Servicing Agreement;	*please check with legal team*	NO	
	(l)	a Master Servicer Termination Event has occurred and is continuing;	*please check with legal team*	NO	
	(m)	non-payment of the Voluntary Contribution;		NO	
	(n)	a Key Person Event.	*please check with legal team*	NO	

Current Reporting Period	2 - Feb-2026		

please update on monthly basis in tab PROFIT calculation

Availablilty period	**From**	**5-Jul-2024**	*Friday*
	To	**6-Jul-2026**	*Monday*
Return Accumulation Period	**From (including)**	**20-Feb-2026**	*Friday*
	To (including)	**19-Mar-2026**	*Thursday*
	DAYS	**28,00**	
Profit Payment date		**20-Mar-2026**	*Friday*
Determination date		**18-Mar-2026**	*Wednesday*
Collection Period	**From**	**1-Feb-2026**	
Collection Period	**To**	**28-Feb-2026**	

Tranche	Advance Rate	Borrowing Base	Available to draw	Senior	Mezz				To be redeemed on the IPD	Date	diff
Senior	88,0%	£ 93.513.720,67	£ 93.513.720,67	£ 93.498.364,99		£ 15.355,68	***No breach***	*Principal redemption of Senior*	-		*15.355,68*
Mezz	95,0%	£ 100.037.705,23	£ 100.037.705,23		£ 7.499.999,63	£ 92.537.705,60	***No breach***	*Principal redemption of Mezz*	-		*92.537.705,60*
Total available to draw											
Blended AR											
Utilisation											
Headroom											
Junior											

Cut-off date		
Collection Period	To	28-Feb-2026

Note :

Based on Subscription and Agency Agreement 28.06.2024

(b) The Senior Borrowing Base must not be exceeded and it will be tested on each Profit Payment Date and each time a Utilisation Request is made (the "**Senior Borrowing Base Test**").

(b) The Mezzanine Borrowing Base must not be exceeded and it will be tested on each Profit Payment Date and each time a Utilisation Request is made (the "**Mezzanine Borrowing Base Test**").

However, since the Borrowing base cut-off is on the end of the collection period, we will use the same cut-off for the Senior and Mezz balance to be compared with the Borrowing Base Amount

Total Rent receipts		£471.225,85	
Total fees		£0,00	
Collection on excluded accounts		£7.693,52	collection on the long-term arrears account
Total expenses		£0,00	Bill payment to servicer
Total ERC			
Total Revenue Recoveries			
Less : Third Party Amounts Paid			
TOTAL REVENUE RECEIPTS	**	**£478.919,37**	

Acquisition Payments Collections for Calculation Period		Based on Current Balance	Based on Principal Only
Opening Outstanding Acquisition Payments		£98.962.259,40	£98.758.287,60
Originations		£9.369.797,00	£9.369.797,00
Total Acquisition Payments receipts			
of which scheduled		£139.260,34	£139.260,34
of which prepayment		£462.443,40	£462.443,40
Acquisition Payments Losses/Adjustment		£0,00	£0,00
Total Acquisition Payments Recoveries			
Any Payment Pursuant to any Insurance Policy			
Repurchase Proceeds of any finance by the Seller			
Other (Rent charge for the month)		£0,00	£0,00
Calculated Closing Balance	**	**£107.730.352,66**	**£107.526.380,86**
TOTAL Acquisition Payments RECEIPTS	**	**£601.703,74**	**£601.703,74**
Closing Balance		£107.732.563,46	£107.536.373,79
Difference		***(£2.210,80)***	***(£9.992,93)***

Cash Flow

Revenue Collections for Calculation Period				
Total Rent receipts	£478.919,37	Cash Receipt		**£1.080.623,11**
Total fees	£0,00	£0,00		**£29.986,77**
Total expenses	£0,00	Total Cash Flow		**£1.080.623,11**
Total ERC	£0,00		Variance	**£0,00**
Total Revenue Recoveries	£0,00			
Less : Third Party Amounts Paid	£0,00			
Total Revenue Receipt	**£478.919,37**			

Acquisition Payments Collections for Calculation Period	
Opening Acquisition Payments	£0,00
Total Acquisition Payments receipts	£0,00
of which scheduled	£139.260,34
of which prepayment	£462.443,40
Acquisition Payments (Losses) / Adjustments	£0,00
Total Acquisition Payments Recoveries	£0,00
Other	£0,00
Any Payment Pursuant to any Insurance Policy	£0,00
Repurchase Proceeds of any finance by the Seller	£0,00
Total Acquisition Payment receipts	£601.703,74
Total Receipt	£1.080.623,11

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Defaults ledger

Contract ID	Default or Ineligible flag	Principal Balance at Default	Days in arrears	Current month	Date Defaulted or became Ineligible	Loss	Date Loss Incurred
190012703	Greater than 3 months in arrears	20.973,81	730	28/02/2026	29/02/2024		
190025002	Greater than 3 months in arrears	41.510,62	168	28/02/2026	13/09/2025		
190074104	Greater than 3 months in arrears	63.025,88	97	28/02/2026	23/11/2025		
190085604	Greater than 3 months in arrears	267.135,69	4.813	28/02/2026	25/12/2012		
190090808	Greater than 3 months in arrears	53.272,04	504	28/02/2026	12/10/2024		
190119200	Greater than 3 months in arrears	3.944,34	119	28/02/2026	01/11/2025		
190137705	Greater than 3 months in arrears	81.853,51	753	28/02/2026	06/02/2024		
190138404	Greater than 3 months in arrears	145.716,04	1.189	28/02/2026	27/11/2022		
190142103	Greater than 3 months in arrears	217.718,12	1.429	28/02/2026	01/04/2022		
190151900	Greater than 3 months in arrears	1,69	273	28/02/2026	31/05/2025		
190156103	Greater than 3 months in arrears	96.040,57	947	28/02/2026	27/07/2023		
190165410	Greater than 3 months in arrears	123.698,29	2.059	28/02/2026	10/07/2020		
190175906	Greater than 3 months in arrears	63.282,29	523	28/02/2026	23/09/2024		
190185302	Greater than 3 months in arrears	91.959,37	92	28/02/2026	28/11/2025		
190060202	Greater than 3 months in arrears	11.625,89	577	28/02/2026	31/07/2024		

Loss Tracker

Contract ID	Contract Maturity Date	Default Date	Outstanding Principal Amount at Default	Disposal Date	Disposal Amount	Loss €	Loss %

Hedging Tracker

Notional amount sum	OB sum	Ratio
83.714.911,00	95.310.967,05	0,8783345

Swap ID	Original notional amount	Final maturity date	Trade date	Fixed Rate
ldn0893e36d / 75256247B	£ 1.838.250	20/12/2029	23/12/2024	4,1760%
ldn08b4054f / 75672383B	£ 2.876.096	20/02/2030	14/02/2025	4,0640%
ldn08c50a86 / 75915539B	£ 3.424.500	20/03/2030	11/03/2025	4,0940%
ldn08def2d3 / 76257585B	£ 4.711.221	23/04/2030	15/04/2025	3,9170%
LDN08F18E9D / 76508014b	£ 3.896.403	20/05/2030	15/05/2025	3,9650%
ldn0907e52e / 76811793B	£ 4.367.838	20/06/2030	18/06/2025	3,8380%
ldn091a20c5 / 77028697B	£ 8.122.782	22/07/2030	17/07/2025	3,8600%
ldn092d9865 / 77291021B	£ 5.800.690	20/08/2030	18/08/2025	3,8180%
ldn0942ce62 / 77585503B	£ 4.749.319	17/09/2030	20/09/2025	3,7750%
ldn09562ce4 / 77910300B	£ 5.996.378	20/10/2030	20/10/2025	3,7060%
ldn096afeb2 / 78241204B	£ 11.726.507	20/11/2030	20/11/2025	3,7450%
ldn097d917c / 78551055B	£ 8.539.686	20/12/2030	20/12/2025	3,6550%
ldn098cbe80 / 78810122B	£ 8.959.068	20/01/2031	22/12/2025	3,6030%
ldn099fbbe6 / 79094026B	£ 8.706.173	20/02/2031	20/02/2026	3,5800%
ldn09b65ab8 / 79414951B	£ 3.417.800	20/03/2031	20/03/2026	3,9660%

Availability Period Revenue Priority of Payments

		Description	Total Amount to be (paid)/ received	Breakdown	Amount (paid) / received	Balance	Classification 1	Classification 2	Payment classification	Payment reference	Invoice no. / Additional payment info	additional comment
		Available Revenue Funds *Please refer to tab : Available Funds*				519.648,17						
1	(a)	first, the "BTL Senior Expenses", multiplied by the BTL Pro Rata Share:										
1 (i)	(i)	the remuneration payable to each of the Security Trustee and the Delegate and any fees (including legal fees), costs, expenses and liabilities incurred by and/or payable to it under the provisions of or in connection with the Declaration of Trust or the Deed of Charge or any other documents entered into by the Security Trustee and/or the Delegate as provided in the Declaration of Trust or the Deed of Charge and	(23.700,00)		(23.700,00)	495.948,17						
		TM Ireland invoice - Security Trustee Fee		-	-		SPV Costs		TM Ireland invoice - Security Trustee Fee	TM Ireland invoice - Security Trustee Fee - Invoice No :	-	
		Rockstead - AUP		-	-		SPV Costs		Rockstead - AUP	Rockstead Ltd -Offa - REF : Invoice No.	-	
		Legal fee		-	-		SPV Costs		Legal fee	Project Victoria - legal fees	-	
		Barclays - Reimbursement of Legal Fees of A&O Shearman		-	-		SPV Costs		Barclays - Reimbursement of Legal Fees of A&O Shearman	#N/A	#N/A	
		Barclays - Reimbursement of Final Legal Fees of A&O Shearman		-	-		SPV Costs		Barclays - Reimbursement of Final Legal Fees of A&O Shearman	#N/A	#N/A	
		Barclays - Upfront Fee		-	-		SPV Costs		Barclays - Upfront Fee	OFFA LIMITED UPFRONT FEE	-	
		Barclays - Reimbursement of Simmons-Inv no. 100-INV-04061		(12.000,00)	(12.000,00)		SPV Costs		Barclays - Reimbursement of Simmons-Inv no. 100-INV-04061	Barclays - Invoice No. BCP2640085/4952	BCP2640085/4952	
		Rocket Associates - Corp Finance advise on portfolio acquisition		(11.700,00)	(11.700,00)		SPV Costs		Rocket Associates - Corp Finance advise on portfolio acquisition	NuBnk Ltd -Offa - REF : Invoice No. 4831	4.831,00	
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
1 (ii)	(ii)	any amounts due and payable to any Receiver and any Appointee of the Delegate and/or the Security Trustee in relation to the Transaction Documents;	-		-	495.948,17						
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
1 (iii)	(iii)	all amounts, including audit fees and company secretarial expenses, which are payable by the Trustee to third parties (including, without limitation, the Stock Exchange) and incurred without breach by the Trustee pursuant to the Declaration of Trust or the Deed of Charge and not provided for payment elsewhere	-		-	495.948,17						
		Audit fee		-	-		SPV Costs		Audit fee	Jerroms Business Solutions Limited No.	-	
		Stock Exchange		-	-		SPV Costs		Stock Exchange	LSEG Invoice -billing account no. 5088032568_1135103 - Inv No 2360026000004515 - Contract Ref. 141370	-	
				-	-		SPV Costs					
				-	-		SPV Costs					
1 (iv)	(iv)	the Trustee's liability or possible liability for tax to the extent not payable from the retained profit of the Trustee; and	-		-	495.948,17						
		Taxation (CIT and/ VAT)		-	-		SPV Costs		Taxation (CIT and/ VAT)	-	-	
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
1 (v)	(v)	the remuneration payable to each of the Cash Manager, the Facility Agent, the Corporate Services Provider, the Master Servicer, the Registrar and the	(31.673,04)		(31.673,04)	464.275,13						
		TM SFCM NL Invoice - Cash Manager Fee & Facility Agent Fee		-	-		SPV Costs		TM SFCM NL Invoice - Cash Manager Fee & Facility Agent Fee	TM SFCM NL Invoice - Cash Manager Fee & Facility Agent Fee - Invoice No :	-	
		TM UK - Corporate Service Provider		-	-		SPV Costs		TM UK - Corporate Service Provider	TM UK - Corporate Service Provider - Invoice No :	-	
		Master Servicer Fee		(17.724,78)	(17.724,78)		SPV Costs		Master Servicer Fee	Master Servicer Fee - Invoice No :OFFA110326 - Feb 2026 - Monthly Servicing Fee	OFFA110326	
		Register fee		(13.618,26)	(13.618,26)		SPV Costs		Register fee	Registration of titles - proffesional fee Invoice #BN1-00240403	BN1-00240403	
		Account Bank Fee		-	-		SPV Costs		Account Bank Fee	-	-	
		Master Servicer Fees		(330,00)	(330,00)		SPV Costs		Master Servicer Fees	Master Servicer Fees - Invoice No :100317327 - 07/11/2025 to 27/01/2026	100.317.327,00	
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
2	(b)	second, retention of such amounts as will ensure that a total aggregate amount equal to the Retained Profit Amount multiplied by the BTL Pro Rata Share is ret	-	-	-	464.275,13	Retained Profit		Retained Profit			
							SPV Costs					
3	(c)	third, to pay										
3 (i)	(i)	the Servicing Fee (other than the Servicing Monthly Fee)	-	-	-	464.275,13	SPV Costs		Servicing Fee (other than the Servicing Monthly Fee)	Servicing Fee (other than the Servicing Monthly Fee) - Invoice No :	-	
3 (ii)	(ii)	any amounts representing costs and expenses due of the Servicer payable to the Servicer in accordance with the Servicing Agreement (other than the	-		-	464.275,13						
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
3 (iii)	(iii)	the amounts due and payable under and in accordance with the provision of Clause 9.6 (Transitional Servicing) of the BoI Sale Agreement; *9.6 The Seller has and shall maintain during the period up until the Migration Date valid permission to administer a home purchase plan pursuant to Article 63*	-		-	464.275,13						
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
3 (iv)	(iv)	the Servicing Monthly Fee multiplied by the BTL Pro Rata Servicer Share and	-		-	464.275,13	SPV Costs		Servicing Monthly Fee	Servicing Monthly Fee - Invoice No :	-	
3 (v)	(v)	any fees, costs or expenses payable to the Bridging Servicer pursuant to	-		-	464.275,13						
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
				-	-		SPV Costs					
4	(d)	fourth, to pay any amounts due to the Swap Counterparty (excluding any OO Swap Subordinated Amounts);	(5.309,56)		(5.309,56)	458.965,57	Swap fee		Swap expenses paid to swap counterparty			
				(350,33)	(350,33)		Swap fee - Trade ref			Swap fee - Trade ref Idn0907e52e / 76811793B (20-Feb-2026 -		
				(152,14)	(152,14)		Swap fee - Trade ref Idn0942ce62 / 77585503B			Swap fee - Trade ref Idn0942ce62 / 77585503B (20-Feb-2026 - 20-Mar-2026)		
				(788,03)	(788,03)		Swap fee - Trade ref Idn091a20c5 / 77028697B			Swap fee - Trade ref Idn091a20c5 / 77028697B (20-Feb-2026 - 20-Mar-2026)		
				(376,31)	(376,31)		Swap fee - Trade ref Idn092d9865 / 77291021B			Swap fee - Trade ref Idn092d9865 / 77291021B (20-Feb-2026 - 20-Mar-2026)		
				(690,56)	(690,56)		Swap fee - Trade ref Idn08f18e9d / 76508014B			Swap fee - Trade ref Idn08f18e9d / 76508014B (20-Feb-2026 - 20-Mar-2026)		
				(661,41)	(661,41)		Idn08def2d3 / 76257585B			Swap fee - Trade ref Idn08def2d3 / 76257585B (20-Feb-2026 - 20-Mar-2026)		
				(726,08)	(726,08)		Swap fee - Trade ref Idn08b4054f / 75672383B			Swap fee - Trade ref Idn08b4054f / 75672383B (20-Feb-2026 - 20-Mar-2026)		
				(945,45)	(945,45)		Swap fee - Trade ref Idn08c50a86 / 75915539B			Swap fee - Trade ref Idn08c50a86 / 75915539B (20-Feb-2026 - 20-Mar-2026)		
				(619,25)	(619,25)		Swap fee - Trade ref Idn0893e36d / 75256247B			Swap fee - Trade ref Idn0893e36d / 75256247B (20-Feb-2026 - 20-Mar-2026)		
				-	-							
					-							
5	(e)	fifth, to distribute to the relevant Certificateholders (other than OO Certificateholders) in accordance with the beneficial interest evidenced by such Certificates (other than OO Certificates) and the directions given to the Trustee under the Subscription and Agency Agreement:										
5 (i)	(i)	Profit Amount	(389.741,46)		(389.741,46)	69.224,11						
	(i) (A)	any Profit Amounts to which the Senior Certificate is entitled and/or payment of Increased Costs which the Trustee has agreed to make to the Senior Certificateholder;and		(389.741,07)	(389.741,07)		Senior Certificate	Profit Amounts	Profit Amounts of Senior Certificate	Profit Amounts of Senior Certificate (20 Feb 2026 - 19 Mar 2026)	GSU / OFFA BTL LIMITE / 3001360329	
	(i) (B)	*0.0001% of the Profit Amounts to which each of the Mezzanine Certificate and the Subordinated Certificate is entitled; and*		(0,39)	(0,39)		Mezzanine Certificate	Profit Amounts	Profit Amounts of Mezzanine Certificate	Profit Amounts of Mezzanine Certificate (20 Feb 2026 - 19 Mar 2026)		
					-							
					-							
5 (ii)	(ii)	to pay any Voluntary Contribution that the Trustee has elected to pay to the Funding Arranger;	(10.551,52)	(10.551,52)	(10.551,52)	58.672,59	Senior Certificate	Voluntary Contribution	Voluntary Contribution of Senior Certificate	Voluntary Contribution of Senior Certificate (20 Feb 2026 - 19 Mar 2026)		
6	(f)	sixth, to the extent that the amount of Available Principal Funds on such Profit Payment Date (as determined on the Determination Date but without taking into account any amounts to be transferred from Available Revenue Funds, if any, in accordance with this item) will be less than the amount required to pay in full all amounts payable under items (a) and (b)(i) of the Availability Period Principal Priority of Payments, to allocate to Available Principal Funds the lesser of (i) such amount of Available Revenue Funds as remains after applying items (a) to (e)(i)(A) and (e)(ii) (inclusive) of the Availability Period Revenue Priority of Payments; and (ii) the amount required to pay items (a) and (b)(i) of the Availability Period Principal Priority of Payments (after taking into account the amount of the Available Principal Funds prior to the making of the transfer referred to in this item (f)), such amount to be applied on such Profit Payment Date in accordance with the Availability Period Principal Priority of Payments;	-	-	-	58.672,59	Principal Shorfall	Coverage	Coverage of Principal Shorfall	Coverage of Principal Shorfall (20 Feb 2026 - 19 Mar 2026)		
7	(g)	seventh, to pay into the Liquidity Reserve Fund such amount as is required to ensure the balance standing to the credit of the Liquidity Reserve Fund is at the Liquidity Reserve Required Amount;	-	-	-	58.672,59 `	Replenish Liquidity Reserve Account	Replenishment	Replenish Reserve Account to Liquidity Reserve Required Amount	Replenish Reserve Account to Liquidity Reserve Required Amount (20 Feb 2026 - 19 Mar 2026)		
8	(h)	eighth, to distribute to the Mezzanine Certificateholders in accordance with the beneficial interest evidenced by such Certificates and the directions given to the Trustee under the Subscription and Agency Agreement, any Profit Amounts to which the Mezzanine Certificateholder is entitled, to the extent that the same exceeds the amount paid at item (e)(i)(B) of this Availability Period Revenue Priority of Payments on the Mezzanine Certificate;	(58.068,10)	(58.068,10)	(58.068,10)	604,49	Mezzanine Certificate	Profit Amounts	Profit Amounts of Mezzanine Certificate	Profit Amounts of Mezzanine Certificate (20 Feb 2026 - 19 Mar 2026)		
9	(i)	nineth, to pay any Swap Subordinated Amounts;	-	-	-	604,49	Swap Subordinated Amount		Swap Subordinated Amount	Swap Subordinated Amount (20 Feb 2026 - 19 Mar 2026)		
		"Swap Subordinated Amounts" means any termination amount due from the Trustee to the Swap Counterparty arising out of an Event of Default (as defined in the Swap Agreement) where the Swap Provider is the Defaulting Party (as defined in the Swap Agreement);										
10	(j)	tenth, following an OO Availability Period Revenue Shortfall, to credit an amount equal to the OO Availability Period Revenue Shortfall to the OO Availability Period Revenue Shortfall sub-ledger;	-		-	604,49	OO Availability Period Revenue Shortfall	OO Revenue Shortfall	OO Revenue Shortfall	OO Revenue Shortfall (20 Feb 2026 - 19 Mar 2026)		
11	(k)	eleventh, to distribute to the Subordinated Certificateholders in accordance with the beneficial interest evidenced by such Certificates and the directions given to the Trustee under the Subscription and Agency Agreement, any Profit Amounts to which the Subordinated Certificateholder is entitled to the extent that the	(1.439.778,24)	(1.439.778,24)	(604,49)	-	Subordinated Certifcate	Profit Amounts	Profit Amounts of Subordinated Certifcate	Profit Amounts of Subordinated Certifcate (20 Feb 2026 - 19 Mar 2026)		
12	(l)	twelfth, to distribute to the Subordinated Certificateholders (or, where the right to the Residual Amount has been detached from the Subordinated Certificates, to the Residual Detachable Certificateholders) in accordance with the beneficial interest evidenced by such Certificates and the directions given to the	-	-	-	-	Subordinated Certifcate	Residual Amount	Residual Amount of Subordinated Certifcate	Residual Amount of Subordinated Certifcate (20 Feb 2026 - 19 Mar 2026)		
		Check										
		Total	***(1.958.821,92)*** ***ok***	***(1.958.821,92)***	***(519.648,17)***							
		total amount per table of payment			***(519.648,17)***							
		diff			***-***	***ok***						

Summary table

CLASSIFICATION	DESCRIPTION	PAYABLE TO	BENEFICIARY BANK	IBAN / ACCOUNT	SORT CODE	BIC/SWIFT	CCY	AMOUNT (in CCY)	AMOUNT (in GBP)	PAYMENT REFERENCE
SPV Costs	TM Ireland invoice - Security Trustee Fee	Trustmoore Ireland Limited	AIB	IE81 AIBK 93 2086 7591 4086	-	AIBKIE2DXXX	EUR	-	-	
SPV Costs	Audit fee	Jerroms Business Solutions Limited	BARCLAYS BANK PLC	Account number: 14008456 / IBAN: GB	40 47 11	HBUKGB4B	GBP	-	-	
SPV Costs	Stock Exchange	London Stock Exchange Plc.	HSBC BANK PLC	GB27 MIDL 4005 3041 5257 27	40-05-30	MIDLGB22	GBP	-	-	
SPV Costs	Taxation (CIT and/ VAT)	-	-	-	-	-	GBP	-	-	
SPV Costs	TM SFCM NL Invoice - Cash Manager Fee & Facility Agent Fee	Trustmoore SFCM Netherlands B.V.	ABN AMRO Bank N.V.	NL24 ABNA 010 496 1597	-	ABNANL2A	EUR	-	-	
SPV Costs	TM UK - Corporate Service Provider	Trustmoore (UK) Ltd.	THE CURRENCY CLOUD LTD	GB76 TCCL 0414 0454 3464 60	-	TCCLGB3L	GBP	-	-	
SPV Costs	Master Servicer Fee	Mars Capital Finance Limited	BARCLAYS BANK PLC	GB54 BARC 2019 9070 8545 22	201990	BARCGB22	GBP	17.724,78	17.724,78	Master Servicer Fee - Invoice No :OFFA110326 - Feb 2026 - Monthly Servicing Fee
SPV Costs	Register fee	Veale Wasbrough Vizards LLP	HSBC UK Bank Plc	GB80HBUK40141211185438	401412	HBUKGB4103C	GBP	13.618,26	13.618,26	Registration of titles - proffesional fee Invoice #BN1-00240403
SPV Costs	Account Bank Fee	-	-	-	-	-	GBP	-	-	
SPV Costs	Master Servicer Fees	Shakespeare Martineau LLP	National Westminster Bank Plc	GB21 NWBK 6002 3501 4061 75	60-02-35	NWBK GB 2L	GBP	330,00	330,00	Master Servicer Fees - Invoice No :100317327 - 07/11/2025 to 27/01/2026
SPV Costs	Servicing Fee	THE GOV & CO BOI	National Westminster Bank Plc	Account No : 41734580	56-00-05	-	GBP	-	-	
SPV Costs	Servicing Fee (other than the Servicing Monthly Fee)	-	-	-	-	-	GBP	-	-	
SPV Costs	Servicing Monthly Fee	-	-	-	-	-	GBP	-	-	
SPV Costs	Rocket Associates - Corp Finance advise on portfolio acquisition	Rocket Associates UK Ltd	Royal Bank of Scotland	Account number 11066693	16-21-29	RBOSGB2L	GBP	11.700,00	11.700,00	NuBnk Ltd -Offa - REF : Invoice No. 4831
SPV Costs	Legal fee	Barclays Bank PLC	Barclays Bank Plc	GB91 BARC 2032 5380 8998 87	20-00-00	BARCGB22	GBP	-	-	
SPV Costs	Barclays - Reimbursement of Simmons-Inv no. 100-INV-04061	Barclays Bank PLC	Barclays Bank Plc	GB91 BARC 2032 5380 8998 87	-	BARCGB22	GBP	12.000,00	12.000,00	Barclays - Invoice No. BCP2640085/4952
SPV Costs	Barclays - Reimbursement of August legal	Barclays Bank PLC	Barclays Bank Plc	GB91 BARC 2032 5380 8998 87	-	BARCGB22	GBP	-	-	
SPV Costs	Barclays - Upfront Fee	Barclays Bank Plc, Loan Operations	Barclays Bank Plc	Account No : 88294968	20-00-34	BARCGB22	GBP	-	-	
SPV Costs	Rockstead - AUP	Rockstead Ltd	Lloyds Bank	GB16 LOYD 3095 8957 8742 68	30-95-89	LOYDGB21041	GBP	-	-	
SPV Costs	Swap fee - Trade ref ldn0907e52e / 76811793B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	350,33	350,33	Swap fee - Trade ref ldn0907e52e / 76811793B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn0942ce62 / 77585503B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	152,14	152,14	Swap fee - Trade ref ldn0942ce62 / 77585503B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn091a20c5 / 77028697B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	788,03	788,03	Swap fee - Trade ref ldn091a20c5 / 77028697B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn092d9865 / 77291021B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	376,31	376,31	Swap fee - Trade ref ldn092d9865 / 77291021B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn08f18e9d / 76508014B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	690,56	690,56	Swap fee - Trade ref ldn08f18e9d / 76508014B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn08def2d3 / 76257585B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	661,41	661,41	Swap fee - Trade ref ldn08def2d3 / 76257585B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn08b4054f / 75672383B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	726,08	726,08	Swap fee - Trade ref ldn08b4054f / 75672383B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn08c50a86 / 75915539B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	945,45	945,45	Swap fee - Trade ref ldn08c50a86 / 75915539B (20-Feb-2026 - 20-Mar-2026)
SPV Costs	Swap fee - Trade ref ldn0893e36d / 75256247B	Barclays Bank PLC London	Barclays Bank PLC	Correspondent Account: /SC200000/00152021		BARCGB22XXX	GBP	619,25	619,25	Swap fee - Trade ref ldn0893e36d / 75256247B (20-Feb-2026 - 20-Mar-2026)
SPV Costs								-	-	
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SPV Costs								-	-	
Retained Profit	Retained Profit						GBP	-	-	
Swap Fee	Swap expenses paid to swap counterparty									
Profit Amount	Profit Amounts of Senior Certificate	Sheffield Receivables Company LLC	Barclays Bank PLC	Account No. 70783366 / IBAN: GB84 B	20-19-90	BARCGB22	GBP	389.741,07	389.741,07	GSU / OFFA BTL LIMITE / 3001360329 - Profit Amounts of Senior Certificate (20 Feb 2026 - 19 Mar 2026)
Voluntary Contribution	Voluntary Contribution of Senior Certificate	Sheffield Receivables Company LLC	Barclays Bank PLC	Account No. 70783366 / IBAN: GB84 BARC 2019 9070 7833 66	20-19-90	BARCGB22	GBP	10.551,52	10.551,52	Voluntary Contribution of Senior Certificate (20 Feb 2026 - 19 Mar 2026)
Profit Amount	Profit Amounts of Mezzanine Certificate	Cur8 Capital Limited	GB19 TRWI 2314 7094 2404 03	Account No. 94240403	23-14-70	TRWIGB2LXXX	GBP	58.068,49	58.068,49	Profit Amounts of Mezzanine Certificate (20 Feb 2026 - 19 Mar 2026)
Profit Amount	Profit Amounts of Subordinated Certifcate	Offa Operations Ltd	BARCLAYS BANK PLC	Acc no. 03566102 / GB26 BARC 2000 (	20-00-00	BARCGB22	GBP	604,49	604,49	Profit Amounts of Subordinated Certifcate (20 Feb 2026 - 19 Mar 2026)
Coverage	Coverage of Principal Shorfall						GBP	-	-	Coverage of Principal Shorfall (20 Feb 2026 - 19 Mar 2026)
Replenish Liquidity Reserve Account	Replenish Reserve Account to Liquidity Reserve Required Amount						GBP	-	-	Replenish Reserve Account to Liquidity Reserve Required Amount (20 Feb 2026 - 19 Mar 2026)
Swap Subordinated Amount	Swap Subordinated Amount						GBP	-	-	Swap Subordinated Amount (20 Feb 2026 - 19 Mar 2026)
Residual Amount	Residual Amount of Subordinated Certifcate						GBP	-	-	Residual Amount of Subordinated Certifcate (20 Feb 2026 - 19 Mar 2026)
OO Availability Period Revenue Shortfall	OO Revenue Shortfall									

Availability Period Principal Priority of Payments

		Description	Total Amount to be (paid)/ received	Breakdown	Amount (paid) / received	Balance	Classification 1	Classification 2	Payment classification	Payment reference	Invoice no. / Additional payment info	additional comment
		Available Principal Funds *Please refer to tab : Available Funds*				601.703,74						
1	(a)	first, to the extent that revenue collections are not sufficient to meet such payments or distributions, to pay or make the relevant distributions in respect of items (a) to (e)(i)(A) and (e)(i)(B) of the Availability Period Revenue Priority of Payments;	-	-	-	601.703,74	Principal Shorfall	Coverage	Coverage of Principal Shorfall	Coverage of Principal Shorfall (20 Feb 2026 - 19 Mar 2026)		
2	(b)	second, to distribute to the relevant Certificateholders (other than OO Certificateholders) in accordance with the beneficial interest evidenced by such Certificates (other than OO Certificates) and the directions given to the Trustee under the Subscription and Agency Agreement:										
2 (i)	(i)	any principal to which the Senior Certificateholders are entitled to receive under the terms of the Senior Certificates; and	-		-	601.703,74						
				-	-		Senior Certificate	Principal Redemption	Principal Redemption of Senior Certificate	Principal Redemption of Senior Certificate (20 Feb 2026 - 19 Mar 2026)		
					-							
					-							
					-							
2 (ii)	(ii)	0.0001% of any principal to which the Mezzanine Certificateholders and the Subordinated Certificateholders (respectively) are entitled to receive under the terms of the Mezzanine Certificates and the Subordinated Certificates;	-	-	-	601.703,74	Mezzanine Certificate	Principal Redemption	Principal Redemption of Mezzanine Certificate	Principal Redemption of Mezzanine Certificate (20 Feb 2026 - 19 Mar 2026)		
3	(c)	third, to distribute to the Mezzanine Certificateholders in accordance with the beneficial interest evidenced by such Certificates and the directions given to the Trustee under the Subscription and Agency Agreement, any principal to which the Mezzanine Certificateholder is entitled to receive under the terms of the Mezzanine Certificates to the extent that the same exceeds any amount of principal paid on the Mezzanine Certificate at item (b)(ii) of this Availability Period Principal Priority of Payments;	-	-	-	601.703,74	Mezzanine Certificate	Principal Redemption	Principal Redemption of Mezzanine Certificate	Principal Redemption of Mezzanine Certificate (20 Feb 2026 - 19 Mar 2026)		
4	(d)	fourth, following an OO Availability Period Principal Shortfall, to credit an amount equal to the OO Availability Period Principal Shortfall to the OO Availability Period Principal Shortfall sub-ledger;	-		-	601.703,74	OO Availability Period Principal Shortfall	OO Principal Shortfall	OO Principal Shortfall	OO Principal Shortfall (20 Feb 2026 - 19 Mar 2026)		
5	(e)	fifth, at the direction of the Subordinated Certificateholder, to deposit into the Funding Account (to be recorded as a credit to the BTL Funding Ledger) such amounts as would not cause the balance then standing to the credit of the Funding Account (which is recorded to the BTL Funding Ledger) to exceed £3,500,000, after applying amounts in the Funding Account (which is recorded to the BTL Funding Ledger) for the purposes of funding entry into HPP Documents with HPP Obligors on that date and/or for the purposes of funding the purchase of Bridging Receivables;	-		-	601.703,74	Funding Account	Deposit	Deposit to Funding Account	Deposit to Funding Account (20 Feb 2026 - 19 Mar 2026)		
6	(f)	sixth, to distribute to the Subordinated Certificateholders in accordance with the beneficial interest evidenced by such Certificates and the directions given to the Trustee under the Subscription and Agency Agreement, any principal to which the Subordinated Certificateholder is entitled to receive under the terms of	(601.703,74)	(601.703,74)	(601.703,74)	-	Subordinated Certifcate	Principal Redemption	Principal Redemption of Subordinated Certifcate	Principal Redemption of Subordinated Certifcate (20 Feb 2026 - 19 Mar 2026)		
7	(g)	seventh, if any excess, to deposit into the Funding Account (which shall be recorded as a credit to the BTL Funding Ledger).	-	-	-	-	Funding Account	Excess Fund	Excess Fund to Funding Account	Excess Fund to Funding Account (20 Feb 2026 - 19 Mar 2026)		

	Total Amount to be (paid)/ received	Breakdown	Amount (paid) / received	Balance
Check				
Total	(601.703,74) *ok*	(601.703,74)	(601.703,74)	
total amount per table of payment			*(601.703,74)*	
diff			-	ok

Summary table

CLASSIFICATION	DESCRIPTION	PAYABLE TO	BENEFICIARY BANK	IBAN / ACCOUNT	SORT CODE	BIC/SWIFT	CCY	AMOUNT (in CCY)	AMOUNT (in GBP)	PAYMENT REFERENCE
Coverage	Coverage of Principal Shorfall						GBP	-	-	Coverage of Principal Shorfall (20 Feb 2026 - 19 Mar 2026)
Principal Redemption	Principal Redemption of Senior Certificate	Sheffield Receivables Company LLC	Barclays Bank PLC	Account No. 70783366 / IBAN: GB84 B	20-19-90	BARCGB22	GBP	-	-	Principal Redemption of Senior Certificate (20 Feb 2026 - 19 Mar 2026)
Principal Redemption	Principal Redemption of Mezzanine Certificate	Cur8 Capital Limited	GB19 TRWI 2314 7094 2404 03	Account No. 94240403	23-14-70	TRWIGB2LXXX	GBP	-	-	Principal Redemption of Mezzanine Certificate (20 Feb 2026 - 19 Mar 2026)
Principal Redemption	Principal Redemption of Subordinated Certifcate					BARCGB22	GBP	601.703,74	601.703,74	
Junior Funding needed to cover the shortfall							GBP	(48.000,00)	(48.000,00)	
Principal Redemption	Principal Redemption of Subordinated Certifcate	Offa Operations Ltd	BARCLAYS BANK PLC	Acc no. 03566102 / GB26 BARC 2000 0003 5661 02	20-00-00	BARCGB22	GBP	553.703,74	553.703,74	Principal Redemption of Subordinated Certifcate (20 Feb 2026 - 19 Mar 2026)
Deposit	Deposit to Funding Account	OFFA BTL LIMITED	BARCLAYS BANK PLC	Account No. 03071731	20-00-00	BARCGB22	GBP	-	-	Deposit to Funding Account (20 Feb 2026 - 19 Mar 2026)
Excess Fund	Excess Fund to Funding Account	OFFA BTL LIMITED	BARCLAYS BANK PLC	Account No.03071731	20-00-00	BARCGB22	GBP	-	-	Excess Fund to Funding Account (20 Feb 2026 - 19 Mar 2026)