

Borrowing Base Statistics - Initial Portfolio only

Total Original Balance (£)	43,802,168
Total Current Balance (£)	15,077,929
Number of Loans	326
Number of Borrowers	506
Average Current Balance (£)	46,251
Weighted-average Original FTV (%)	76.27%
Weighted-average Current FTV (%)	26.89%
Current FTV > 60%	1,270,900
Weighted-average Seasoning (Months)	206
Weighted-average Remaining Term (Months)	100
Weighted-average Current Rental Rate (%)	6.31%
HPPs >= £500k (%)	0
Adverse credit / CCJs (%)	-
Adverse credit / CCJs 3 or more (in last 24 months) (%)	-
Current FTV > 60%	2.90%
London Exposure (%)	35.01%
Maximum any other region exposure (%)	14.16%
Maximum Borrower Balance (%)	1.70%
Rent Only (%)	0.00%
ExPat/Overseas Borrowers (%)	0.00%
Self-employed (%)	20.09%
FTB Landlord (%)	0.00%
Weighted-average Margin (%)	1.34%
Weighted-average Fixed Rate Period	0.00
Performing Loans (< 30 days in arrears) (%)	91.18%
Arrears 30-90 days (%)	5.44%
Defaulted Loans (> 90 days in arrears) (%)	3.37%

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Original Balance	£	%	#	%
x < 25,000	0	0.00%	0	0.00%
25,000 <= x < 50,000	618,627	1.41%	16	4.91%
50,000 <= x < 100,000	7,667,395	17.50%	101	30.98%
100,000 <= x < 150,000	11,340,115	25.89%	93	28.53%
150,000 <= x < 200,000	10,737,869	24.51%	63	19.33%
200,000 <= x < 250,000	6,594,312	15.03%	30	9.20%
250,000 <= x < 350,000	5,343,100	12.20%	19	5.83%
350,000 <= x < 400,000	1,107,000	2.53%	3	0.92%
400,000 <= x < 450,000	403,750	0.92%	1	0.31%
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%
	43,802,168	100%	326	100%
Max	403,750			
Min	25,001			
Average	134,362			

2

Current Balance	£	%	#	%
0 < x	0	0.00%	0	0.00%
x < 25,000	8,575,391	19.58%	96	29.45%
25,000 <= x < 50,000	12,191,140	27.83%	107	32.82%
50,000 <= x < 100,000	17,268,325	39.42%	101	30.98%
100,000 <= x < 150,000	4,644,312	10.60%	18	5.52%
150,000 <= x < 200,000	585,000	1.34%	2	0.61%
200,000 <= x < 250,000	351,000	0.80%	1	0.31%
250,000 <= x < 350,000	187,000	0.43%	1	0.31%
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%
	43,802,168	100%	326	100%
Max	256,259			
Min	50			
Average	46,251			

3

Original FTV	£	%	#	%
x < 45%	2,180,002	4.98%	29	8.90%
45% <= x < 50%	771,344	1.76%	7	2.15%
50% <= x < 55%	1,413,330	3.23%	13	3.99%
55% <= x < 60%	1,863,963	4.26%	14	4.29%
60% <= x < 65%	3,019,694	6.89%	24	7.36%
65% <= x < 70%	4,142,343	9.46%	33	10.12%
70% <= x < 75%	4,568,328	10.43%	34	10.43%
75% <= x < 80%	2,707,820	6.18%	23	7.06%
80% <= x < 85%	6,735,514	15.38%	48	14.72%
85% <= x < 90%	7,692,900	17.56%	53	16.26%
90% <= x < 95%	5,246,100	11.98%	29	8.90%
95% <= x < 100%	3,341,830	7.63%	18	5.52%
100% <= x < 150%	119,000	0.27%	1	0.31%
	43,802,168	100.00%	326	100.00%
Max	100%			
Min	16%			
Weighted-Average	76%			

4

Original Valuation	£	%	#	%
x < 50,000	148,325	0.34%	4	1.22%
50,000 <= x < 100,000	2,737,354	6.25%	44	13.50%
100,000 <= x < 150,000	6,673,435	15.24%	74	22.70%
150,000 <= x < 200,000	9,453,044	21.58%	77	23.62%
200,000 <= x < 250,000	8,930,104	20.39%	56	17.18%
250,000 <= x < 300,000	7,304,962	16.68%	37	11.35%
300,000 <= x < 350,000	2,997,250	6.84%	14	4.29%
350,000 <= x < 400,000	2,942,944	6.72%	11	3.37%
400,000 <= x < 450,000	1,854,750	4.23%	6	1.84%
450,000 <= x < 500,000	500,000	1.14%	2	0.61%
500,000 <= x < 750,000	260,000	0.59%	1	0.31%
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%
	43,802,168	100.00%	326	100.00%

5					Max	500.000					
					Min	41.500					
					Weighted-Average	223.778					
Current FTV								£	%	#	%
x < 25%					19.578.552	44,70%	152	46,63%			
25% <= x < 35%					14.800.574	33,79%	112	34,36%			
35% <= x < 45%					5.703.767	13,02%	37	11,35%			
45% <= x < 50%					1.101.375	2,51%	9	2,76%			
50% <= x < 55%					234.500	0,54%	2	0,61%			
55% <= x < 60%					1.112.500	2,54%	7	2,15%			
60% <= x < 65%					716.900	1,64%	4	1,23%			
65% <= x < 70%					367.000	0,84%	2	0,61%			
70% <= x < 75%					0	0,00%	0	0,00%			
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%					187.000	0,43%	1	0,31%			
					43.802.168	100,00%	326	100,00%			
					Max	116%					
					Min	0%					
					Weighted-Average	27%					
6					Max	116%					
					Min	0%					
					Weighted-Average	27%					
Current Valuation								£	%	#	%
x < 50.000					0	0,00%	0	0,00%			
50.000 <= x < 100.000					756.376	1,73%	16	4,91%			
100.000 <= x < 150.000					2.374.804	5,42%	35	10,74%			
150.000 <= x < 200.000					4.459.150	10,18%	51	15,64%			
200.000 <= x < 250.000					4.263.426	9,73%	38	11,66%			
250.000 <= x < 300.000					5.703.162	13,02%	45	13,80%			
300.000 <= x < 350.000					4.697.030	10,72%	33	10,12%			
350.000 <= x < 400.000					2.230.800	5,09%	15	4,60%			
400.000 <= x < 450.000					3.694.436	8,43%	21	6,44%			
450.000 <= x < 500.000					4.560.078	10,41%	25	7,67%			
500.000 <= x < 1.000.000					11.062.906	25,26%	47	14,42%			
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%			
					43.802.168	100,00%	326	100,00%			
					Max	977.711					
					Min	61.957					
					Weighted-Average	384.999					
7					Max	977.711					
					Min	61.957					
					Weighted-Average	384.999					
Property type								£	%	#	%
Residential (House, detached or semi-detached)					19.911.261	45,46%	132	40,49%			
Residential (Flat/Apartment)					3.827.080	8,74%	24	7,36%			
Residential (Bungalow)					453.000	1,03%	3	0,92%			
Residential (Terraced House)					19.555.827	44,65%	166	50,92%			
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					55.000	0,13%	1	0,31%			
					43.802.168	100,00%	326	100,00%			
8					Max	977.711					
					Min	61.957					
					Weighted-Average	384.999					
Geographic Region								£	%	#	%
South East					3.426.840	7,82%	22	6,75%			
West Midlands					6.115.945	13,96%	53	16,26%			
South West					1.733.186	3,96%	14	4,29%			
North West					6.201.645	14,16%	64	19,63%			
Yorkshire & Humberside					3.496.900	7,98%	36	11,04%			
London					15.333.608	35,01%	81	24,85%			
East Anglia					2.653.461	6,06%	19	5,83%			
Wales					776.598	1,77%	5	1,53%			
East Midlands					2.641.905	6,03%	20	6,13%			
North					1.422.080	3,25%	12	3,68%			
					43.802.168	100,00%	326	100,00%			
9					Max	468					
					Min	204					
					Weighted-Average	306					
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					543.590	1,24%	4	1,23%			
240 <= x < 300					4.465.566	10,19%	35	10,74%			
300 <= x < 360					33.714.117	76,97%	248	76,07%			
360 <= x < 420					3.216.745	7,34%	23	7,06%			
420 <= x < 480					1.862.150	4,25%	16	4,91%			
480 <= x					0	0,00%	0	0,00%			
					43.802.168	100,00%	326	100,00%			
					Max	468					
					Min	204					
					Weighted-Average	306					
10					Max	468					
					Min	204					
					Weighted-Average	306					
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					43.802.168	100,00%	326	100,00%			
					43.802.168	100,00%	326	100,00%			
					Max	236					
					Min	84					
					Weighted-Average	206					
11					Max	236					
					Min	84					
					Weighted-Average	206					
Remaining Term								£	%	#	%
0 < x					0	0,00%	0	0,00%			
x < 12					612.690	1,40%	7	2,15%			
12 <= x < 24					399.000	0,91%	4	1,23%			
24 <= x < 48					1.124.378	2,57%	9	2,76%			
48 <= x < 60					814.475	1,86%	5	1,53%			
60 <= x < 120					34.253.430	78,20%	252	77,30%			
120 <= x < 144					724.800	1,65%	5	1,53%			
144 <= x < 168					2.111.800	4,82%	15	4,60%			
168 <= x < 192					1.148.450	2,62%	8	2,45%			
192 <= x < 216					650.995	1,49%	4	1,23%			
216 <= x < 240					1.315.250	3,00%	10	3,07%			
240 <= x < 264					351.000	0,80%	4	1,23%			
264 <= x < 288					295.900	0,68%	3	0,92%			
288 <= x < 312					0	0,00%	0	0,00%			
312 <= x					0	0,00%	0	0,00%			
					43.802.168	100%	326	100%			
					Max	281					
					Min	0					
					Weighted-Average	100					

Origination Year (all originated between 2005 and 2021)		£	%	#	%
	2005	872.276	1,99%	7	2,15%
	2006	7.378.407	16,84%	57	17,48%
	2007	15.477.569	35,34%	117	35,89%
	2008	13.361.326	30,50%	94	28,83%
	2009	6.712.590	15,32%	51	15,64%
	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%
		43.802.168	100%	326	100%
13	Maturity Year	£	%	#	%
	< 2031	4.470.005	10,20%	36	11,04%
	2031 - 2035	33.268.768	75,95%	244	74,85%
	2036 - 2040	3.450.250	7,88%	25	7,67%
	2041 - 2045	1.966.245	4,49%	14	4,29%
	>= 2046	646.900	1,48%	7	2,15%
		43.802.168	100,00%	326	100,00%
14	Loan purpose	£	%	#	%
	Purchase	28.989.312	66,18%	206	63,19%
	Remortgage	0	0,00%	0	0,00%
	Other	14.812.856	33,82%	120	36,81%
		43.802.168	100,00%	326	100,00%
15	Repayment Method	£	%	#	%
	Rent Only	0	0,00%	0	0,00%
	Repayment	43.802.168	100,00%	326	100,00%
	Part & Part	0	0,00%	0	0,00%
		43.802.168	100,00%	326	100,00%
16	Payment Type	£	%	#	%
	Bullet	0	0,00%	0	0,00%
	Annuity	43.802.168	100,00%	326	100,00%
	Other	0	0,00%	0	0,00%
		43.802.168	100,00%	326	100,00%
17	Rental Rate Type	£	%	#	%
	Floating rate loan (for life)	43.802.168	100,00%	326	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%
		43.802.168	100,00%	326	100,00%
18	Current Rental Rate Index	£	%	#	%
	BoE Base Rate	0	0,00%	0	0,00%
	Standard Variable Rate	43.802.168	100,00%	326	100,00%
		43.802.168	100,00%	326	100,00%
19	Current Rental Rate	£	%	#	%
	x < 4%	142.590	0,33%	1	0,31%
	4% <= x < 5%	0	0,00%	0	0,00%
	5% <= x < 6%	3.174.160	7,25%	20	6,13%
	6% <= x < 7%	40.367.418	92,16%	304	93,25%
	7% <= x < 8%	118.000	0,27%	1	0,31%
	8% <= x < 9%	0	0,00%	0	0,00%
		43.802.168	100,00%	326	100,00%
		Max	7,09%		
		Min	0,00%		
		Weighted-Average	6,31%		
20	Number Months in Arrears	£	%	#	%
	x < 1	39.939.943	91,16%	299	91,72%
	1 <= x < 2	1.113.300	2,54%	9	2,76%
	2 <= x < 3	778.750	1,78%	5	1,53%
	3 <= x < 6	413.550	0,94%	4	1,23%
	6 <= x < 9	221.000	0,50%	1	0,31%
	9 <= x < 12	0	0,00%	0	0,00%
	x >=12	1.335.625	3,05%	8	2,45%
		43.802.168	100,00%	326	100,00%
		Max	159		
		Min	0		
		Weighted-Average	1,9		
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	8.799.652	20,09%	60	18,40%
	Employed	34.161.926	77,99%	259	79,45%
	Pensioner	0	0,00%	0	0,00%
	Unemployed	690.590	1,58%	6	1,84%
	Other	150.000	0,34%	1	0,31%
		43.802.168	100,00%	326	100,00%

Borrowing Base Statistics - Initial Portfolio only	
Total Original Balance (£)	8,018,846
Total Current Balance (£)	8,018,098
Number of Loans	37
Number of Borrowers	53
Average Current Balance (£)	216,705
Weighted-average Original FTV (%)	64.64%
Weighted-average Current FTV (%)	63.85%
Current FTV > 60%	5,328,500
Weighted-average Seasoning (Months)	2
Weighted-average Remaining Term (Months)	336
Weighted-average Current Rental Rate (%)	6,53%
HPPs >= E500k (%)	0,00%
Adverse credit / CCJs (%)	-
Adverse credit / CCJs 3 or more (in last 24 months) (%)	-
Current FTV > 60%	66,45%
London Exposure (%)	46,36%
Maximum any other region exposure (%)	16,16%
Maximum Borrower Balance (%)	5,52%
Rent Only (%)	68,77%
ExPat/Overseas Borrowers (%)	10,81%
Self-employed (%)	50,41%
FTB Landlord (%)	0,00%
Weighted-average Margin (%)	2,43%
Weighted-average Fixed Rate Period (years)	4,38
Performing Loans (< 30 days in arrears) (%)	100,00%
Arrears 30-90 days (%)	0,00%
Defaulted Loans (> 90 days in arrears) (%)	-

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		212,000	2,64%	3	8,11%
	100,000 <= x < 150,000		704,750	8,79%	6	16,22%
	150,000 <= x < 200,000		1,714,000	21,37%	10	27,03%
	200,000 <= x < 250,000		873,250	10,89%	4	10,81%
	250,000 <= x < 350,000		3,272,346	40,81%	11	29,73%
	350,000 <= x < 400,000		360,000	4,49%	1	2,70%
	400,000 <= x < 450,000		882,500	11,01%	2	5,41%
	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%
			8,018,846	100%	37	100%
		Max	442,500			
		Min	60,000			
		Average	216,726			
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		212,000	2,64%	3	8,11%
	100,000 <= x < 150,000		704,750	8,79%	6	16,22%
	150,000 <= x < 200,000		1,714,000	21,37%	10	27,03%
	200,000 <= x < 250,000		1,123,250	14,01%	5	13,51%
	250,000 <= x < 350,000		3,022,346	37,69%	10	27,03%
	350,000 <= x < 400,000		360,000	4,49%	1	2,70%
	400,000 <= x < 450,000		882,500	11,01%	2	5,41%
	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%
			8,018,846	100%	37	100%
		Max	442,500			
		Min	60,000			
		Average	216,705			
3	Original FTV		£	%	#	%
	x < 45%		446,000	5,56%	3	8,11%
	45% <= x < 50%		342,000	4,26%	2	5,41%
	50% <= x < 55%		564,000	7,03%	2	5,41%
	55% <= x < 60%		926,000	11,55%	4	10,81%
	60% <= x < 65%		1,657,346	20,67%	6	16,22%
	65% <= x < 70%		1,239,750	15,46%	7	18,92%
	70% <= x < 75%		741,500	9,25%	3	8,11%
	75% <= x < 80%		1,686,250	21,03%	6	16,22%
	80% <= x < 85%		416,000	5,19%	4	10,81%
	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%		0	0,00%	0	0,00%
			8,018,846	100,00%	37	100,00%
		Max	80%			
		Min	33%			
		Weighted-Average	65%			
4	Original Valuation		£	%	#	%
	x < 50,000		0	0,00%	0	0,00%
	50,000 <= x < 100,000		120,000	1,50%	2	5,41%
	100,000 <= x < 150,000		0	0,00%	0	0,00%
	150,000 <= x < 200,000		324,750	4,05%	3	8,11%
	200,000 <= x < 250,000		417,500	5,21%	3	8,11%
	250,000 <= x < 300,000		907,500	11,32%	5	13,51%
	300,000 <= x < 350,000		974,250	12,15%	5	13,51%
	350,000 <= x < 400,000		592,000	7,38%	3	8,11%
	400,000 <= x < 450,000		1,654,000	20,63%	6	16,22%
	450,000 <= x < 500,000		490,000	6,11%	2	5,41%
	500,000 <= x < 750,000		2,538,846	31,66%	8	21,62%
	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%
			8,018,846	100,00%	37	100,00%
		Max	700,000			
		Min	75,000			
		Weighted-Average	414,013			
5						

6	Current FTV		£	%	#	%
	x < 25%		92.000	1,15%	1	2,70%
	25% <= x < 35%		150.000	1,87%	1	2,70%
	35% <= x < 45%		296.000	3,69%	2	5,41%
	45% <= x < 50%		342.000	4,26%	2	5,41%
	50% <= x < 55%		564.000	7,03%	2	5,41%
	55% <= x < 60%		1.246.346	15,54%	5	13,51%
	60% <= x < 65%		1.561.000	19,47%	7	18,92%
	65% <= x < 70%		1.015.750	12,67%	5	13,51%
	70% <= x < 75%		1.172.750	14,62%	5	13,51%
	75% <= x < 80%		1.255.000	15,65%	4	10,81%
	80% <= x < 85%		324.000	4,04%	3	8,11%
	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%		0	0,00%	0	0,00%
			8.018.846	100,00%	37	100,00%
			Max	80%		
			Min	16%		
			Weighted-Average	64%		
7	Current Valuation		£	%	#	%
	x < 50,000		0	0,00%	0	0,00%
	50,000 <= x < 100,000		120.000	1,50%	2	5,41%
	100,000 <= x < 150,000		0	0,00%	0	0,00%
	150,000 <= x < 200,000		324.750	4,05%	3	8,11%
	200,000 <= x < 250,000		417.500	5,21%	3	8,11%
	250,000 <= x < 300,000		907.500	11,32%	5	13,51%
	300,000 <= x < 350,000		974.250	12,15%	5	13,51%
	350,000 <= x < 400,000		562.000	7,38%	3	8,11%
	400,000 <= x < 450,000		1.654.000	20,63%	6	16,22%
	450,000 <= x < 500,000		490.000	6,11%	2	5,41%
	500,000 <= x < 1,000,000		2.538.846	31,66%	8	21,62%
	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%
			8.018.846	100,00%	37	100,00%
			Max	700.000		
			Min	75.000		
			Weighted-Average	414.727		
8	Property type		£	%	#	%
	Residential (House, detached or semi-detached)		3.178.596	39,64%	15	40,54%
	Residential (Flat/Apartment)		1.798.500	22,43%	9	24,32%
	Residential (Bungalow)		162.000	2,02%	1	2,70%
	Residential (Terraced House)		2.879.750	35,91%	12	32,43%
	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%
			8.018.846	100,00%	37	100,00%
9	Geographic Region		£	%	#	%
	South East		360.000	4,49%	1	2,70%
	West Midlands		672.500	8,39%	4	10,81%
	South West		286.000	3,57%	1	2,70%
	North West		1.295.500	16,16%	8	21,62%
	Yorkshire & Humberside		624.500	7,79%	5	13,51%
	London		3.717.500	46,36%	14	37,84%
	East Anglia		208.000	2,59%	1	2,70%
	Wales		412.346	5,14%	2	5,41%
	East Midlands		442.500	5,52%	1	2,70%
	North		0	0,00%	0	0,00%
			8.018.846	100,00%	37	100,00%
10	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		440.000	5,49%	1	2,70%
	180 <= x < 240		413.750	5,16%	2	5,41%
	240 <= x < 300		830.000	10,35%	5	13,51%
	300 <= x < 360		2.779.500	34,66%	12	32,43%
	360 <= x < 420		1.814.096	22,62%	9	24,32%
	420 <= x < 480		503.500	6,28%	2	5,41%
	480 <= x		1.238.000	15,44%	6	16,22%
			8.018.846	100,00%	37	100,00%
			Max	480		
			Min	144		
			Weighted-Average	338		
11	Seasoning		£	%	#	%
	<= x < 6		7.856.846	97,98%	36	97,30%
	6 <= x < 12		162.000	2,02%	1	2,70%
	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%
	x >= 60		0	0,00%	0	0,00%
			8.018.846	100,00%	37	100,00%
			Max	6		
			Min	0		
			Weighted-Average	2		
12	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		0	0,00%	0	0,00%
	120 <= x < 144		440.000	5,49%	1	2,70%
	144 <= x < 168		0	0,00%	0	0,00%
	168 <= x < 192		243.750	3,04%	1	2,70%
	192 <= x < 216		170.000	2,12%	1	2,70%
	216 <= x < 240		120.000	1,50%	1	2,70%
	240 <= x < 264		342.000	4,26%	2	5,41%
	264 <= x < 288		368.000	4,59%	2	5,41%
	288 <= x < 312		2.285.500	28,50%	10	27,03%
	x >= 312		4.049.596	50,50%	19	51,35%
			8.018.846	100%	37	100%
			Max	479		
			Min	143		
			Weighted-Average	336		

13	Origination Year		£	%	#	%	
	2024		3,082,346	38.44%	14	37.84%	
	2025		4,936,500	61.56%	23	62.16%	
	2026		0	0.00%	0	0.00%	
	2027-		0	0.00%	0	0.00%	
			8,018,846	100.00%	37	100.00%	
13	Maturity Year		£	%	#	%	
	prior and including 2031		0	0.00%	0	0.00%	
	2031 - 2035		0	0.00%	0	0.00%	
	2036 - 2040		683,750	8.53%	2	5.41%	
	2041 - 2045		290,000	3.62%	2	5.41%	
	2046 onwards		7,045,096	87.86%	33	89.19%	
			8,018,846	100.00%	37	100.00%	
14	Loan purpose		£	%	#	%	
	Purchase		2,442,250	30.46%	12	32.43%	
	Remortgage		5,576,596	69.54%	25	67.57%	
	Other		0.00	0.00%	0	0.00%	
			8,018,846	100.00%	37	100.00%	
15	Repayment Method		£	%	#	%	
	Rent Only		5,514,250	68.77%	24	64.86%	
	Repayment		2,504,596	31.23%	13	35.14%	
	Part & Part		0	0.00%	0	0.00%	
			8,018,846	100.00%	37	100.00%	
16	Payment Type		£	%	#	%	
	Rent Only		5,514,250	68.77%	24	64.86%	
	Repayment		2,504,596	31.23%	13	35.14%	
	Part & Part		0	0.00%	0	0.00%	
			8,018,846	100.00%	37	100.00%	
17	Rental Rate Type		£	%	#	%	
	Floating rate loan (for life)		0	0.00%	0	0.00%	
	2-year fixed (reverting to float)		1,646,000	20.53%	11	29.73%	
	5-year fixed (reverting to float)		6,372,846	79.47%	26	70.27%	
				8,018,846	100.00%	37	100.00%
18	Current Rental Rate Index		£	%	#	%	
	BoE Base Rate		0	0.00%	0	0.00%	
	Standard Variable Rate		8,018,846	100.00%	37	100.00%	
			8,018,846	100.00%	37	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%		0	0.00%	0	0.00%	
	6% <= x < 7%		7,647,346	95.37%	35	94.59%	
	7% <= x < 8%		371,500	4.63%	2	5.41%	
	8% <= x < 9%		0	0.00%	0	0.00%	
				8,018,846	100.00%	37	100.00%
	Max		7.45%				
	Min		6.20%				
Weighted-Average		6.53%					
20	Number Months in Arrears		£	%	#	%	
	x < 1		8,018,846	100.00%	37	100.00%	
	1 <= x < 2		0	0.00%	0	0.00%	
	2 <= x < 3		0	0.00%	0	0.00%	
	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%	
				8,018,846	100.00%	37	100.00%
	Max		0				
Min		0					
Weighted-Average		0					
21	Gross Annual Income Coverage Ratio (ICR)		£	%	#	%	
	% <= x < 45%		6,308,846.00	78.68%	32	86.49%	
	45% <= x < 50%		300,000.00	3.74%	1	2.70%	
	50% <= x < 55%		0.00	0.00%	0	0.00%	
	55% <= x < 60%		0.00	0.00%	0	0.00%	
	60% <= x < 65%		340,000.00	4.24%	1	2.70%	
	65% <= x < 70%		440,000.00	5.49%	1	2.70%	
	70% <= x < 75%		0.00	0.00%	0	0.00%	
	75% <= x < 80%		187,500.00	2.34%	1	2.70%	
	80% <= x < 85%		0.00	0.00%	0	0.00%	
	85% <= x < 90%		0.00	0.00%	0	0.00%	
	90% <= x < 95%		0.00	0.00%	0	0.00%	
	95% <= x < 100%		0.00	0.00%	0	0.00%	
	100% <= x < 150%		442,500.00	5.52%	1	2.70%	
				8,018,846	100.00%	37	100.00%
Max		1.11					
Min		0.04					
Weighted-Average		0.32					
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%		170,000	2.12%	1	2.70%	
	90% <= x < 100%		640,346	7.99%	2	5.41%	
	100% <= x < 110%		185,000	2.31%	1	2.70%	
	110% <= x < 120%		375,000	4.68%	2	5.41%	
	120% <= x < 130%		1,381,000	17.22%	4	10.81%	
	130% <= x < 140%		486,750	6.07%	3	8.11%	
	140% <= x < 150%		1,551,000	19.34%	7	18.92%	
	150% <= x < 160%		970,000	12.10%	4	10.81%	
	x > 160%		2,259,750	28.18%	13	35.14%	
				8,018,846	100.00%	37	100.00%
Max		3.34					
Min		0.89					
Weighted-Average		1.56					
23	Employment Status		£	%	#	%	
	Self-employed		4,042,500	50.41%	19	51.35%	
	Employed		3,976,346	49.59%	18	48.65%	
	Pensioner		0	0.00%	0	0.00%	
	Unemployed		0	0.00%	0	0.00%	
	Other		0	0.00%	0	0.00%	
				8,018,846	100.00%	37	100.00%

Portfolio Parameters (on Originated Assets)

Parameter	Status	Check to Data	Current status
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)	72,0%	N/A	65%
Maximum proportion of Assets which have an outstanding Finance Balance that is greater than or equal to £500,000	10,0%	N/A	0%
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	2,0%	N/A	N/A
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	1,0%	N/A	N/A
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)	220.000,00	N/A	21670534%
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	85,0%	N/A	66%
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)	55,0%	N/A	46%
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)	30,0%	N/A	16%
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)	5,5%	N/A	0%
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)	75,0%	N/A	69%
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)	30,0%	N/A	11%
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)	3,0%	N/A	N/A
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)	20,0%	N/A	50%
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%	N/A	N/A
Minimum Weighted Average Margin (Post-Swap)	2,5%	-0,000742655	2%
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%	N/A	0%
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	3.5 Years	N/A	438%
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)	5,0%	N/A	N/A
Financial Covenants			
Minimum Tangible Net worth	> £2,500,000	-	
6 month Forecast	(2.725.830,04)	-	
If 5 months then this figure	(2.247.721,28)		

TRIGGER EVENTS

Nature of Trigger	Description
Asset Performance Triggers <i>The asset performance trigger is only applicable on the originated portfolio.</i>	The asset Cancelled occurred
	(1)
	divided 1
	the "De
	(4)
	divided 1
	the "De
	(4)

Early Amortisation Event	The issue
	(a)
	(b)
	(c)
	(d)
	(e)
	(f)
	(g)
	(h)
	(i)
	(j)
	(k)
	(l)
	(m)
	(n)

28-Feb-2025

on of Trigger	Threshold	BRIACH (YES / NO)				Consequence of Trigger
rence of any of the following, in relation to all Eligible Assets, calculated in respect of each Business Day and each Profit Payment Date (such as an "Asset Performance Trigger") which has occurred and is continuing for at least five Business Days:						YES 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.
		21-Dec-2024	21-Jan-2025	28-Feb-2025	Average	
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 Amount has been paid on or before the due date and remains outstanding at per the last calendar day of the relevant Collection Period.		-	135,000.00	-	€1,000.00	
by						
(i) the aggregate Finance Balance of the Eligible Assets as per the Profit Payment Date immediately preceding such Collection Period.		5,078,059.08	4,712,225.95	8,018,097.62	5,269,460.88	
(b) Delinquency Ratio* is greater than 10 per cent.;	10.00%	0.00%	0.00%	0.00%	0.85%	NO
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 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.		-	-	-	-	
by						
(i) the aggregate Finance Balance of the Eligible Assets as per the Profit Payment Date immediately preceding such Collection Period.		5,078,059.08	4,712,225.95	8,018,097.62	5,269,460.88	
faulted Ratio*) is equal to or more than 2 per cent.	2.00%	0.00%	0.00%	0.00%	0.00%	NO
The rolling average, in respect of the three (3) immediately preceding Collection Periods, a Weighted Average Gross Spread of the Portfolio Assets that are Eligible Assets is not less than 2.5 per cent.	2.50%	2.58%	2.88%	2.43%	2.46%	YES

rence of any of the following:	NO	If an Early Amortisation Event occurs, the purchase of additional Assets will extend all available loans and be used to amortise the Facility in accordance with the Amortisation Period Priority of Payments.
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.		
a Change of Control of the Originator that is not a Permitted Change of Control.	please check with legal team	NO
a breach of the Senior Borrowing Base Test has occurred and is continuing for three Business Days or longer.		NO
a breach of the Mezzanine Borrowing Base Test has occurred and is continuing for three Business Days or longer.		NO
a Devolution Event that has occurred and is continuing.	please check with legal team	NO
an unsatisfactory receivable Audit report where the findings are considered in the opinion of the Senior Certificateholder as being materially and commercially to have a materially adverse effect on the Senior Certificateholder.	please check with legal team	NO
an unsatisfactory ACP 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
the balance outstanding to the credit of the Liquidity Reserve Fund is less than the Liquidity Reserve Required Amount.		NO
the permitted number of Liquidity Reserve Fund Payments has been breached.		NO
a breach of the Originator's Undertakings as set out in clause 5 (Undertakings) of the Origination Deed.	please check with legal team	NO
a Service Termination Event and the failure to replace the Servicer within the time period required under the Servicing Agreement.	please check with legal team	NO
a Material Service Termination Event has occurred and is continuing.	please check with legal team	NO
non-payment of the Voluntary Contribution.		NO
a Key Person Event.	please check with legal team	NO

Current Reporting Period 2 - Feb-2025 please update on monthly basis in tab PROFIT calculation

Availability period	From	5-Jul-2024	Friday
	To	6-Jul-2024	Monday
Return Accumulation Period	From (including)	20-Feb-2025	Thursday
	To (including)	19-Mar-2025	Wednesday
	DAYS	29.00	
Profit Payment date		20-Mar-2025	Thursday
Determination date		18-Mar-2025	Tuesday
Collection Period	From	1-Feb-2025	
Collection Period	To	28-Feb-2025	

Tranche	Advance Rate	Borrowing Base	Available to draw	Senior	Mezz
Senior	88,0%	£ 17.755.578,98	£ 17.755.578,98	£ 17.192.940,87	
Mezz	95,0%	£ 19.097.285,26	£ 19.097.285,26	£ -	£ -
Total available to draw					
<i>Blended AR</i>					
<i>Utilisation</i>					
<i>Headroom</i>					
Junior					

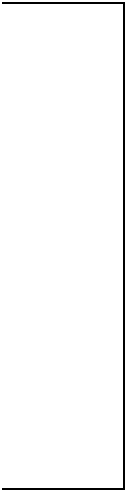
Total Rent receipts	£74.985,16	
Total fees		
Collection on excluded accounts	£3.246,41	collection on the long-term arrears account
Total expenses		Bill payment to servicer
Total ERC		
Total Revenue Recoveries		
Less : Third Party Amounts Paid	£0,00	

TOTAL REVENUE RECEIPTS	**	£78.231,57
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Acquisition Payments Collections for Calculation Period	Based on Current Balance	Based on Principal Only
Opening Outstanding Acquisition Payments	£15.409.788,13	£15.060.992,49
Total Acquisition Payments receipts	£0,00	£0,00
of which scheduled	£111.492,57	£111.492,57
of which prepayment	£221.570,07	£221.570,07
Acquisition Payments Losses/Adjustment		
Total Acquisition Payments Recoveries	£0,00	£0,00
Any Payment Pursuant to any Insurance Policy		
Repurchase Proceeds of any finance by the Seller		
Other (Rent charge for the month)		£0,00
Calculated Closing Balance	** £15.076.725,49	£14.727.929,85
TOTAL Acquisition Payments RECEIPTS	** £333.062,64	£333.062,64
Closing Balance	£15.077.929,11	£14.731.338,49
Difference	(£1.203,62)	(£3.408,64)
Intrum Closing Balance		
Variance		

Cash Flow			
Revenue Collections for Calculation Period			
Total Rent receipts	£78.231,57	Cash Receipt in Funding Account	£411.294,21
Total fees	£0,00	Bank Balances as at 28th February 2025	£89.803,81
Total expenses	£0,00	Total Cash Flow	£501.098,02
Total ERC	£0,00	Variance	(£89.803,81)
Total Revenue Recoveries	£0,00		
Less : Third Party Amounts Paid	£0,00		
Total Revenue Receipt	£78.231,57		
Acquisition Payments Collections for Calculation Period			
Opening Acquisition Payments	£0,00		
Total Acquisition Payments receipts	£0,00		
of which scheduled	£111.492,57		
of which prepayment	£221.570,07		
Acquisition Payments (Losses) / Adjustments	£0,00		
Total Acquisition Payments Recoveries			
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	£333.062,64		
Total Receipt	£411.294,21		

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Total Rent receipts	£20.804,28
Total fees	£0,00
Collection on excluded accounts	£0,00
Total expenses	
Total ERC	
Total Revenue Recoveries	
Less : Third Party Amounts Paid	£0,00
TOTAL REVENUE RECEIPTS	** £20.804,28

Acquisition Payments Collections for Calculation Period	Based on Current Balance	Based on Principal Only
Opening Outstanding Acquisition Payments	£4.716.916,57	£4.713.697,73
Originations	£3.304.500,00	£3.304.500,00
Total Acquisition Payments receipts	£4.769,56	£4.769,56
of which scheduled	£4.769,56	£4.769,56
of which prepayment	£0,00	£0,00
Acquisition Payments Losses/Adjustment	£0,00	£0,00
Total Acquisition Payments Recoveries		
Any Payment Pursuant to any Insurance Policy	£0,00	£0,00
Repurchase Proceeds of any finance by the Seller		
Other (Rent charge for the month)		
Calculated Closing Balance	** £8.016.647,01	£8.013.428,17
TOTAL Acquisition Payments RECEIPTS	** £4.769,56	£4.769,56
Closing Balance	£8.018.097,62	£8.014.271,50
Difference	(£1.450,61)	(£843,33)

Cash Flow			
Revenue Collections for Calculation Period			
Total Rent receipts	£20.804,28	Cash Receipt in Funding Account	£25.573,84
Total fees	£0,00	Bank Balances as at 28th February 2025	
Total expenses	£0,00	Total Cash Flow	£25.573,84
Total ERC	£0,00	Variance	£0,00
Total Revenue Recoveries	£0,00		
Less : Third Party Amounts Paid	£0,00		
Total Revenue Receipt	£20.804,28		
Acquisition Payments Collections for Calculation Period			
Opening Acquisition Payments	£0,00		
Total Acquisition Payments receipts	£0,00		
of which scheduled	£4.769,56		
of which prepayment	£0,00		
Acquisition Payments (Losses) / Adjustments	£0,00		
Total Acquisition Payments Recoveries			
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	£4.769,56		
Total Receipt	£25.573,84		

Defaults ledger

[illegible]

Loss Tracker

[illegible]

Hedging Tracker

Notional amount sum	OB sum	Ratio
8.138.846,00	8.018.846,00	1,0149647

Swap ID	Original notional amount	Final maturity date	Trade date	Fixed Rate
Idn0893e36c	£ 1.838.250	20/12/2029	23/12/2024	4,1760%
Idn08b4054f	£ 2.876.096	20/02/2030	14/02/2025	4,0640%
Idn08c50a86	£ 3.424.500	20/03/2030	11/03/2025	4,0940%

[illegible]

Summary table

[illegible]

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