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|--|--------------------------------|
| Issue Date | 17 July 2024 |
| Issuer | Edenbrook Mortgage Funding Plc |
| Stock Exchange Listing | Irish Stock Exchange plc |
| Reporting Date (Collateral) | 31 August 2024 |
| Collection Period | 1 Jun 2024 - 31 Aug 2024 |
| Most Recent Note Interest Accrual Start Date | 17 July 2024 |
| Most Recent Note Interest Accrual End Date | 23 Sept 2024 |
| Number of Days in the Interest Period | 68 |
| Most Recent Interest Payment Date | 23 Sept 2024 |
| Next Note Interest Accrual Start Date | 23 Sept 2024 |
| Next Note Interest Accrual End Date | 23 December 2024 |
| Next Number of Days in the Interest Period | 91 |
| Next Interest Payment Date | 23 December 2024 |

Contact Details

Capital Home Loans Ltd Admiral House, Harlington Way, Fleet, Hampshire GU51 4YA

| Name | Role | Phone Number | e-mail |
|---------------------|---|----------------------|--|
| Treasury Department | | | chltreasury@chl.org.uk |
| Graham Conway | Head of Treasury & Portfolio Management | +44 (0) 1252 240 098 | graham.conway@chl.org.uk |

The prospectus, transaction documents, loan level data, investor report and cashflow model may be obtained at www.euroabs.com
 The prospectus and investor reports only can also be found at www.chlmortgages.co.uk

Bloomberg Ticker

EDENB 2024-1 Mtge

Post-Closing Date Disclosure

On the Closing Date, Barossa Asset Purchaser SARL (Seller & Risk Retention Holder), retained a material net economic interest in the securitisation comprising economic exposure to not less than 5% of the nominal value of the holding in the Risk Retention Notes, in accordance with Article 6(3)(a) of the UK Securitisation Regulation and Article 6(3)(a) of the EU Securitisation Regulation. The Risk Retention Holder has confirmed that it continues to hold such economic exposure.

Collection Period End Date

31 August 2024

Transaction Parties, Ratings & Triggers

| Name | Party | Short Term Rating (Moody's /Fitch) | Long Term Rating (Moody's /Fitch) | Applicable Trigger (Moody's / Fitch) loss of | Consequences |
|--|---|---------------------------------------|--------------------------------------|---|---|
| Collection Account Bank | Barclays Bank PLC | P-1 /F1 | A1/A+ | Short term - / F2 Long term Baa3 /BBB | The Collection Account shall be transferred to another institution authorised under FSMA which has the Collection Account Rating Agency Required Ratings pursuant to an agreement with such institution in substantially the form of the Collection Account Agreement as soon as possible but within 60 calendar days (or such longer period as the Security Trustee and the Rating Agencies may agree, provided that such transfer and replacement is not required to take place within 35 days. |
| Bank Accounts Bank (Transaction Account and Swap Collateral Account) | Barclays Bank PLC | P-1 /F1 | A1/A+ | Short term P1/ F1 Long term A3 / A | The consequences for the Account Bank of a breach of the Required Ratings as set out in this section "Triggers Tables" (the "Account Bank Required Ratings") under the Bank Agreement include a requirement for the Issuer to use reasonable endeavours to replace the Account Bank within 60 calendar days (but not less than 35 calendar days) of the downgrade of the relevant entity. |
| Swap Counterparty | BNP Paribas | | Aa3 / AA-(dcr) | Counterparty A3(cr) / Counterparty A or F1 | Breach of the Required Ratings in relation to being Swap Counterparty, posting of collateral is required within 30 or 14 days respectively, or a suitably rated replacement Swap Counterparty must be found within 60 days. See pages 96-98 in the Prospectus for full rating information in relation to the Swap Counterparty, for both initial and subsequent events. |
| Issuer | Edenbrook Mortgage Funding PLC | | | | |
| Holdings | EDENBROOK MORTGAGE FUNDING HOLDINGS LIMITED | | | | |
| Class A Loan Note Agent | U.S. Bank Global Corporate Trust Limited | | | | |
| Seller and Risk Retention Holder | BAROSSA ASSET PURCHASER SARL | | | | |
| Legal Title Holder, Cash Manager and Servicer | Capital Home Loans Limited | | | | |
| Note Trustee and Security Trustee | U.S. Bank Trustees Limited | | | | |
| Principal Paying Agent, Agent Bank, Registrar and Class A Loan Note Registrar | Elavon Financial Services DAC, UK Branch | | | | |
| Corporate Services Provider, Back-Up Servicer Facilitator and Bank-up Cash Manager Facilitator | CSC CAPITAL MARKETS UK LIMITED | | | | |
| Shale Trustee | U.S. BANK TRUSTEES LIMITED | | | | |

Available Funds of the Issuer at Most Recent Interest Payment Date:

23 Sept 2024

Amount (£)

Amount (£)

Available Revenue Receipts

£6,926,152.95

Available Principal Receipts

£5,894,812.57

| | | | |
|---|---------------|--|---------------|
| (a) interest (if any) earned on the amounts in the Bank Accounts (other than the Swap Collateral Account) for the Determination Period immediately preceding the relevant Determination Date; | £0.00 | (a) the Principal Collections received for the preceding Determination Period other than in respect of an Interest Payment Date following an Estimation Period; | £2,342,290.58 |
| (b) the Revenue Collections received for the Determination Period immediately preceding the relevant Determination Date, other than in respect of an Interest Payment Date immediately following an Estimation Period; | £4,070,307.46 | (b) the amount (if any) calculated on that Determination Date pursuant to the Pre Enforcement Revenue Priority of Payments to be the amount by which the debit balance on any of the Principal Deficiency Ledgers is expected to be reduced by the application of the Available Revenue Funds on the immediately succeeding Interest Payment Date; | £0.00 |
| (c) any amounts received by the Issuer under the Swap Agreement or any replacement Swap Agreement on the relevant Interest Payment Date (excluding Swap Excluded Receivable Amounts, any amounts credited to the Swap Collateral Account and any excess Swap Collateral (and any interest thereto) in the relevant Swap Collateral Account); | £2,772,683.01 | (c) in respect of an Interest Payment Date immediately following an Estimation Period, any Principal Receipts and if the Reconciliation Amount in respect of the relevant Estimation Period is a positive number, an amount equal to such Reconciliation Amount, as determined in accordance with Note Condition 4(j) (Determinations and Reconciliation); | £135.99 |
| (d) amounts (which would otherwise constitute Available Principal Funds) determined to be applied as Available Revenue Funds in accordance with item (ix) of the Pre Enforcement Principal Priority of Payment; | £0.00 | (d) on the Call Option Date in respect of which the Mortgage Pool Option is exercised or a sale, assignment and transfer of the Mortgage Pool Option Loans pursuant to the Mortgage Pool Auction completes, the proportion of the Mortgage Pool Purchase Price or the Mortgage Pool Auction Purchase Price (as applicable) allocable to principal; | £0.00 |
| (e) for so long as there are any Class A Debt or B Notes outstanding (including on the Interest Payment Date on which the Class A Debt and the B Notes are redeemed in full), such amount equal to any Revenue Shortfall standing to the credit of the Liquidity Reserve Fund Ledger if and to the extent there will be a Revenue Shortfall on the relevant Interest Payment Date; | £0.00 | (e) on the First Interest Payment Date, all amounts standing to the credit of the Pre Funding Principal Ledger (excluding the Light Refurbishment Loans Retained Amount) as at the Determination Date immediately prior to the Additional Mortgage Loans Final Sale Date that have not or will not be used to purchase Additional Mortgage Loans on or before the Additional Mortgage Loans Final Sale Date (such date being an Additional Mortgage Loan Purchase Date); | £3,552,386.00 |
| (f) subject to the PDL Condition in respect of any Debt that is not the Most Senior Class, any Principal Addition Amounts if and to the extent there will be a Further Revenue Shortfall on the immediately following Interest Payment Date to be applied to items (a) to (f) and the relevant item corresponding to the payment of amounts (other than in respect of principal) in respect of each Class of Debt, in each case, of the Pre Enforcement Revenue Priority of Payments; | £0.00 | (f) on the third Interest Payment Date, any unutilised Light Refurbishment Loans Retained Amount standing to the credit of the Pre-Funding Principal Ledger; and | £0.00 |
| (g) in respect of an Interest Payment Date immediately following an Estimation Period, any Revenue Receipts and, if the Reconciliation Amount in respect of the relevant Estimation Period is a negative number, an amount equal to the absolute value of such Reconciliation Amount, each as determined in accordance with Note Condition 4(j) (Determinations and Reconciliation); | £0.00 | (g) after the Step-Up Date until the Rated Debt and the Z Notes have been redeemed in full, any Available Revenue Funds applied as Available Principal Funds in accordance with item (xvii) of the Pre-Enforcement Revenue Priority of Payments | £0.00 |
| (h) any amounts credited to the Transaction Account on the previous Interest Payment Date in accordance with item (xix) of the Pre-Enforcement Revenue Priority of Payments; | £0.00 | | |
| (i) in respect of the Call Option Date in respect of which the Mortgage Pool Option is exercised or a sale, assignment and transfer of the Mortgage Pool Option Loans pursuant to the Mortgage Pool Auction completes, the proportion of the Mortgage Pool Purchase Price or the Mortgage Pool Auction Purchase Price (as applicable) allocable to revenue; | £0.00 | | |
| (j) income from any Authorised Investments in respect of the Determination Period ending immediately prior to the relevant Determination Date; | £0.00 | | |
| (k) any Liquidity Reserve Fund Excess Amount; and | £83,276.48 | | |
| (l) in respect of the Interest Payment Date on which the B Notes are redeemed in full (and, prior to the service of an Enforcement Notice, after the application of Available Revenue Funds in accordance with the Pre-Enforcement Revenue Priority of Payments), all amounts standing to the credit of the Liquidity Reserve Fund Ledger, | £0.00 | | |
| Less: | | | |
| Third Party Amounts and any amounts which are to be applied as item (b) of Available Principal Funds on the relevant Interest Payment Date. | £114.00 | | |

Walefall of Most Recent Interest Payment Date:

23 Sept 2024

Pre-Enforcement Revenue Priority of Payments

Amount (£)

Pre-Enforcement Revenue Priority of Payments (cont.)

Amount (£)

| | | | |
|--|---------------|--|----------------------|
| (i) first, to pay pro rata (i) when due the remuneration payable to the Note Trustee and the Security Trustee (plus VAT, if any) and any fees (including legal fees), costs, charges, liabilities and expenses (including by way of indemnity) incurred by and/or payable to it under the provisions of or in connection with the Trust Deed or the Deed of Charge or either or both of them together or any other documents entered into by the Note Trustee and Security Trustee in its capacity as note trustee and security trustee respectively under (ii) second, to pay pro rata and pari passu: | £2,400.00 | (x) eleventh, to pay pari passu and pro rata amounts (other than in respect of principal) payable in respect of the C Notes (such amounts to be paid pro rata according to the respective interest entitlements of the C Noteholders): | £270,281.44 |
| (A) the servicing fee payable under the Servicing Agreement to the Servicer in respect of its performance of the Services (plus VAT, if any) under the Servicing Agreement together (B) the cash management fee, payable under the Cash Management Agreement to the Cash Manager, together with costs (including legal fees), charges, liabilities and expenses (including by way of indemnity) incurred by and/or payable to the Cash Manager, in accordance with the Cash Management Agreement (plus VAT, if any): | £233,202.50 | (xi) twelfth, amounts to be credited to the C Principal Deficiency Sub-Ledger (such amounts to be applied in redemption of the Debt in accordance with Note Condition 5 (Redemption)) until the balance of the C Principal Deficiency Sub-Ledger has reached zero: | £0.00 |
| (C) amounts due and any fees (including legal fees), costs, charges, liabilities, and expenses (including by way of indemnity) incurred by and/or payable to the Agents under the Paying Agency Agreement and the Class A Loan Note Agents under the Class A Loan Note Agreement: | £3,000.00 | (xii) thirteenth, to pay pari passu and pro rata amounts (other than in respect of principal) payable in respect of the D Notes (such amounts to be paid pro rata according to the respective interest entitlements of the D Noteholders): | £130,412.73 |
| (D) amounts due and any fees (including legal fees), costs, charges, liabilities, and expenses (including by way of indemnity) incurred by and/or payable to the Account Bank, the Swap Collateral Account Bank (plus VAT, if any) and the Collection Account Provider under the Collection Account Agreement; and | £7,200.00 | (xiv) fourteenth, amounts to be credited to the D Principal Deficiency Sub-Ledger (such amounts to be applied in redemption of the Debt in accordance with Note Condition 5 (Redemption)) until the balance of the D Principal Deficiency Sub-Ledger has reached zero: | £0.00 |
| (E) amounts due and payable (plus VAT, if any) to the Corporate Services Provider under and in accordance with the Corporate Services Agreement, the Back-up Servicer Facilitator under the Servicing Agreement and the Back-up Cash Manager Facilitator under the Cash Management Agreement: | £0.00 | (xv) fifteenth, to pay pari passu and pro rata amounts (other than in respect of principal) payable in respect of the E Notes (such amounts to be paid pro rata according to the respective interest entitlements of the E Noteholders): | £73,353.04 |
| (iii) third, to pay pro rata when due (a) amounts, including audit fees and company secretarial expenses (plus VAT, if any), which are payable by the Issuer to third parties and incurred without breach by the Issuer pursuant to the Trust Deed or the Deed of Charge and not provided for payment elsewhere and to provide for any such amounts expected to become due and payable by the Issuer after that Interest Payment Date and prior to the next Interest Payment Date and to provide for the Issuer's liability or possible liability for tax to the extent not payable from the Issuer Profit Amount: | £58,846.99 | (xvi) sixteenth, amounts to be credited to the E Principal Deficiency Sub-Ledger (such amounts to be applied in redemption of the Debt in accordance with Note Condition 5 (Redemption)) until the balance of the E Principal Deficiency Sub-Ledger has reached zero: | £0.00 |
| (iv) fourth, to retain an amount equal to the Issuer Profit Amount, which shall be credited to the Issuer Profit Ledger: | £10,000.00 | (xvii) seventeenth, on the Step-Up Date and any Interest Payment Date thereafter until the Interest Payment Date on which the Rated Debt and the Z Notes have been redeemed in full, all remaining amounts will be applied to the Principal Ledger of the Transaction Account for application as Available Principal Funds to redeem the Rated Debt and the Z Notes until the Rated Debt and the Z Notes are redeemed in full: | £0.00 |
| (v) fifth, in, or towards payment pro rata and pari passu of any amounts to the Swap Counterparty in respect of the Swap Agreement (other than (a) any Swap Subordinated Amounts which are due and payable under item (xviii) below; or (b) any Swap Excluded Payable Amounts which shall be discharged in accordance with the applicable Swap Agreement and the Transaction Documents): | £0.00 | (xviii) eighteenth, in or towards payment pro rata and pari passu according to the amount thereof and in accordance with the terms of the Swap Agreement to the Swap Counterparty of any Swap Subordinated Amounts (other than Swap Excluded Payable Amounts): | £0.00 |
| (vi) sixth, to pay pro rata and pari passu amounts (other than in respect of principal) payable in respect of the Class A Debt (such amount to be paid pro rata according to the respective interest entitlement of the Class A Debtholders): | £4,445,114.50 | (xix) nineteenth, on an Interest Payment Date immediately following an Estimation Period, all remaining amounts to be credited to the Transaction Account to be applied on the next Interest Payment Date as Available Revenue Funds: | £0.00 |
| (vii) seventh, amounts to be credited to the A Principal Deficiency Sub-Ledger (such amounts to be applied in redemption of the Debt in accordance with Note Condition 5 (Redemption)) until the balance of the A Principal Deficiency Sub-Ledger has reached zero: | £0.00 | (xx) twentieth, to pay amounts (other than in respect of principal) payable in respect of the X Notes (such amounts to be paid pro rata according to the respective interest entitlements of the X Noteholders): | £77,640.77 |
| (viii) eighth, to pay pari passu and pro rata amounts (other than in respect of principal) payable in respect of the B Notes (such amounts to be paid pro rata according to the respective interest entitlements of the B Noteholders): | £274,591.04 | (xxi) twenty-first, to pay principal pari passu and pro rata to the holders of the X Notes until the Interest Payment Date on which the X Notes have been redeemed in full: | £1,326,382.72 |
| (ix) ninth, to fund the Liquidity Reserve Fund up to the Liquidity Reserve Fund Required Amount: | £0.00 | (xxii) twenty-second, to pay principal pro rata and pari passu amounts payable to the Z Noteholders in respect of principal on the Z Notes until the Z Notes are redeemed in full; and | £0.00 |
| (x) tenth, amounts to be credited to the B Principal Deficiency Sub-Ledger (such amounts to be applied in redemption of the Debt in accordance with Note Condition 5 (Redemption)) until the balance of the B Principal Deficiency Sub-Ledger has reached zero: | £0.00 | xxiii) any Residual Payments paid pro rata and pari passu to the Certificateholders | £0.00 |
| | | | |
| | | | £6,926,152.95 |

Waterfall at Most Recent Interest Payment Date:**23 Sept 2024****Pre-Enforcement Principal Priority of Payments****Amount (£)**

| | |
|---|----------------------|
| (i) first, (i) on the First Interest Payment Date only, apply the unused amount of the Pre-Funding Initial Amount standing to the credit of the Pre-Funding Principal Ledger as at the Additional Mortgage Loans Final Sale Date (but excluding the Light Refurbishment Loans Retained Amount) and (ii) on the third Interest Payment Date only, apply any unused Light | £3,552,386.00 |
| (ii) second following application of amounts standing to the credit of the Liquidity Reserve Fund and subject to the PDL Condition in respect of any Debt that is not the Most Senior Class, to apply any Principal Addition Amounts towards the reduction of any Further Revenue Shortfall; | £0.00 |
| (iii) third, in redeeming the Class A Debt on a pari passu and pro rata basis until the Interest Payment Date on which the Class A Debt has been redeemed in full; | £2,342,426.57 |
| (iv) fourth, after the Class A Debt has been redeemed in full, in redeeming the B Notes on a pari passu and pro rata basis until the Interest Payment Date on which the B Notes have been redeemed in full; | £0.00 |
| (v) fifth, after the Class A Debt and the B Notes have been redeemed in full, in redeeming the C Notes on a pari passu and pro rata basis until the Interest Payment Date on which the C Notes have been redeemed in full; | £0.00 |
| (vi) sixth, after the Class A Debt, the B Notes and the C Notes have been redeemed in full, in redeeming the D Notes on a pari passu and pro rata basis until the Interest Payment Date on which the D Notes have been redeemed in full; | £0.00 |
| (vii) seventh, after the Class A Debt, the B Notes, the C Notes and the D Notes have been redeemed in full, in redeeming the E Notes on a pari passu and pro rata basis until the Interest Payment Date on which the E Notes have been redeemed in full; and | £0.00 |
| (viii) eighth, any remaining amounts to be applied as Available Revenue Funds. | £0.00 |
| | £5,894,812.57 |

Notes - Closing Date 17 July 2024

| Class | ISINs | Original Principal Balance | Principal Balance Brought Forward | Repayment | Repayment per note | Principal Balance Carried Forward | Reference Rate | Margin | Step-Up Margin | Current IPD | | | | | | | |
|-------------------|--------------------------|----------------------------|-----------------------------------|----------------------|--------------------|-----------------------------------|----------------|--------|----------------|-----------------------|------------------|----------------------|-----------------------|-------------------------|---------------------------|----------------------|-----------------------|
| | | | | | | | | | | Coupon Reference Rate | Coupon Note Rate | Interest | Deferred Interest B/F | Additional Interest Due | Total Interest Due on IPD | Interest Paid on IPD | Deferred Interest C/F |
| Class A Loan Note | N/A | £125,000,000.00 | £125,000,000.00 | £1,669,130.67 | £1,669.13 | £123,330,869.33 | SONIA | 0.870% | 1.305% | 5.05384% | 5.92384% | £1,379,524.38 | £0.00 | £0.00 | £1,379,524.38 | £1,379,524.38 | £0.00 |
| Class A Notes | 284326415 / XS2843264156 | £277,776,000.00 | £277,776,000.00 | £3,709,155.52 | £3,709.16 | £274,066,844.48 | SONIA | 0.870% | 1.305% | 5.05384% | 5.92384% | £3,065,590.12 | £0.00 | £0.00 | £3,065,590.12 | £3,065,590.12 | £0.00 |
| Class B Notes | 284326431 / XS2843264313 | £23,016,000.00 | £23,016,000.00 | £1,173,479.42 | £1,173.48 | £22,842,520.58 | SONIA | 1.350% | 2.025% | 5.05384% | 6.40384% | £274,591.04 | £0.00 | £0.00 | £274,591.04 | £274,591.04 | £0.00 |
| Class C Notes | 284326458 / XS2843264586 | £20,714,000.00 | £20,714,000.00 | £156,128.46 | £156.13 | £20,557,871.54 | SONIA | 1.950% | 2.925% | 5.05384% | 7.00384% | £270,281.44 | £0.00 | £0.00 | £270,281.44 | £270,281.44 | £0.00 |
| Class D Notes | 284326474 / XS2843264743 | £9,206,000.00 | £9,206,000.00 | £69,388.75 | £69.39 | £9,136,611.25 | SONIA | 2.550% | 3.550% | 0.0505384 | 7.60384% | £130,412.73 | £0.00 | £0.00 | £130,412.73 | £130,412.73 | £0.00 |
| Class E Notes | 284326504 / XS2843265047 | £4,603,000.00 | £4,603,000.00 | £34,694.38 | £34.69 | £4,568,305.62 | SONIA | 3.500% | 4.500% | 0.0505384 | 8.55384% | £73,353.04 | £0.00 | £0.00 | £73,353.04 | £73,353.04 | £0.00 |
| Class Z Notes | 284326717 / XS2843267175 | £6,387,000.00 | £6,387,000.00 | £48,140.99 | £48.14 | £6,338,859.01 | SONIA | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Class X Notes | 284326512 / XS2843265120 | £4,603,000.00 | £4,603,000.00 | £1,361,077.10 | £1,361.08 | £3,241,922.90 | SONIA | 4.000% | 4.000% | 0.0505384 | 9.05384% | £77,640.77 | £0.00 | £0.00 | £77,640.77 | £77,640.77 | £0.00 |
| Certificates | | £0.00 | £0.00 | £0.00 | £0.00 | £0.00 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| | | £471,305,000.00 | £471,305,000.00 | £7,221,195.29 | | £464,083,804.71 | | | | | | £5,271,393.52 | £0.00 | £0.00 | £5,271,393.52 | £5,271,393.52 | £0.00 |

Note 1 : Denomination is expressed as £1,000 per note.

Note 2 : The Interest Payable at next IPD is unavailable as the Reference Rate is only capable of being determined at the end of the relevant Interest Period and immediately prior to the relevant Interest Payment Date.

Note 3 : Principal repayments on the junior notes relates to the distribution of the Pre-Funding Initial Amount unused in relation to the Additional Mortgage Loans Final Sale Date.

Bank Accounts

| | Transaction Account | Swap Collateral Account |
|------------------------------------|-----------------------|-------------------------|
| Brought forward | £0.00 | £0.00 |
| Movement | £16,435,844.32 | £0.00 |
| Carried forward 31-Aug-2024 | £16,435,844.32 | £0.00 |

Issuer's Ledgers

| | Principal Ledger | Revenue Ledger | Liquidity Reserve Fund Ledger | Pre-Funding Principal Ledger | Issuer Profit Ledger | Principal Deficiency Ledger |
|------------------------|------------------|----------------|-------------------------------|------------------------------|----------------------|-----------------------------|
| At Transaction Close | 0.00 | 0.00 | £6,386,880.00 | £7,825,267.70 | £0.00 | £0.00 |
| Required Amount | | | £6,386,880.00 | | | |
| Brought forward | £0.00 | £0.00 | £6,386,880.00 | £7,825,267.70 | £0.00 | £0.00 |
| Debits | £5,894,812.57 | £6,926,266.95 | (£83,276.48) | (£7,652,386.00) | £0.00 | £0.00 |
| Credits | £5,894,812.57 | £6,926,266.95 | £0.00 | £0.00 | £10,000.00 | £0.00 |
| Carried forward | £0.00 | £0.00 | £6,303,603.52 | £172,881.70 | £10,000.00 | £0.00 |

Principal Deficiency Sub Ledgers:

| | Brought forward | Debit | Credit | Carried forward |
|-----------------------------------|-----------------|--------------|--------------|-----------------|
| A Principal Deficiency Sub-Ledger | £0.00 | £0.00 | £0.00 | £0.00 |
| B Principal Deficiency Sub-Ledger | £0.00 | £0.00 | £0.00 | £0.00 |
| C Principal Deficiency Sub-Ledger | £0.00 | £0.00 | £0.00 | £0.00 |
| D Principal Deficiency Sub-Ledger | £0.00 | £0.00 | £0.00 | £0.00 |
| E Principal Deficiency Sub-Ledger | £0.00 | £0.00 | £0.00 | £0.00 |
| | £0.00 | £0.00 | £0.00 | £0.00 |

Notes - Ratings & Legal Maturities

| Class | Ratings at Closing (Fitch/Moody's) | Ratings at End of Period (Fitch/Moody's) | Legal Maturities | Currency | Pool Factor Brought Forward | Pool Factor Carried Forward |
|-------------------|------------------------------------|--|------------------|----------|-----------------------------|-----------------------------|
| Class A Loan Note | AAA/Aaa | AAA/Aaa | March 2057 | GBP | 1.000000 | 0.986647 |
| Class A Notes | AAA/Aaa | AAA/Aaa | March 2057 | GBP | 1.000000 | 0.986647 |
| Class B Notes | AA-/Aa1 | AA-/Aa1 | March 2057 | GBP | 1.000000 | 0.992463 |
| Class C Notes | A-/A1 | A-/A1 | March 2057 | GBP | 1.000000 | 0.992463 |
| Class D Notes | BBB/Baa2 | BBB/Baa2 | March 2057 | GBP | 1.000000 | 0.992463 |
| Class E Notes | BBB-/Ba1 | BBB-/Ba1 | March 2057 | GBP | 1.000000 | 0.992463 |
| Class Z Notes | N/A | N/A | March 2057 | GBP | 1.000000 | 0.992463 |
| Class X Notes | N/A | N/A | March 2057 | GBP | 1.000000 | 0.704307 |
| Certificates | N/A | N/A | N/A | GBP | N/A | N/A |

Edenbrook Mortgage Funding Plc Investor Report

Collection Period Start Date 01 June 2024
 Collection Period End Date 31 August 2024

Key Mortgage Pool Summary

| | |
|---|-----------------|
| Current Balance at Closing Date | £452,489,716.32 |
| Current Balance at the Start of Collection Period | £452,489,716.32 |
| Current Balance at End of Collection Period | £454,307,755.51 |
| | |
| Number of Primary Mortgage Accounts at Closing Date | 1,992 |
| Number of Primary Mortgage Accounts at the Start of Collection Period | 1,992 |
| Number of Primary Mortgage Accounts at End of Collection Period | 1,995 |
| | |
| Average Loan Size at Closing Date | £227,153.47 |
| Average Loan Size at End of Collection Period | £227,723.19 |
| | |
| Number of Borrowers at Closing Date | 1,378 |
| Number of Borrowers at the Start of Collection Period | 1,378 |
| Number of Borrowers at End of Collection Period | 1,332 |
| | |
| Weighted Average Original LTV | 72.51% |
| Weighted Average Indexed LTV | 72.00% |
| Weighted Average Seasoning (years) | 2.12 |
| Weighted Average Remaining Term (years) | 19.67 |
| | |
| Interest Collection Received in Period | £4,070,307.46 |
| Scheduled Repayments Received in Period * | £104,172.90 |
| Unscheduled Repayments Received in Period | £2,238,117.68 |

| Constant Prepayment Rates & Total Repayment Rates | Period Rate | Period Rate Annualised |
|---|-------------|------------------------|
| Current Monthly (Aug 2024) CPR Rate | 0.20% | 2.37% |
| Current Quarterly CPR Rate | 0.49% | 1.95% |
| Current Monthly (Aug 2024) CPR Net of Repurchased Loans | 0.20% | 2.37% |
| Current Quarterly CPR Net of Repurchased Loans | 0.49% | 1.95% |
| Total Monthly (Aug 2024) Repayment Rate (TRR) | 0.21% | 2.49% |
| Total Quarterly Repayment Rate (TRR) | 0.52% | 2.06% |

* Includes loan balances due to be redeemed at their scheduled maturity date.

Portfolio Performance

Collection Period Ending

31 August 2024

| Receiver of Rent and Possession Properties | Power of Sale | | Receiver of Rent | | Possession | | Total Balance | |
|--|---------------|-----------------------|------------------|-----------------------|--------------|-----------------------|--------------------|-----------------------|
| | Balance £ | Number of Accounts | Balance £ | Number of Accounts | Balance £ | Number of Accounts | Total Balance £ | Number of Accounts |
| Balance at the Start of the Period | 0.00 | 0 | 368,284.93 | 1 | 0.00 | 0 | 368,284.93 | 1 |
| New in the Period | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 |
| Sold in the Period | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 |
| Released back to Customer in Period | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 |
| Transferred to Receivers in Period | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 |
| Transferred to Possession in Period | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 |
| Other Movement in the Period | 0.00 | | 0.00 | | 0.00 | | 0.00 | 0 |
| Balance Outstanding at the End of the Period | 0.00 | 0 | 368,284.93 | 1 | 0.00 | 0 | 368,284.93 | 1 |

| Sold Properties | Total Balance £ | Number of Accounts |
|------------------------------------|--------------------|-----------------------|
| Balance at the Start of the Period | 0.00 | 0 |
| Properties Sold in Period | 0.00 | 0 |
| Balance at the End of the Period | 0.00 | 0 |

| Recoveries from Sold Properties | Total Balance £ | Number of Accounts |
|---|--------------------|-----------------------|
| Recoveries from the Sales Proceeds at the Start of the Period | 0.00 | 0 |
| Recoveries from the Sales Proceeds in Period | 0.00 | 0 |
| Further Post Sale Recoveries | 0.00 | |
| Recoveries from the Sales Proceeds at the End of the Period | 0.00 | 0 |
| | % of Total | |
| Recovery in Period as Percentage of Current Balance at Sale | 0.00 | |
| Cumulative Recovery as Percentage of Current Balance at Sale | 0.00 | |

| Losses from Sold Properties | Total Balance £ | Number of Accounts |
|---|--------------------|-----------------------|
| Incurred Losses as Shortfall from Sales Proceeds at the Start of the Period | 0.00 | 0 |
| Incurred Losses as Shortfall from Sales Proceeds in Period | 0.00 | 0 |
| Incurred Further Losses as Shortfall post Sales Proceeds in Period * | 0.00 | |
| Incurred Losses as Shortfall from Sales Proceeds at the End of the Period | 0.00 | 0 |
| | % of Total | |
| Average Loss Severity in the Period | 0.00 | |
| Cumulative Average Loss Severity | 0.00 | |

Portfolio Performance

Collection Period Ending

31 August 2024

| Warranty Claim | Total Balance £ | Number of Accounts |
|---|--------------------|-----------------------|
| Warranty Claim at the Start of the Period | 0.00 | 0 |
| Warranty Claim in the Period | 0.00 | 0 |
| Warranty Claim at the End of the Period | 0.00 | 0 |

Pool Table

Collection Period Ending:

31 August 2024

Original Advance (Including Fees)

| Original Advance Inc Fees (£000s) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|-----------------------------------|---------------------------|----------------|--------------------|----------------|
| <=50 | £232,914.21 | 0.05% | 5 | 0.25% |
| >50 - <=100 | £29,720,006.79 | 6.54% | 368 | 18.45% |
| >100 - <=150 | £47,946,435.37 | 10.55% | 387 | 19.40% |
| >150 - <=200 | £59,723,292.73 | 13.15% | 341 | 17.09% |
| >200 - <=300 | £110,496,453.80 | 24.33% | 452 | 22.66% |
| >300 - <=400 | £67,391,850.30 | 14.83% | 198 | 9.92% |
| >400 - <=500 | £47,846,913.31 | 10.53% | 108 | 5.41% |
| >500 | £90,949,889.00 | 20.02% | 136 | 6.82% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Original LTV (Including Fees)

| Original LTV Inc Fees (%) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|---------------------------|---------------------------|----------------|--------------------|----------------|
| <=10% | £0.00 | 0.00% | 0 | 0.00% |
| >10 - <=20% | £101,999.95 | 0.02% | 1 | 0.05% |
| >20 - <=30% | £471,817.39 | 0.10% | 5 | 0.25% |
| >30 - <=40% | £3,382,328.19 | 0.74% | 19 | 0.95% |
| >40 - <=50% | £8,355,976.11 | 1.84% | 45 | 2.26% |
| >50 - <=60% | £23,940,896.96 | 5.27% | 105 | 5.26% |
| >60 - <=70% | £54,777,362.70 | 12.06% | 235 | 11.78% |
| >70 - <=80% | £356,154,815.70 | 78.40% | 1,546 | 77.50% |
| >80 - <=90% | £7,122,558.51 | 1.57% | 39 | 1.95% |
| >90 - <=100% | £0.00 | 0.00% | 0 | 0.00% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending:

31 August 2024

Current Balances

| Range (£000s) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|---------------|---------------------------|----------------|--------------------|----------------|
| <=50 | £114,823.71 | 0.03% | 3 | 0.15% |
| >50 - <=100 | £29,689,375.85 | 6.54% | 369 | 18.50% |
| >100 - <=150 | £48,758,948.03 | 10.73% | 393 | 19.70% |
| >150 - <=200 | £59,521,903.01 | 13.10% | 339 | 16.99% |
| >200 - <=300 | £110,457,253.39 | 24.30% | 451 | 22.61% |
| >300 - <=400 | £66,952,814.83 | 14.74% | 196 | 9.82% |
| >400 - <=500 | £47,862,747.69 | 10.54% | 108 | 5.41% |
| >500 | £90,949,889.00 | 20.02% | 136 | 6.82% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Maximum: £1,499,926.13
 Minimum: £35,304.88
 Average: £227,723.19

Indexed LTVs *

| Range (%) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------|---------------------------|----------------|--------------------|----------------|
| 0 - < 10 | £0.00 | 0.00% | 0 | 0.00% |
| 10 - < 20 | £101,999.95 | 0.02% | 1 | 0.05% |
| 20 - < 30 | £577,053.43 | 0.13% | 6 | 0.30% |
| 30 - < 40 | £2,446,269.55 | 0.54% | 16 | 0.80% |
| 40 - < 50 | £8,731,532.81 | 1.92% | 43 | 2.16% |
| 50 - < 60 | £24,700,568.04 | 5.44% | 110 | 5.51% |
| 60 - < 70 | £74,917,799.24 | 16.49% | 352 | 17.64% |
| 70 - < 80 | £316,945,891.13 | 69.76% | 1,341 | 67.22% |
| 80 - < 90 | £25,886,641.36 | 5.70% | 126 | 6.32% |
| 90 - < 100 | £0.00 | 0.00% | 0 | 0.00% |
| ≥ 100 | £0.00 | 0.00% | 0 | 0.00% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Maximum: 87.15%
 Minimum: 13.87%
 Weighted Ave: 72.00%

*Indexed by Nationwide House Price Index, "Regional Quarterly Indices (Post '73)"

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending:

31 August 2024

Arrears

| Months | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------|---------------------------|----------------|--------------------|----------------|
| 0 | £447,334,608.21 | 98.46% | 1,974 | 98.95% |
| > 0 and < 1 | £2,034,702.52 | 0.45% | 5 | 0.25% |
| 1 | £2,141,769.91 | 0.47% | 7 | 0.35% |
| > 1 and < 2 | £355,159.64 | 0.08% | 2 | 0.10% |
| 2 | £1,249,442.15 | 0.28% | 3 | 0.15% |
| > 2 and < 3 | £0.00 | 0.00% | 0 | 0.00% |
| 3 | £0.00 | 0.00% | 0 | 0.00% |
| > 3 and < 6 | £820,077.43 | 0.18% | 3 | 0.15% |
| 6 | £0.00 | 0.00% | 0 | 0.00% |
| > 6 and < 9 | £0.00 | 0.00% | 0 | 0.00% |
| 9 | £0.00 | 0.00% | 0 | 0.00% |
| > 9 and < 12 | £0.00 | 0.00% | 0 | 0.00% |
| ≥ 12 | £371,995.65 | 0.08% | 1 | 0.05% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Geographical Breakdown

| Region | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|------------------------|---------------------------|----------------|--------------------|----------------|
| East Anglia | £17,749,084.19 | 3.91% | 81 | 4.06% |
| East Midlands | £29,264,756.23 | 6.44% | 195 | 9.77% |
| North East | £7,171,042.36 | 1.58% | 71 | 3.56% |
| North West | £27,601,585.56 | 6.08% | 194 | 9.72% |
| Northern Ireland | £0.00 | 0.00% | 0 | 0.00% |
| Scotland | £0.00 | 0.00% | 0 | 0.00% |
| Greater London | £178,701,432.64 | 39.34% | 488 | 24.47% |
| South East | £107,860,449.05 | 23.74% | 434 | 21.75% |
| South West | £36,446,479.53 | 8.02% | 182 | 9.12% |
| Wales | £9,597,284.87 | 2.11% | 68 | 3.41% |
| West Midlands | £23,362,427.93 | 5.14% | 156 | 7.82% |
| Yorkshire & Humberside | £16,553,213.15 | 3.64% | 126 | 6.32% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending: 31 August 2024

Seasoning

| Seasoning (Months) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------------|---------------------------|----------------|--------------------|----------------|
| < 6 | £13,759,428.60 | 3.03% | 63 | 3.16% |
| 6 - < 12 | £9,473,947.41 | 2.09% | 46 | 2.31% |
| 12 - < 24 | £123,223,531.26 | 27.12% | 572 | 28.67% |
| 24 - < 36 | £305,097,694.62 | 67.15% | 1,306 | 65.46% |
| 36 - < 48 | £2,753,153.62 | 0.61% | 8 | 0.40% |
| 48 - < 60 | £0.00 | 0.00% | 0 | 0.00% |
| >=60 | £0.00 | 0.00% | 0 | 0.00% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Maximum: 38.07 Months
 Minimum: 1.18 Months
 Weighted Average: 25.39 Months

Remaining Term

| Range (Years) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|---------------|---------------------------|----------------|--------------------|----------------|
| < 5 | £3,377,875.46 | 0.74% | 17 | 0.85% |
| 5 - < 10 | £51,768,839.46 | 11.40% | 210 | 10.53% |
| 10 - < 15 | £37,821,772.85 | 8.33% | 194 | 9.72% |
| 15 - < 20 | £80,549,771.91 | 17.73% | 355 | 17.79% |
| 20 - < 25 | £236,110,514.96 | 51.97% | 1,023 | 51.29% |
| ≥ 25 | £44,678,980.87 | 9.83% | 196 | 9.82% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Maximum: 29.84 Years
 Minimum: 2.83 Years
 Weighted Ave: 19.67 Years

Loan Purpose

| Purpose | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------|---------------------------|----------------|--------------------|----------------|
| Purchase | £167,775,376.31 | 36.93% | 822 | 41.20% |
| Remortgage | £286,532,379.20 | 63.07% | 1,173 | 58.80% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending:

31 August 2024

Repayment Method

| Method | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|-----------------------|---------------------------|----------------|--------------------|----------------|
| Repayment | £11,614,943.57 | 2.56% | 83 | 4.16% |
| Partial Interest Only | £0.00 | 0.00% | 0 | 0.00% |
| Interest Only | £442,692,811.94 | 97.44% | 1,912 | 95.84% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Product type

| Type | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|----------------|---------------------------|----------------|--------------------|----------------|
| Fixed | £451,457,333.52 | 99.37% | 1,981 | 99.30% |
| Follow on Rate | £2,850,421.99 | 0.63% | 14 | 0.70% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Fixed Rate Term

| Fixed Rate Term (Years) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|-------------------------|---------------------------|----------------|--------------------|----------------|
| 2 Years | £1,660,328.89 | 0.36% | 15 | 0.76% |
| 5 Years | £443,541,340.16 | 97.63% | 1,935 | 96.99% |
| 7 Years | £6,255,664.47 | 1.38% | 31 | 1.55% |
| Not Fixed | £2,850,421.99 | 0.63% | 14 | 0.70% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Interest Rate (%)

| Rate (%) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------|---------------------------|----------------|--------------------|----------------|
| 0 - < 1 | £0.00 | 0.00% | 0 | 0.00% |
| 1 - < 2 | £0.00 | 0.00% | 0 | 0.00% |
| 2 - < 3 | £146,517,983.56 | 32.25% | 654 | 32.78% |
| 3 - < 4 | £222,483,690.33 | 48.97% | 895 | 44.87% |
| 4 - < 5 | £37,302,438.92 | 8.21% | 194 | 9.72% |
| 5 - < 6 | £26,218,916.03 | 5.77% | 132 | 6.62% |
| 6 - < 7 | £18,350,585.48 | 4.04% | 101 | 5.06% |
| ≥ 7 | £3,434,141.19 | 0.76% | 19 | 0.95% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Maximum: 9.75%
 Minimum: 2.69%
 Weighted Ave: 3.57%
 Current CHL SVR: 9.75%

Pool Table

Collection Period Ending:

31 August 2024

ICR at Origination (Stressed Rental Coverage)

| ICR (%) | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|---------------|---------------------------|----------------|--------------------|----------------|
| <=125% | £6,738,739.04 | 1.48% | 31 | 1.55% |
| >125 - <=135% | £26,873,027.87 | 5.92% | 94 | 4.71% |
| >135 - <=145% | £31,683,216.96 | 6.97% | 109 | 5.46% |
| >145 - <=155% | £38,447,030.87 | 8.46% | 130 | 6.52% |
| >155 - <=165% | £31,951,053.53 | 7.03% | 107 | 5.36% |
| >165 - <=175% | £36,082,984.06 | 7.94% | 107 | 5.36% |
| >175 - <=200% | £89,547,105.04 | 19.72% | 339 | 16.99% |
| >200 - <=225% | £66,235,867.61 | 14.58% | 307 | 15.39% |
| >225 - <=250% | £42,484,649.55 | 9.35% | 228 | 11.43% |
| >250% | £84,264,080.98 | 18.55% | 543 | 27.23% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Buy-to-Let / Owner Occupied

| Type | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|----------------|---------------------------|----------------|--------------------|----------------|
| Buy-to-Let | £454,307,755.51 | 100.00% | 1,995 | 100.00% |
| Owner Occupied | £0.00 | 0.00% | 0 | 0.00% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Flexible/ Non Flexible

| Type | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------|---------------------------|----------------|--------------------|----------------|
| Flexible | £0.00 | 0.00% | 0 | 0.00% |
| Non Flexible | £454,307,755.51 | 100.00% | 1,995 | 100.00% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending:

31 August 2024

Property Type

| Property Type | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|---------------|---------------------------|----------------|--------------------|----------------|
| Flat | £139,512,387.02 | 30.71% | 690 | 34.59% |
| HMO | £48,136,295.86 | 10.60% | 163 | 8.17% |
| House | £205,077,955.04 | 45.13% | 973 | 48.77% |
| MUFB | £44,147,750.61 | 9.72% | 96 | 4.81% |
| Other | £17,433,366.98 | 3.84% | 73 | 3.66% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

New Build

| New Build | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------|---------------------------|----------------|--------------------|----------------|
| Yes | £48,236,334.23 | 10.62% | 161 | 8.07% |
| No | £406,071,421.28 | 89.38% | 1,834 | 91.93% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Tenure

| Tenure | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|--------------|---------------------------|----------------|--------------------|----------------|
| Freehold | £294,284,852.91 | 64.78% | 1,198 | 60.05% |
| Leasehold | £160,022,902.60 | 35.22% | 797 | 39.95% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending:

31 August 2024

Borrower Type

| Borrower Type | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|---------------|---------------------------|----------------|--------------------|----------------|
| Individual | £160,199,715.90 | 35.26% | 617 | 30.93% |
| Ltd Company | £294,108,039.61 | 64.74% | 1,378 | 69.07% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Employment Status

| Type | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|---------------|---------------------------|----------------|--------------------|----------------|
| Employed | £71,058,135.24 | 15.64% | 285 | 14.29% |
| Self-employed | £89,141,580.66 | 19.62% | 332 | 16.64% |
| Legal Entity | £294,108,039.61 | 64.74% | 1,378 | 69.07% |
| Other | £0.00 | 0.00% | 0 | 0.00% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

EPC Rating

| Property Region | Aggregate Current Balance | % of Total | Number of Accounts | % of Total |
|-----------------|---------------------------|----------------|--------------------|----------------|
| A | £1,248,310.79 | 0.27% | 3 | 0.15% |
| B | £46,433,832.27 | 10.22% | 165 | 8.27% |
| C | £146,081,892.28 | 32.15% | 664 | 33.28% |
| D | £193,607,338.93 | 42.63% | 886 | 44.42% |
| E | £66,936,381.24 | 14.73% | 277 | 13.88% |
| F | £0.00 | 0.00% | 0 | 0.00% |
| G | £0.00 | 0.00% | 0 | 0.00% |
| Total | £454,307,755.51 | 100.00% | 1,995 | 100.00% |

Glossary

| | |
|--|--|
| Arrears | <p>Arrears are calculated in accordance with standard market practice in the UK.</p> <p>A mortgage loan as at MIA Relevant Time is identified as being in arrears when,</p> <p>(a) the aggregate amounts which are due and payable by the relevant Mortgage Borrower under such Mortgage Loan but which remain unpaid, less</p> <p>(b) the aggregate amounts which the relevant Mortgage Borrower has pre-paid or overpaid with respect to the Mortgage Loan prior to MIA Relevant Time.</p> <p>"MIA" means a ratio calculated with respect to a Mortgage Loan as at the MIA Relevant Time representing:</p> <p>(a) the Arrears Amount as at the MIA Relevant Time, divided by</p> <p>(b) the current Mortgage Instalment.</p> <p>"MIA Relevant Time" means close of business on the last working day of a calendar month.</p> |
| <p>Unscheduled Repayments Received in Period</p> | <p>Unscheduled Repayments comprise payments from the Originator for the repurchase of loans from the portfolio, and capital prepayments and redemptions from the Borrowers other than those received at the expected term end date of the loan.</p> |
| <p>Monthly Constant Prepayment Rate (CPR)</p> | <p>Monthly CPR means the total unscheduled prepayments received during the period divided by the aggregate current balance of the loans comprised in the mortgage portfolio at the beginning of the period. Unscheduled prepayments comprise redemptions from the Borrowers other than those received at the expected term end date of the loan.</p> |
| <p>Monthly CPR Net of Repurchased Loans</p> | <p>Monthly CPR Net of Repurchased Loans means the total unscheduled prepayments plus the payments from the Originator for the repurchase of loans from the portfolio received during the period divided by the aggregate current balance of the loans comprised in the mortgage portfolio at the beginning of the period.</p> |
| <p>Total Redemption Rate (TRR)</p> | <p>Total Redemption Rate means the total scheduled repayments, unscheduled prepayments and the payments from the Originator for the repurchase of loans from the portfolio received during the period divided by the aggregate current balance of the loans comprised in the mortgage portfolio at the beginning of the period.</p> |

Glossary

| | |
|-------------------------------------|--|
| Current Balance | <p>"Current Balance" for each Mortgage Loan means, at any given date, the aggregate balance of the amounts charged to the Mortgage Borrower's account in respect of a Mortgage Loan as at such date (but avoiding double counting) including:</p> <p>(a) the original principal amount advanced to the relevant Mortgage Borrower and any further amount (including any Further Advance or Flexible Drawing) advanced on or before the given date to the relevant Mortgage Borrower and secured or intended to be secured by the related Mortgage; and</p> <p>(b) any interest, disbursement, legal expense, fee, charge, rent, service charge, premium or payment which has been capitalised in accordance with the relevant Mortgage Conditions or with the relevant Mortgage Borrower's consent or capitalised in accordance with the Seller's normal charging practices and any applicable regulatory obligation and added to the amounts secured or intended to be secured by the related Mortgage; and</p> <p>(c) any other amount (including, for the avoidance of doubt, Accrued Interest and Arrears of Interest) which is due or accrued (whether or not due) and which has not been paid by the relevant Mortgage Borrower and has not been capitalised in accordance with the relevant Mortgage Conditions or with the relevant Mortgage Borrower's consent or in accordance with the Seller's normal charging practices and any applicable regulatory obligations but which is secured or intended to be secured by the related Mortgage, as at the end of the Business Day immediately preceding that given date, minus any repayment or payment of any of the foregoing made on or before the end of the Business Day immediately preceding that given date and excluding any Flexible Drawings or Further Advances committed to be made but not made by the end of the Business Day immediately preceding that given date.</p> |
| Current Indexed Loan to Value Ratio | <p>"Current Indexed Loan to Value Ratio" means, in respect of a Mortgage Loan, the Current Balance of that Mortgage Loan divided by the Indexed Valuation of the Property in respect of that Mortgage Loan.</p> |

Glossary

| | |
|-------------------|--|
| Indexed Valuation | "Indexed Valuation" on any day, the then most recent valuation of a Property securing the Mortgage Loan indexed using the latest Nationwide House Price Index, "Regional Quarterly Indices (Post '73) from the date of that most recent valuation until the most recent date for which the Nationwide House Price Index or such other information service or website which publishes that index from time to time is in place of Nationwide. |
| Loan Seasoning | The number of months since the date of origination of the loan. |
| Remaining Term | The number of remaining years of the term of each loan. |
| Receiver of Rent | "Receiver" means a receiver or receiver and manager or administrative receiver of the whole or any part of the Charged Assets. |