

Issue Date	17 July 2024
Issuer	Edenbrook Mortgage Funding Plc
Stock Exchange Listing	Irish Stock Exchange plc
Reporting Date (Collateral)	30 September 2024
Collection Period	1 Sept 2024 - 30 Sept 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

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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

30 September 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 (£)

(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

£233,202.50

(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);

£13,727.22

(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

(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

(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

(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

(iv) fourth, to retain an amount equal to the Issuer Profit Amount, which shall be credited to the Issuer Profit Ledger;

£10,000.00

(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

(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

(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

(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

(ix) ninth, to fund the Liquidity Reserve Fund up to the Liquidity Reserve Fund Required Amount;

£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

(xi) 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

(xii) 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

(xiii) 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

(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

(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

(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

(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

(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

(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

(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

(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

(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

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 Refurbishment Loans Retained Amount standing to the credit of the Pre-Funding Principal Ledger, in each case, towards redeeming the Debt on a pro rata and pari passu basis;

£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

Notes - Closing Date 17 July 2024											Current IPD						
Class	ISINs	Original Principal Balance	Principal Balance Brought Forward	Repayment	Repayment per note	Principal Balance Carried Forward	Reference Rate	Margin	Step-Up Margin	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	£173,479.42	£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 30-Sep-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 September 2024
Collection Period End Date 30 September 2024

Key Mortgage Pool Summary

Current Balance at Closing Date	£452,489,716.32
Current Balance at the Start of Collection Period	£454,307,755.51
Current Balance at End of Collection Period	£454,165,955.20
Number of Primary Mortgage Accounts at Closing Date	1,992
Number of Primary Mortgage Accounts at the Start of Collection Period	1,995
Number of Primary Mortgage Accounts at End of Collection Period	1,993
Average Loan Size at Closing Date	£227,153.47
Average Loan Size at End of Collection Period	£227,880.56
Number of Borrowers at Closing Date	1,378
Number of Borrowers at the Start of Collection Period	1,332
Number of Borrowers at End of Collection Period	1,330
Weighted Average Original LTV	72.51%
Weighted Average Indexed LTV	72.02%
Weighted Average Seasoning (years)	2.20
Weighted Average Remaining Term (years)	19.59
Interest Collection Received in Period	£1,349,775.09
Scheduled Repayments Received in Period *	£32,662.47
Unscheduled Repayments Received in Period	£173,943.35

Constant Prepayment Rates & Total Repayment Rates	Period Rate	Period Rate Annualised
Current Monthly (Aug 2024) CPR Rate	0.04%	0.48%
Current Quarterly CPR Rate	0.42%	1.67%
Current Monthly (Aug 2024) CPR Net of Repurchased Loans	0.04%	0.48%
Current Quarterly CPR Net of Repurchased Loans	0.42%	1.67%
Total Monthly (Aug 2024) Repayment Rate (TRR)	0.05%	0.60%
Total Quarterly Repayment Rate (TRR)	0.44%	1.75%

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

Portfolio Performance

Collection Period Ending

30 September 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		4,591.81		0.00		4,591.81	
Balance Outstanding at the End of the Period	0.00	0	372,876.74	1	0.00	0	372,876.74	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

30 September 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:

30 September 2024

Original Advance (Including Fees)

Original Advance Inc Fees (£000s)	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
<=50	£197,180.00	0.04%	4	0.20%
>50 - <=100	£29,747,352.28	6.55%	368	18.46%
>100 - <=150	£47,805,137.47	10.53%	386	19.37%
>150 - <=200	£59,718,267.14	13.15%	341	17.11%
>200 - <=300	£110,494,853.74	24.32%	452	22.69%
>300 - <=400	£67,396,338.69	14.84%	198	9.93%
>400 - <=500	£47,848,726.46	10.54%	108	5.42%
>500	£90,958,099.42	20.03%	136	6.82%
Total	£454,165,955.20	100.00%	1,993	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%	£102,008.84	0.02%	1	0.05%
>20 - <=30%	£436,437.97	0.10%	4	0.20%
>30 - <=40%	£3,381,488.72	0.74%	19	0.95%
>40 - <=50%	£8,220,965.98	1.81%	44	2.21%
>50 - <=60%	£24,044,216.03	5.29%	106	5.32%
>60 - <=70%	£54,884,899.01	12.08%	236	11.84%
>70 - <=80%	£355,974,127.41	78.39%	1,544	77.47%
>80 - <=90%	£7,121,811.24	1.57%	39	1.96%
>90 - <=100%	£0.00	0.00%	0	0.00%
Total	£454,165,955.20	100.00%	1,993	100.00%

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending:

30 September 2024

Current Balances

Range (£000s)	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
<=50	£79,175.63	0.02%	2	0.10%
>50 - <=100	£29,614,462.47	6.52%	368	18.46%
>100 - <=150	£48,716,123.85	10.73%	393	19.72%
>150 - <=200	£59,518,607.53	13.11%	339	17.01%
>200 - <=300	£110,456,490.23	24.31%	451	22.64%
>300 - <=400	£66,955,300.96	14.74%	196	9.83%
>400 - <=500	£47,867,695.11	10.54%	108	5.42%
>500	£90,958,099.42	20.03%	136	6.82%
Total	£454,165,955.20	100.00%	1,993	100.00%

Maximum: £1,499,994.57

Minimum: £38,373.24

Average: £227,880.56

Indexed LTVs *

Range (%)	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
0 - < 10	£0.00	0.00%	0	0.00%
10 - < 20	£102,008.84	0.02%	1	0.05%
20 - < 30	£541,436.33	0.12%	5	0.25%
30 - < 40	£2,443,877.90	0.54%	16	0.80%
40 - < 50	£8,688,848.55	1.91%	43	2.16%
50 - < 60	£24,668,334.73	5.43%	110	5.52%
60 - < 70	£75,149,728.90	16.55%	352	17.66%
70 - < 80	£316,683,777.53	69.73%	1,340	67.24%
80 - < 90	£25,887,942.42	5.70%	126	6.32%
90 - < 100	£0.00	0.00%	0	0.00%
≥ 100	£0.00	0.00%	0	0.00%
Total	£454,165,955.20	100.00%	1,993	100.00%

Maximum: 87.16%

Minimum: 13.87%

Weighted Ave: 72.02%

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

Pool Table

Collection Period Ending:

30 September 2024

Arrears

Months	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
0	£448,145,053.71	98.68%	1,977	99.20%
> 0 and < 1	£1,203,426.35	0.26%	4	0.20%
1	£866,148.12	0.19%	3	0.15%
> 1 and < 2	£1,118,577.33	0.25%	2	0.10%
2	£544,673.82	0.12%	1	0.05%
> 2 and < 3	£0.00	0.00%	0	0.00%
3	£1,092,126.48	0.24%	2	0.10%
> 3 and < 6	£823,072.65	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	£372,876.74	0.08%	1	0.05%
Total	£454,165,955.20	100.00%	1,993	100.00%

Geographical Breakdown

Region	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
East Anglia	£17,749,820.38	3.91%	81	4.06%
East Midlands	£29,255,580.95	6.44%	195	9.78%
North East	£7,172,157.01	1.58%	71	3.56%
North West	£27,597,011.63	6.08%	193	9.68%
Northern Ireland	£0.00	0.00%	0	0.00%
Scotland	£0.00	0.00%	0	0.00%
Greater London	£178,577,052.11	39.32%	487	24.45%
South East	£107,860,595.68	23.75%	434	21.78%
South West	£36,448,269.07	8.03%	182	9.13%
Wales	£9,597,562.02	2.11%	68	3.41%
West Midlands	£23,355,983.82	5.14%	156	7.83%
Yorkshire & Humberside	£16,551,922.53	3.64%	126	6.32%
Total	£454,165,955.20	100.00%	1,993	100.00%

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending: 30 September 2024

Seasoning

Seasoning (Months)	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
< 6	£9,113,119.72	2.01%	44	2.21%
6 - < 12	£12,157,888.45	2.68%	55	2.76%
12 - < 24	£99,337,635.31	21.87%	475	23.83%
24 - < 36	£324,650,826.28	71.48%	1,385	69.49%
36 - < 48	£8,906,485.44	1.96%	34	1.71%
48 - < 60	£0.00	0.00%	0	0.00%
>=60	£0.00	0.00%	0	0.00%
Total	£454,165,955.20	100.00%	1,993	100.00%

Maximum: 39.06 Months
Minimum: 2.17 Months
Weighted Average 26.37 Months

Remaining Term

Range (Years)	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
< 5	£3,378,032.44	0.74%	17	0.85%
5 - < 10	£52,244,601.52	11.50%	212	10.64%
10 - < 15	£39,601,995.59	8.72%	198	9.93%
15 - < 20	£79,169,201.19	17.43%	350	17.56%
20 - < 25	£235,094,834.68	51.77%	1,020	51.19%
≥ 25	£44,677,289.78	9.84%	196	9.83%
Total	£454,165,955.20	100.00%	1,993	100.00%

Maximum: 29.76 Years
Minimum: 2.75 Years
Weighted Ave: 19.59 Years

Loan Purpose

Purpose	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Purchase	£167,662,959.72	36.92%	821	41.19%
Remortgage	£286,502,995.48	63.08%	1,172	58.81%
Total	£454,165,955.20	100.00%	1,993	100.00%

Edenbrook Mortgage Funding Plc Investor Report

Pool Table

Collection Period Ending:

30 September 2024

Repayment Method

Method	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Repayment	£11,544,964.86	2.54%	82	4.11%
Partial Interest Only	£0.00	0.00%	0	0.00%
Interest Only	£442,620,990.34	97.46%	1,911	95.89%
Total	£454,165,955.20	100.00%	1,993	100.00%

Product type

Type	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Fixed	£451,447,506.54	99.40%	1,980	99.35%
Follow on Rate	£2,718,448.66	0.60%	13	0.65%
Total	£454,165,955.20	100.00%	1,993	100.00%

Fixed Rate Term

Fixed Rate Term (Years)	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
2 Years	£1,625,081.51	0.35%	14	0.70%
5 Years	£443,566,419.27	97.67%	1,935	97.09%
7 Years	£6,256,005.76	1.38%	31	1.56%
Not Fixed	£2,718,448.66	0.60%	13	0.65%
Total	£454,165,955.20	100.00%	1,993	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	£146,510,625.68	32.26%	654	32.81%
3 - < 4	£222,482,638.47	48.99%	895	44.92%
4 - < 5	£37,300,212.53	8.21%	194	9.73%
5 - < 6	£26,220,178.91	5.77%	132	6.62%
6 - < 7	£18,350,073.43	4.04%	100	5.02%
≥ 7	£3,302,226.18	0.73%	18	0.90%
Total	£454,165,955.20	100.00%	1,993	100.00%

Maximum: 9.50%
 Minimum: 2.69%
 Weighted Ave: 3.57%
 Current CHL SVR: 9.75%

Pool Table

Collection Period Ending:

30 September 2024

ICR at Origination (Stressed Rental Coverage)

ICR (%)	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
<=125%	£6,607,104.97	1.45%	30	1.51%
>125 - <=135%	£26,873,524.90	5.92%	94	4.72%
>135 - <=145%	£31,684,694.63	6.98%	109	5.47%
>145 - <=155%	£38,449,995.28	8.47%	130	6.52%
>155 - <=165%	£31,984,330.45	7.04%	107	5.37%
>165 - <=175%	£36,082,936.55	7.94%	107	5.37%
>175 - <=200%	£89,549,202.07	19.73%	339	17.01%
>200 - <=225%	£66,238,096.69	14.58%	307	15.40%
>225 - <=250%	£42,479,900.98	9.35%	228	11.44%
>250%	£84,216,168.68	18.54%	542	27.19%
Total	£454,165,955.20	100.00%	1,993	100.00%

Buy-to-Let / Owner Occupied

Type	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Buy-to-Let	£454,165,955.20	100.00%	1,993	100.00%
Owner Occupied	£0.00	0.00%	0	0.00%
Total	£454,165,955.20	100.00%	1,993	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	£454,165,955.20	100.00%	1,993	100.00%
Total	£454,165,955.20	100.00%	1,993	100.00%

Pool Table

Collection Period Ending:

30 September 2024

Property Type

Property Type	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Flat	£139,381,169.66	30.69%	689	34.57%
HMO	£48,137,874.20	10.60%	163	8.18%
House	£205,062,929.51	45.15%	972	48.77%
MUFB	£44,150,232.45	9.72%	96	4.82%
Other	£17,433,749.38	3.84%	73	3.66%
Total	£454,165,955.20	100.00%	1,993	100.00%

New Build

New Build	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Yes	£48,232,449.83	10.62%	161	8.08%
No	£405,933,505.37	89.38%	1,832	91.92%
Total	£454,165,955.20	100.00%	1,993	100.00%

Tenure

Tenure	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Freehold	£294,275,197.46	64.79%	1,197	60.06%
Leasehold	£159,890,757.74	35.21%	796	39.94%
Total	£454,165,955.20	100.00%	1,993	100.00%

Pool Table

Collection Period Ending:

30 September 2024

Borrower Type

Borrower Type	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Individual	£160,210,146.47	35.28%	617	30.96%
Ltd Company	£293,955,808.73	64.72%	1,376	69.04%
Total	£454,165,955.20	100.00%	1,993	100.00%

Employment Status

Type	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
Employed	£71,060,541.75	15.65%	285	14.30%
Self-employed	£89,149,604.72	19.63%	332	16.66%
Legal Entity	£293,955,808.73	64.72%	1,376	69.04%
Other	£0.00	0.00%	0	0.00%
Total	£454,165,955.20	100.00%	1,993	100.00%

EPC Rating

Property Region	Aggregate Current Balance	% of Total	Number of Accounts	% of Total
A	£1,248,363.02	0.27%	3	0.15%
B	£46,302,220.03	10.20%	164	8.23%
C	£146,083,061.09	32.17%	664	33.32%
D	£193,632,190.48	42.63%	886	44.45%
E	£66,900,120.58	14.73%	276	13.85%
F	£0.00	0.00%	0	0.00%
G	£0.00	0.00%	0	0.00%
Total	£454,165,955.20	100.00%	1,993	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>
Unscheduled Repayments Received in Period	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.
Monthly Constant Prepayment Rate (CPR)	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.
Monthly CPR Net of Repurchased Loans	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.
Total Redemption Rate (TRR)	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.

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.