

COLLATERAL REPORT

Mortgage Loan Profile		
Original number of Mortgage Loans in Pool		115,191
Original current value of Mortgage Loans in Pool	£	6,399,214,138
Current number of Mortgage Loans in Pool at 01 February 2025		50,395
Current £ value of Mortgage Loans in Pool at 01 February 2025	£	6,550,686,260
Weighted Average Yield on 08 February 2025		3.60675%

Trust Assets	
Current value of Mortgage Loans in Pool at 01 February 2025	6,550,686,259.75
Last months Closing Trust Assets at 01 January 2025	5,111,909,227.02
Mortgage collections - Interest on 01 February 2025	15,664,525.52
Mortgage collections - Principal (Scheduled) on 01 February 2025	16,715,790.14
Mortgage collections - Principal (Unscheduled) on 01 February 2025	84,359,981.27
Principal Ledger as calculated on 10 February 2025	-
Funding Share (Following an interim trust recalculation event) as calculated on 31 January 2025	3,524,561,729.80
Funding Share % (Following an interim trust recalculation event) as calculated on 31 January 2025	68.94805%
Seller Share (Following an interim trust recalculation event) as calculated on 31 January 2025	1,587,347,497.22
Seller Share % (Following an interim trust recalculation event) as calculated on 31 January 2025	31.05195%
Minimum Seller Share (Amount) 31 January 2025	
W	85,656,352.00
X	53,389,566.71
Y	127,252,093.48
Z	
AA	2,250.37
W + X + Y + Z + AA =	266,300,252.57
Minimum Seller Share (% of Total) on 01 February 2025	5.20941%

Arrears Analysis at 31 January 2025	Number	Current Balance £	Arrears £	By Number %	By Current Balance %
<1 month in arrears	50,241	6,537,776,758	-	99.69	99.80
≥1 – <2 months in arrears	154	12,909,501	47,795	0.31	0.20
≥2 – <3 months in arrears	-	-	-	-	-
≥3 – <4 months in arrears	-	-	-	-	-
≥4 – <5 months in arrears	-	-	-	-	-
≥5 – <6 months in arrears	-	-	-	-	-
≥6 – <7 months in arrears	-	-	-	-	-
≥7 – <8 months in arrears	-	-	-	-	-
≥8 – <9 months in arrears	-	-	-	-	-
≥9 – <10 months in arrears	-	-	-	-	-
≥10 – <11 months in arrears	-	-	-	-	-
≥11 – <12 months in arrears	-	-	-	-	-
More than 12 months in arrears	-	-	-	-	-
Total	50,395	6,550,686,260	47,795	100.00	100.00

Arrears Capitalised at 31 January 2025	Number	Current Balance £	Capitalised Amount £
Capitalisation cases (in month)	1	296,322	1,323
Capitalisation cases (Total) *	22	1,588,310	23,276

*Includes properties in possession cases, cases no longer in arrears but excludes any Loans repurchased from the Portfolio or Loans that have been redeemed since May 2008.

Losses on Properties in Possession at 31 January 2025	Number	Loss Amount £
Total loss on sale brought forward	2,234	71,745,264
Losses recorded this period	-	-
Total loss on sale carried forward	2,234	71,745,264
Recoveries*	-	-

*This figure represents all live cases and would therefore exclude cases that have been closed due to bankruptcy.

Properties in Possession at 31 January 2025	Number	Current Balance £
Total properties in possession since inception	4,539	530,849,819
Reposessed (in month)	-	-
Sold (in month)	-	-
Current number in possession	-	-
Total properties sold since inception	4,539	530,849,819