

**CORRASI COVERED BOND LLP**



**Monthly Investor Report - Feb 2026**

**Reporting Date: 28th Feb 2026**

**Portfolio Cut-Off Date: 26th Feb 2026**

**Notes Information**

<b>Note Class</b>	
ISIN Code	XS2483463704
Common code	248346370
Currency	United States Dollar
Original Credit Rating(s) (Moody's)	Aa1
Current Credit Ratings(s) (Moody's)	Aa1
<b>Principal information</b>	
Notes Principal Amount Outstanding at beginning of Interest Period	1,600,000,000
Principal Payment payable on next Note Payment Date	0
Available Principal	1,600,000,000
Notes Principal Amount outstanding at end of Interest Period	1,600,000,000
<b>Interest information</b>	
Day Count Convention	360
SOFR	3.76751
Margin (in %)	0.75000
Interest rate % for current interest period	4.51751
Days in Interest Period	90
Deferred Interest	0
Additional Interest	0
Note Interest Amount payable on current Payment Date	18,471,596.44
Available amount for Interest payment	0
Unpaid Note interest at the end of Interest Period	0
Opening unpaid Note principal	1,600,000,000
Note principal due	0
Note principal paid	0
Closing unpaid Note principal	1,600,000,000
<b>Total Principal + Interest Payments</b>	<b>18,471,596.44</b>

**Administration**

Issuer Name	Standard Chartered Bank
Name of Programme	US\$ 5 Billion Covered Bond Programme
Prospectus Location	<a href="https://www.sc.com/en/investors/credit-ratings-fixed-income/capital-securities-in-">https://www.sc.com/en/investors/credit-ratings-fixed-income/capital-securities-in-</a>

**Counterparties, Ratings**

	Counterparties\Ratings	Moody's	
		Rating Trigger	Current Rating
Covered Bonds	Standard Chartered Bank	-	A1
Issuer	Standard Chartered Bank	-	A1
Seller(s)	Standard Chartered Bank	-	A1
Cash Manager	Standard Chartered Bank	Baa3	A1
Account Bank	Standard Chartered Bank	A3	A1
Servicer	Standard Chartered Bank	Baa3	A1

**Accounts, Ledgers**

REVENUE LEDGER		
<b>CLOSING BALANCE (21-05-2025)</b>		<b>21,663,635.08</b>
<i>Revenue Receipts</i>		
Revenue Receipts from Cover Pool	18,523,689.20	
Bank Interest	-	
Excess amount released from Reserve Fund	-	
<b>Sub-Total Receipts</b>		<b>18,523,689.20</b>
<i>Revenue Distributions</i>		
Senior fees (including Cash Manager & Servicer)	-	
Amounts due under Intercompany Loan	(19,738,738.89)	
Amounts added to Reserve Fund	-	
Deferred Consideration	-	
Members' profit	-	
<b>Sub-Total Distributions</b>		<b>(19,738,738.89)</b>
<b>CLOSING BALANCE (21-08-2025)</b>		<b>20,448,585.39</b>

PRINCIPAL LEDGER		
<b>CLOSING BALANCE (21-05-2025)</b>		<b>283,101,361.18</b>
<i>Principal Receipts</i>		
Principal Receipts from Cover Pool	74,917,126.44	
Any other amount standing to credit Principal Ledger	-	
Cash Capital Contribution from Members	-	
<b>Sub-Total Receipts</b>		<b>74,917,126.44</b>
<i>Principal Distributions</i>		
Acquisition of Loans (Replenishments)	(6,666,666.67)	
Credit to Principal Ledger	-	
Amounts due under Intercompany Loan	-	
Capital Distribution to Members	-	
<b>Sub-Total Distributions</b>		<b>(6,666,666.67)</b>
<b>CLOSING BALANCE (21-08-2025)</b>		<b>351,351,820.95</b>

RESERVE LEDGER		
<b>CLOSING BALANCE (21-05-2025)</b>		<b>-</b>
<b>CLOSING BALANCE (21-08-2025)</b>		<b>-</b>

PAYMENT LEDGER		
<b>CLOSING BALANCE (21-05-2025)</b>		<b>-</b>
<b>CLOSING BALANCE (21-08-2025)</b>		<b>-</b>

INTERCOMPANY LOAN LEDGER		
<b>CLOSING BALANCE (21-05-2025)</b>		<b>1,600,000,000.00</b>
<b>CLOSING BALANCE (21-08-2025)</b>		<b>1,600,000,000.00</b>

SUBORDINATED LOAN LEDGER		
<b>CLOSING BALANCE (21-05-2025)</b>		<b>104,003,549.81</b>
<i>Subordinated Loan Drawdowns</i>	-	
<i>Subordinated Loan Repayments</i>	-	
<b>CLOSING BALANCE (21-08-2025)</b>		<b>104,003,549.81</b>

**General Information**

**Key dates**

Closing Date	26th May 2022
Final Maturity Date	26th May 2027
Interest Payment Date(s)	26th August 2022
Period	26th May 2022 - 26th August 2022
Note Calculation Date	24th August 2022
Note Payment Date	26th August 2022
Interest Determination Date	26th May 2022
Interest Period Start Date	26th May 2022
Interest Period End Date	26th August 2022

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**Asset Coverage Test**


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No.	Item	Value
A	Adjusted Portfolio Value: (a+b-c+d)	1,647,244,575
a	Loan Balance of all ECA loans in the portfolio multiplied by the Asset Percentage (95.23%)	1,539,956,291
b	Deposit Account Credit Balance	107,288,283
c	Loan Balance of all Defaulted ECA Loans	-
d	Guaranteed Balance of all Defaulted ECA Loans	-
B	Principal of Notes Outstanding	1,600,000,000
	A>B	<b>Yes</b>
	Pass/Fail Asset Coverage Test	<b>Pass</b>



## Stratification Tables

## Breakdown by Guarantor

Guarantor	Number of Loans	Percentage by loan Count	Notional Balance (US\$m equivalent)	Percentage by Notional
ATRADIUS DUTCH STATE BUSINESS NV	1	5%	249.68	15%
EULER HERMES AKTIENGESELLSCHAFT	4	19%	110.11	7%
EXPORT CREDITS GUARANTEE DEPARTMENT	2	10%	301.16	19%
INTERNATIONAL DEVELOPMENT ASSOCIATION	1	5%	17.77	1%
KOREA TRADE INSURANCE CORPORATION	7	33%	270.97	17%
MULTILATERAL INVESTMENT GUARANTEE AGENCY	5	24%	460.96	29%
SWISS EXPORT RISK INSURANCE (SERV)	1	5%	206.44	13%
<b>Total</b>	<b>21</b>	<b>100%</b>	<b>1,617.09</b>	<b>100%</b>

## Currency Split

Currency	Number of Loans	Percentage by Loan Count	Notional Balance (US\$m equivalent)	Percentage by Notional
USD	21	100%	1,617.09	100%
EUR	0	0%	-	0%
GBP	0	0%	-	0%
<b>Total</b>	<b>21</b>	<b>100%</b>	<b>1,617.09</b>	<b>100%</b>

## Interest Rate Type

Basis Type	Number of Loans	Notional of Loans (US\$m Equivalent)	Weighted Average Margin
Euribor	0	-	0.00%
RFR	21	1,617.09	0.91%
<b>Total</b>	<b>21</b>	<b>1,617.09</b>	

## Breakdown by Seasoning

Years of Seasoning	Number of Loans	Percentage by Loan Count	Notional Balance (US\$m equivalent)	Percentage by Notional
0-2	0	0%	-	0%
2-4	0	0%	-	0%
4-6	2	10%	60.97	4%
6-8	4	19%	203.26	13%
8-10	2	10%	30.67	2%
More than 10	13	62%	1,322.19	82%
<b>Total</b>	<b>21</b>	<b>100%</b>	<b>1617.09</b>	<b>100%</b>

## Breakdown by Country

Domicile Country	Number of Loans	Percentage by Loan Count	Notional Balance (US\$m equivalent)	Percentage by Notional
BAHRAIN	4	19%	138.15	9%
BANGLADESH	1	5%	206.44	13%
INDIA	1	5%	65.00	4%
KENYA	1	5%	17.77	1%
NIGERIA	1	5%	39.51	2%
OMAN	1	5%	232.21	14%
PANAMA	2	10%	113.75	7%
PHILIPPINES	1	5%	249.68	15%
SAUDI ARABIA	1	5%	29.43	2%
SINGAPORE	1	5%	43.20	3%
TURKEY	2	10%	73.25	5%
UNITED ARAB EMIRATES	1	5%	254.15	16%
UNITED STATES	3	14%	147.13	9%
VIETNAM	1	5%	7.42	0%
<b>Total</b>	<b>21</b>	<b>100%</b>	<b>1,617.09</b>	<b>100%</b>

## Industry

Moodys Industry	Number of Loans	Percentage by Loan Count	Notional Balance (US\$m equivalent)	Percentage by Notional
Construction & Building	3	14.3%	147.13	9%
Utilities: Electric	1	4.8%	65.00	4%
FIRE: Finance	1	4.8%	29.43	2%
Sovereign & Public Finance	1	4.8%	23.25	1%
FIRE: Real Estate	5	23.8%	433.06	27%
Energy: Oil & Gas	1	4.8%	50.00	3%
Banking	1	4.8%	254.15	16%
Chemicals, Plastics, & Rubber	3	14.3%	345.96	21%
Automotive	5	23.8%	269.12	17%

**Delinquency Profile**

<b>Days Past Due</b>	<b>Number of Assets</b>	<b>Amount Arrears Outstanding</b>	<b>Percentage Arrears Outstanding</b>	<b>Total Outstanding Balance</b>	<b>Percentage Outstanding</b>
0-30	0	-	0.00%	-	0.00%
30-60	0	-	0.00%	-	0.00%
60-90	0	-	0.00%	-	0.00%
90-120	0	-	0.00%	-	0.00%
120-150	0	-	0.00%	-	0.00%
150-180	0	-	0.00%	-	0.00%
>180	0	-	0.00%	-	0.00%
<b>Total</b>	0	-	0.00%		0.00%



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**Defaulted Assets**

Transaction ID	Entity ID	Guarantor	Defaulted Amount	Guaranteed Maturity Amount date	Moody's Industry Group	Moody's Industry Code	Country of Domicile	Recovery Amount	Workout Status
NIL									

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