I	Period:	Janu	ary-2020			
Pool Performance Distribution of Loans Currently in Arrears		Mths in Arrears	No. of Loans	% of Total	Current Principal Balance	% of Total
Sum of Current Principal Balance in arrears	£13,030,745	Current	802	88.91%	£96,744,849	88.13%
	£130,307	>= 1 <= 2 > 2 <= 3	33 20	3.66% 2.22%	£3,606,759	3.29% 2.15%
Average Loan Balance	£130,307	> 3 <= 4	20 5	0.55%	£2,365,482 £572,200	2.15% 0.52%
Weighted Average LTV	78.00%	> 4 <= 5	8	0.89%	£1,413,397	1.29%
Largest Loan Balance	£1,001,035	> 5 <= 6 > 6 <= 7	6 5	0.67% 0.55%	£538,787 £568,362	0.49% 0.52%
Largest Luan Dalance	£1,001,035	> 7 <= 8	3	0.33%	£499,682	0.46%
Weighted Average Years to Maturity	10.10	> 8 <= 9	3	0.33%	£526,586	0.48%
		> 9	17	1.88%	£2,939,490	2.68%
		Total	902	100.00%	£109,775,594	100.00%
Pool Performance		1		This	Last	Since
				Period	Period	Issue
Cumulative Foreclosure Frequency by % of or	ginal pool size			0.1269% n/a	0.0000% n/a	1.6972% 17.1136%
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears +	ginal pool size			0.1269%	0.0000%	1.6972%
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal)	ginal pool size			0.1269% n/a £53,674	0.0000% n/a £66,614	1.6972% 17.1136% £14,496,134
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity	ginal pool size		This No. of Loans	0.1269% n/a £53,674 0.020%	0.0000% n/a £66,614 0.0252%	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance	ginal pool size Fees - Mercs) Balance @			0.1269% n/a £53,674 0.020% 5.4833%	0.0000% n/a £66,614 0.0252% 0.0000% Balance @	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions	ginal pool size Fees - Mercs) Balance @	Value		0.1269% n/a £53,674 0.020% 5.4833%	0.0000% n/a £66,614 0.0252% 0.0000% Balance @	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions Properties in Possession	ginal pool size Fees - Mercs) Balance @ No. of Loans	Value	No. of Loans	0.1269% n/a £53,674 0.020% 5.4833% S Period Value	0.0000% n/a £66,614 0.0252% 0.0000% Balance @ No. of Loans	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions Properties in Possession Sold Repossessions Total Sold Repossessions	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 289	Value £526,306 £44,704,146	No. of Loans 1 1	0.1269% n/a £53,674 0.020% 5.4833% s Period Value (£42,009) £126,956	0.0000% n/a £66,614 0.0252% 0.0000% Balance @ No. of Loans 5	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu £484,29 £44,831,10
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions Properties in Possession Sold Repossessions Total Sold Repossessions	ginal pool size Fees - Mercs) Balance @ No. of Loans 5	Value £526,306 £44,704,146	No. of Loans	0.1269% n/a £53,674 0.020% 5.4833% s Period Value (£42,009)	0.0000% n/a £66,614 0.0252% 0.0000% Balance @ No. of Loans	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu £484,29 £44,831,10
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions Properties in Possession Sold Repossessions Losses on Sold Repossessions Losses on Sold Repossessions	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 289	Value £526,306 £44,704,146	No. of Loans 1 1 1	0.1269% n/a £53,674 0.020% 5.4833% s Period Value (£42,009) £126,956	0.0000% n/a £66,614 0.0252% 0.0000% Balance @ No. of Loans 5	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu £484,229 £44,831,10 £14,496,13
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions Properties in Possession Sold Repossessions Losses on Sold Repossessions Losses on Sold Repossessions Dool Performance Mortgage Principal Analysis Opening mortgage principal balance	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 289	Value £526,306 £44,704,146	No. of Loans 1 1 1 This	0.1269% n/a £53,674 0.020% 5.4833% 5 Period (£42,009) £126,956 £53,674 5 Period Value £110,095,589	0.0000% n/a £66,614 0.0252% 0.0000% Balance @ No. of Loans 5 290 271 Since Is No. of Loans 325	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu £484,29 £44,831,10 £14,496,13 sue Value £51,387,06
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions Properties in Possession Sold Repossessions Losses on Sold Repossessions Losses on Sold Repossessions Development and the possessions Pool Performance Mortgage Principal Analysis Opening mortgage principal balance Tap principal balance	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 289 270	Value £526,306 £44,704,146 £14,442,460	No. of Loans 1 1 1 1 No. of Loans 909	0.1269% n/a £53,674 0.020% 5.4833% s Period Value (£42,009) £126,956 £53,674 s Period Value	0.0000% n/a £66,614 0.0252% 0.0000% Balance @ No. of Loans 5 290 271 Since Is No. of Loans 325 1,607	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu £484,29 £44,831,10 £14,496,13 sue £51,387,06 £213,404,89
Annualised Foreclosure Frequency by % of or Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Weighted Average Loss Severity Pool Performance Repossessions Properties in Possession Sold Repossessions Total Sold Repossessions Losses on Sold Repossessions Does on Sold Repossessions Costage Principal Analysis Opening mortgage principal balance Tap principal balance Unscheduled Prepayments Scheduled Repayments Closing mortgage principal balance	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 289 270	Value £526,306 £44,704,146 £14,442,460	No. of Loans 1 1 1 No. of Loans	0.1269% n/a £53,674 0.020% 5.4833% 3 Period (£42,009) £126,956 £53,674 3 Period 2 £126,956 £53,674 3 Period 2 £110,095,589 £0	0.0000% n/a £66,614 0.0252% 0.0000% Balance @ No. of Loans 5 290 271 Since Is No. of Loans 325	1.6972% 17.1136% £14,496,134 5.4745% 30.7155% 31-Jan-2020 Valu £484,29 £44,831,10 £14,496,13 sue