Р	eriod:	Febru	iary-2020			
Pool Performance Distribution of Loans Currently in Arrears		Mths in Arrears	No. of Loans	% of Total	Current Principal Balance	% of Total
	014 040 005					
Sum of Current Principal Balance in arrears	£14,619,385	Current >= 1 <= 2	789 37	87.57% 4.11%	£94,302,207 £5.268.637	86.58% 4.84%
Average Loan Balance	£130,530	> 2 <= 3	20	2.22%	£2,034,580	1.87%
		> 3 <= 4	11	1.22%	£1,173,488	1.08%
Weighted Average LTV	78.00%	> 4 <= 5	5	0.55%	£638,055	0.59%
_argest Loan Balance	£1,001,035	> 5<=6 > 6<=7	8 5	0.89% 0.55%	£1,221,288 £552,472	1.12% 0.51%
La gest Louir Balanoo	21,001,000	> 7 <= 8	4	0.44%	£671,296	0.62%
Weighted Average Years to Maturity	10.10	> 8 <= 9	1	0.11%	£156,772	0.14%
		> 9	21	2.33%	£2,902,798	2.67%
		Total	901	100.00%	£108,921,592	100.00%
Pool Performance				This Period	Last Period	Since Issue
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F	ginal pool size			0.3515% n/a £104,495 0.039%	0.1269% n/a £53,674 0.0203%	1.7015% 17.1572% £14,600,629 5.5140%
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F	ginal pool size			n/a £104,495	n/a £53,674	17.1572% £14,600,629
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal)	ginal pool size	31-Jan-2020 Value	This No. of Loans	n/a £104,495	n/a £53,674	17.1572% £14,600,629
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions	jinal pool size Fees - Mercs) Balance @ No. of Loans	Value	No. of Loans	n/a £104,495 0.039% Period Value	n/a £53,674 0.0203% Balance @ No. of Loans	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions	jinal pool size -ees - Mercs) Balance @			n/a £104,495 0.039%	n/a £53,674 0.0203% Balance @	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession	jinal pool size Fees - Mercs) Balance @ No. of Loans	Value	No. of Loans	n/a £104,495 0.039% Period Value	n/a £53,674 0.0203% Balance @ No. of Loans	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Fotal Sold Repossessions	jinal pool size Fees - Mercs) Balance @ No. of Loans 5 290	Value £484,297 £44,831,102	No. of Loans (1) 2	n/a £104,495 0.039% Period Value (£116,359) £231,935	n/a £53,674 0.0203% Balance @ No. of Loans 4 292	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu £367,93 £45,063,03
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Fotal Sold Repossessions	jinal pool size Fees - Mercs) Balance @ No. of Loans	Value £484,297	No. of Loans (1)	n/a £104,495 0.039% * Period Value (£116,359)	n/a £53,674 0.0203% Balance @ No. of Loans	17.1572% £14,600,629 5.5140% 29-Feb-2020
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Total Sold Repossessions Losses on Sold Repossessions Pool Performance	jinal pool size Fees - Mercs) Balance @ No. of Loans 5 290	Value £484,297 £44,831,102	No. of Loans (1) 2 2 This	n/a £104,495 0.039% s Period Value (£116,359) £231,935 £104,495 s Period	n/a £53,674 0.0203% Balance @ No. of Loans 4 292 273 Since Is	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu £367,93 £45,063,03 £14,600,62
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Total Sold Repossessions Losses on Sold Repossessions Pool Performance Mortgage Principal Analysis	jinal pool size Fees - Mercs) Balance @ No. of Loans 5 290 271	Value £484,297 £44,831,102 £14,496,134	No. of Loans (1) 2 2 This No. of Loans	n/a £104,495 0.039% 3 Period (£116,359) £231,935 £104,495 3 Period Value	n/a £53,674 0.0203% Balance @ No. of Loans 4 292 273 Since Is No. of Loans	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu £367,93 £45,063,03 £14,600,62 sue Value
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Total Sold Repossessions Losses on Sold Repossessions Losses on Sold Repossessions Doel Performance Mortgage Principal Analysis Depening mortgage principal balance	jinal pool size Fees - Mercs) Balance @ No. of Loans 5 290 271	Value £484,297 £44,831,102	No. of Loans (1) 2 2 This	n/a £104,495 0.039% Period Value (£116,359) £231,935 £104,495 \$ Period Value £109,775,594	n/a £53,674 0.0203% Balance @ No. of Loans 4 292 273 Since Is No. of Loans 325	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu £367,93 £45,063,03 £14,600,62 sue Value £51,387,06
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Losses on Sold Repossessions Losses on Sold Repossessions Decol Performance Mortgage Principal Analysis Dening mortgage principal balance Fap principal balance	jinal pool size Fees - Mercs) Balance @ No. of Loans 5 290 271	Value £484,297 £44,831,102 £14,496,134	No. of Loans (1) 2 2 No. of Loans 902	n/a £104,495 0.039% s Period Value (£116,359) £231,935 £104,495 s Period Value £109,775,594 £0	n/a £53,674 0.0203% Balance @ No. of Loans 4 292 273 Since Is No. of Loans 325 1,607	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu £367,93 £45,063,03 £14,600,62 sue Value £51,387,06 £213,404,85
Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Losses on Sold Repossessions Losses on Sold Repossessions Doen Performance Mortgage Principal Analysis Opening mortgage principal balance Tap principal balance Unscheduled Prepayments	jinal pool size Fees - Mercs) Balance @ No. of Loans 5 290 271	Value £484,297 £44,831,102 £14,496,134	No. of Loans (1) 2 2 This No. of Loans	n/a £104,495 0.039% Period Value (£116,359) £231,935 £104,495 \$ Period Value £109,775,594	n/a £53,674 0.0203% Balance @ No. of Loans 4 292 273 Since Is No. of Loans 325	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu £367,93 £45,063,03 £14,600,62
Annualised Foreclosure Frequency by % of orig Cumulative Foreclosure Frequency by % of orig Gross Losses (Principal + Interest + Arrears + F Gross Losses (% of original deal) Pool Performance Repossessions Properties in Possession Sold Repossessions Total Sold Repossessions Losses on Sold Repossessions Pool Performance Mortgage Principal Analysis Opening mortgage principal balance Tap principal balance Unscheduled Repayments Scheduled Repayments	jinal pool size Fees - Mercs) Balance @ No. of Loans 5 290 271 @	Value £484,297 £44,831,102 £14,496,134	No. of Loans (1) 2 2 No. of Loans 902	n/a £104,495 0.039% s Period Value (£116,359) £231,935 £104,495 s Period Value £109,775,594 £0 (£773,381)	n/a £53,674 0.0203% Balance @ No. of Loans 4 292 273 Since Is No. of Loans 325 1,607	17.1572% £14,600,629 5.5140% 29-Feb-2020 Valu £367,93 £45,063,03 £14,600,62 sue Value £51,387,06 £213,404,88 (£130,404,963