Period:		December-2019				
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	£14,664,881	Current	794	87.35%	£95,430,709	86.68%
	C407 F04	>= 1 <= 2 > 2 <= 3	41	4.51%	£5,007,188	4.55%
Average Loan Balance	£127,521	> 3 <= 4	20 5	2.20% 0.55%	£2,310,101 £642,373	2.10% 0.58%
Weighted Average LTV	78.00%	> 4 <= 5	10	1.10%	£1,431,688	1.30%
		> 5 <= 6	4	0.44%	£530,679	0.48%
Largest Loan Balance	£1,001,035	> 6 <= 7 > 7 <= 8	5	0.55%	£651,618	0.59%
Weighted Average Years to Maturity	10.10	> 7 <= 8 > 8 <= 9	3 3	0.33% 0.33%	£393,149 £415,245	0.36% 0.38%
	10.10	> 9	24	2.64%	£3,282,840	2.98%
			24	2.0470	20,202,040	2.0070
		Total	909	100.00%	£110,095,589	100.00%
Pool Performance				This	Last	Since
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears +	ginal pool size			0.0000% n/a £66,614	0.0000% n/a £0	1.6940% 17.0815% £14,442,460
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal)	ginal pool size			n/a	n/a	17.0815%
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	n/a £66,614 0.025%	n/a £0 0.0000%	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019
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 @			n/a £66,614 0.025% 0.0000% s Period	n/a £0 0.0000% 0.0000% Balance @	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019
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		n/a £66,614 0.025% 0.0000% s Period	n/a £0 0.0000% 0.0000% Balance @	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Neighted Average Loss Severity Pool Performance Repossessions Properties in Possession	ginal pool size Fees - Mercs) Balance @ No. of Loans	Value	No. of Loans	n/a £66,614 0.025% 0.0000% s Period Value	n/a £0 0.0000% 0.0000% Balance @ No. of Loans	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 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	ginal pool size Fees - Mercs) Balance @ No. of Loans	E526,306	No. of Loans 0 5	n/a £66,614 0.025% 0.0000% s Period Value £0 £499,185	n/a £0 0.0000% 0.0000% Balance @ No. of Loans	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu £526,30
Cumulative Foreclosure Frequency by % of or Gross Losses (Principal + Interest + Arrears + Gross Losses (% of original deal) Veighted 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 £44,204,961	No. of Loans	n/a £66,614 0.025% 0.0000% s Period Value £0	n/a £0 0.0000% 0.0000% Balance @ No. of Loans	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu £526,30 £44,704,14
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 5 284	Value £526,306 £44,204,961	No. of Loans 0 5 5 5	n/a £66,614 0.025% 0.0000% s Period Value £0 £499,185 £66,614 s Period	n/a £0 0.0000% 0.0000% Balance @ No. of Loans 5 289 270 Since Is	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu £526,30 £44,704,14 £14,442,46
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 5 284	Value £526,306 £44,204,961	No. of Loans 0 5 5	n/a £66,614 0.025% 0.0000% s Period Value £0 £499,185 £66,614	n/a £0 0.0000% 0.0000% Balance @ No. of Loans 5 289 270	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu £526,30 £44,704,14 £14,442,46
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 Def Performance Mortgage Principal Analysis Depening mortgage principal balance	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 284	Value £526,306 £44,204,961	No. of Loans 0 5 5 5	n/a £66,614 0.025% 0.0000% s Period Value £0 £499,185 £66,614 s Period	n/a £0 0.0000% 0.0000% Balance @ No. of Loans 5 289 270 Since Is	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu £526,30 £44,704,14 £14,442,46 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 Total Sold Repossessions Losses on Sold Repossessions Desses on Sold Repossessions Desses on Sold Repossessions Desses on Sold Repossessions Desses on Sold Repossessions	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 284 265	Value £526,306 £44,204,961 £14,375,846	No. of Loans 0 5 5 No. of Loans	n/a £66,614 0.025% 0.0000% s Period Value £0 £499,185 £66,614 s Period Value £110,414,257 £0 (£242,173)	n/a £0 0.0000% 0.0000% Balance @ No. of Loans 5 289 270 Since Is No. of Loans 325	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu £526,30 £44,704,14 £14,442,46 Sue £51,387,00 £213,404,88 (£129,389,72)
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 Pool Performance Mortgage Principal Analysis Opening mortgage principal balance Tap principal balance Unscheduled Prepayments Scheduled Repayments Scheduled Repayments Closing mortgage principal balance	ginal pool size Fees - Mercs) Balance @ No. of Loans 5 284 265	Value £526,306 £44,204,961 £14,375,846	No. of Loans 0 5 5 5 No. of Loans 912	n/a £66,614 0.025% 0.0000% s Period Value £0 £499,185 £66,614 s Period Value	n/a £0 0.0000% 0.0000% Balance @ No. of Loans 5 289 270 Since Is No. of Loans 325 1,607	17.0815% £14,442,460 5.4543% 30.7155% 31-Dec-2019 Valu £526,30 £44,704,14 £14,442,46 sue Value £51,387,00 £213,404,85