leport Dat leport Feo		Monthly															
ERIES 20 Riginal Inf)15-1 FORMATION - 06 AUGUST	2015				Principal	Information						Ir	nterest Information			
Tranche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placement
1A	AAA/Aaa/AAA	XS1267594288	Dec-54	£300,000,000	£100,000	3,000	1.00000	£300,000,000	1.92	Scheduled Amort	Aug-2018	3M GBP LIBOR	0.50%	Aug-2018	1.00%	Act/365	Public
2A	AAA/Aaa/AAA	XS1267595921	Dec-54	€ 280,000,000	€ 100,000	2,800	0.70675	£197,890,000	4.92	Scheduled Amort	May-2021	3M EURIBOR	0.45%	May-2021	0.90%	Act/360	Public
terest Accru terest Accru terest Paym ays in Perioc ecord Date:	ual End: lent date: d:	23/11/2020 22/02/2021 22/02/2021 91 19/02/2021															
ERIES 20 ERIOD CASH)15-1 HFLOWS (Outstanding Tr	anches only)			Principal Informatic	'n					Inter	est Information					

					enncipar information										
Tranche	Current Rating (S&P/Moody's/Fitch)	Principal Issued	Scheduled Principal for period	Paid in Period	Paid to Date	Principal C/f	Pool Factor GBP	Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Per Note	Due in Period	Interest Paid in	Interest Shortfall in Period	Cumulative Interest Shortfall
2A	AAA/Aaa/AAA	€ 280,000,000	€ 25,760,000	€0	€ 176,026,648	€ 103,973,352	0.37133	£73,483,167	-0.52700%	-0.07700%	€ 0.00	€0	€0	€0	€(
								£73,483,167							

ranche	Counterparty	Base Ccy Notional (B/Fwd)	Receive Reference	Interest Received in period		CRR Notional (6)	GBP Principal Paid (£)	CRR Interact Raid (6)	Pay Reference	Collateral posted
ranene	oounterparty	(Bit tru)	Receive Reference	periou	ili periou	GBF Notional (£)	GBF Ffilicipal Faid (£)	GBF Interest Faid (2)	T dy Reference	Conateral posteu
2A	Wells Fargo Bank N.A	€ 103,973,333	3M EURIBOR	€0	€0	£73,483,153	£0	£59,230	3M GBP LIBOR	£0

						Principal Info	ormation						ln:	terest Information			
anche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placer
IA	AAA/Aaa/AAA	XS1639368874/ XS1639251252	Dec-69	£750,000,000	£100,000	7,500	1.00000	£750,000,000	2.98	Scheduled Amort	Nov-2020	3M GBP LIBOR	0.42%	Nov-2020	0.84%	Act/365	46.67%
A	AAA/Aaa/AAA	XS1639368957/ XS1639251922	Dec-69	£800,000,000	£100,000	8,000	1.00000	£800,000,000	4.99	Scheduled Amort	Aug-2022	SONIA*	0.668%*	Aug-2022	1.218%*	Act/365	50% F
t Accrua t Accrua t Payme Period Date:		uary 2020 the reference rai 23/11/2020 22/02/2021 22/02/2021 91 19/02/2021	te changed from 3m G	BP Libor to Compounde	ed Daily SONIA.												
Accrua Accrua Payme Period Date:	ual Start: ual End: uent date: d:	23/11/2020 22/02/2021 22/02/2021 91 19/02/2021	te changed from 3m G								Inte	rest Information					
Accrua Accrua Payme Period Date:	ual Start: ual End: uent date: d: D17-1	23/11/2020 22/02/2021 22/02/2021 91 19/02/2021	te changed from 3m G		ed Daily SONIA.						Inte	rest Information			Cumulation		
Accrus Accrus Payme Period Date: S 20 CASH	ual Start: ual End: uent date: d: D17-1	23/11/2020 22/02/2021 22/02/2021 91 19/02/2021 anches only)	te changed from 3m G Scheduled Princips for perio	Princ		Principal C/f	Pool Factor	GBP Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Per Note		Interest Paid in Perior	in Period	Cumulative Interest Shortfall		
st Accrus st Accrus st Payme n Period d Date: IES 20	ual Start: Ial End: Ient date: d: D17-1 H FLOWS (Outstanding Tr Current Rating	23/11/2020 22/02/2021 22/02/2021 91 19/02/2021 anches only)	Scheduled Principa	Princ Il d Paid in Period	ipal Information	Principal C/f £800,000,000	Pool Factor 1.00000		Reference Rate Sonia	Coupon Rate		Due in Period		n in Period d	Interest Shortfall		

al Rating ody's/Fitch) I	ISIN No. (REG S / 144a)	Legal Maturity														
			Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placem
aa/AAA	XS1759130849/ US513770AY34	Dec-69	\$300,000,000	\$200,000	1,500	1.41920	£211,386,697	1.95	Scheduled Amort	Aug-2020	3M USD LIBOR	0.42%	Aug-2020	0.84%	Act/360	Pub
aa/AAA	XS1759231522/ XS1760615291	Dec-69	£285,000,000	£100,000	2,850	1.00000	£285,000,000	4.95	Scheduled Amort	Feb-2023	SONIA*	0.541%*	Feb-2023	0.961%*	Act/365	Pub
utstanding Tranch	hes only)									Interes	st Information					
rt Rating ody's/Fitch)	Principal Issued			Paid to Date	Principal C/f	Pool Factor			Coupon Rat	e Interest Per Note	Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumulative ` Interest Shortfall		
aa/AAA	£285,000,000	£0	0 £0	£0	£285,000,000	1.00000	£285,000,000	Sonia	*TBI	•TBD	*TBD	£0	£0) £0		
ut	a/AAA non 29 January 20 standing Tranch Rating	X\$1759211522/ X\$1760615291 n on 29 January 2020 the reference rate changed fro 23/11/2020 22/02/2021 91 19/02/2021 standing Tranches only)	AVAA XS1750231522/ xS1760615291 Dec-69 to on 29 January 2020 the reference rate changed from 3m GBP Libor to Co 23/11/2020 22/02/2021 91 19/02/2021 standing Tranches only) Rating Scheduled Principal	XS1759231522/ XS1760615291 Dec-69 £285,000,000 no 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 23/02/2021 91 19/02/2021 standing Tranches only)	AAA XS1759231522/ XS1760615291 Dec-69 £285,000,000 £100,000 non 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 23/02/2021 39/02/2021 standing Tranches only) Principal Information	xXS1759231522/ XS1760615291 Dec-69 £285,000,000 £100,000 2,850 n on 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 23/20/2021 23/20/2021 23/02/2021 39 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 91 19/02/2021 100 <td< td=""><td>xX31759231522/ XS1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 n on 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 23/02/2021 23/02/2021 1.00200 23/02/2021 1.00200 23/02/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 1.00200 1.00200 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 1.00200 1.00200 1.00200 2.002/2021 1.00200</td><td>xX1759231522/ xX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 to or 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 23/11/2020 23/02/2021 319/02/2021 23/11/2020 319/02/2021 Principal Information standing Tranches only) Principal Information Principal Information Principal Information</td><td>xXS1759231522/ xXS1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 4.95 in on 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 22/02/2021 22/02/2021 91 19/02/2021 19/02/2021 19/02/2021 10/02/2021</td><td>xX1759231522/ xX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 4.95 Scheduled Amort no a29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daly SONIA. 23/11/2020 23/02/2021 91 9/02/2021 standing Tranches only) Principal Information</td><td>xX1759231522/ xX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023</td><td>XS1759231522/ XS1760615291 Dec-69 £285,000,000 £.00,000 2.850 1.00000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* In on 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. </td><td>X\$1759231522/ X\$1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* avaa 23/11/2020 23/1</td><td>X\$1759231522/ XX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 a/AAA X\$1759231522/ XX1760615291 Dec-69 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 a/AA 23/11/2020 21/02/2021 21/02/2021 21/02/2021 31/002 Scheduled From 3m GBP Libor to Compounded Daily SONIA. Feb-2023 Feb-2023 Feb-2023 Feb-2023 standing Tranches only) Principal Information Principal Information Interest Information Interest Information Interest Shortal in Interest Shor</td><td>X\$1759231522/ X\$1760615291 Dec-69 £285,000,000 £100,000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* a/AA X\$1759231522/ X\$1760615291 Dec-69 £285,000,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* a/AA X\$1772002 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* 2\$/172020 Scheduled Amort Feb-2023 Scheduled Amort Feb-2023 SonIA* 0.541%* Feb-2023 0.961%* stanting Principal Information Principal Information Interest Principal Information Interest Principal Information Interest Principal Information Interest Principal Information Inte</td><td>XS1759231522/ XS1766615291 Dec-69 £285,000,000 £100,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* Act/365 a/AA XS1760615291 Dec-69 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* Act/365 a/AA XS1760615291 Dec-69 £200/001 Scheduled Tom 3m GBP Libor to Compounded Daily SONIA: Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* Act/365 23/11/2020 22/02/2021 91 Scheduled Interset Mormation Feb-2023 Sonia 0.541%* Feb-2023 0.961%* Act/365 standing Tranches only: Frincipal Information Frincipal Information Feb-2023 Sonia Sonia</td></td<>	xX31759231522/ XS1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 n on 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 23/02/2021 23/02/2021 1.00200 23/02/2021 1.00200 23/02/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 1.00200 1.00200 1.00200 2.002/2021 1.00200 2.002/2021 1.00200 1.00200 1.00200 1.00200 2.002/2021 1.00200	xX1759231522/ xX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 to or 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 23/11/2020 23/02/2021 319/02/2021 23/11/2020 319/02/2021 Principal Information standing Tranches only) Principal Information Principal Information Principal Information	xXS1759231522/ xXS1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 4.95 in on 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA. 23/11/2020 22/02/2021 22/02/2021 91 19/02/2021 19/02/2021 19/02/2021 10/02/2021	xX1759231522/ xX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 4.95 Scheduled Amort no a29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daly SONIA. 23/11/2020 23/02/2021 91 9/02/2021 standing Tranches only) Principal Information	xX1759231522/ xX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023	XS1759231522/ XS1760615291 Dec-69 £285,000,000 £.00,000 2.850 1.00000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* In on 29 January 2020 the reference rate changed from 3m GBP Libor to Compounded Daily SONIA.	X\$1759231522/ X\$1760615291 Dec-69 £285,000,000 £100,000 2,850 1.00000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* avaa 23/11/2020 23/1	X\$1759231522/ XX1760615291 Dec-69 £285,000,000 £100,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 a/AAA X\$1759231522/ XX1760615291 Dec-69 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 a/AA 23/11/2020 21/02/2021 21/02/2021 21/02/2021 31/002 Scheduled From 3m GBP Libor to Compounded Daily SONIA. Feb-2023 Feb-2023 Feb-2023 Feb-2023 standing Tranches only) Principal Information Principal Information Interest Information Interest Information Interest Shortal in Interest Shor	X\$1759231522/ X\$1760615291 Dec-69 £285,000,000 £100,000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* a/AA X\$1759231522/ X\$1760615291 Dec-69 £285,000,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* a/AA X\$1772002 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* 2\$/172020 Scheduled Amort Feb-2023 Scheduled Amort Feb-2023 SonIA* 0.541%* Feb-2023 0.961%* stanting Principal Information Principal Information Interest Principal Information Interest Principal Information Interest Principal Information Interest Principal Information Inte	XS1759231522/ XS1766615291 Dec-69 £285,000,000 £100,000 2,850 1.0000 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* Act/365 a/AA XS1760615291 Dec-69 £285,000,000 4.95 Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* Act/365 a/AA XS1760615291 Dec-69 £200/001 Scheduled Tom 3m GBP Libor to Compounded Daily SONIA: Scheduled Amort Feb-2023 SONIA* 0.541%* Feb-2023 0.961%* Act/365 23/11/2020 22/02/2021 91 Scheduled Interset Mormation Feb-2023 Sonia 0.541%* Feb-2023 0.961%* Act/365 standing Tranches only: Frincipal Information Frincipal Information Feb-2023 Sonia Sonia

	FORMATION - 05 July 2018					Principal Info	ormation						Interest	Information			
anche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placem
1A	AAA/Aaa/AAA	XS1839670293/ US513770AZ09	Dec-69	\$400,000,000	\$200,000	2,000	1.30770	£305,880,554	1.93	Scheduled Amort	Feb-2021	3M USD LIBOR	0.42%	Feb-2021	0.84%	Act/360	Publ
2A	AAA/Aaa/AAA	XS1839669527/ XS1839669873	Dec-69	£250,000,000	£100,000	2,500	1.00000	£250,000,000	4.95	Scheduled Amort	Aug-2023	SONIA*	0.642%*	Aug-2023	1.162%*	Act/365	Publ
ng the co	onsent solicitation on 29 Januar	v 2020 the reference rate changed f	rom 3m GBP Libor to Comp	oounded Daily SONIA.													
	ual End: nent date:	22/02/2021 22/02/2021															
Date: ES 20		91 19/02/2021 Inches only)			in the lafe second second						Intere	st Information					
d Date: IES 20	018-2			Pr	incipal Information						Intere	st Information					
d Date:	018-2	inches only)	Scheduled Principal for period	Pr Paid in Period	Paid to Date	Principal C/f	Pool Factor Gi	BP Eqv Principal O/s	Reference Rate	Coupon Rate		st Information	Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall		
Date: ES 20 D CASH	018-2 H FLOWS (Outstanding Tra Current Rating	inches only)				Principal C/f \$168,000,000	Pool Factor Gi 0.42000	BP Eqv Principal O/s £128,469,833	Reference Rate	Coupon Rate 0.63263%					Interest		
Date: ES 20 CASH	018-2 H FLOWS (Outstanding Tre Current Rating (S&P/Moody's/Fitch)	nches only) Principal Issued	for period	Paid in Period	Paid to Date						Interest Per Note	Due in Period	Period	in Period	Interest Shortfall		
Date: ES 20 CASH	D18-2 H FLOWS (Outstanding Tra Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA	Principal Issued \$400,000,000	for period \$24,000,000	Paid in Period \$0	Paid to Date \$232,000,000	\$168,000,000	0.42000	£128,469,833	0.21263%	0.63263%	Interest Per Note \$134.33	Due in Period	Period \$0	in Period \$0	Interest Shortfall \$0		
Date: ES 20 CASH	D18-2 H FLOWS (Outstanding Tra Current Rating (S&P/Moody s/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA	Principal Issued \$400,000,000	for period \$24,000,000 £0	Paid in Period \$0	Paid to Date \$232,000,000	\$168,000,000	0.42000	£128,469,833 £250,000,000	0.21263%	0.63263%	Interest Per Note \$134.33	Due in Period	Period \$0	in Period \$0	Interest Shortfall \$0		
Date: ES 20 D CASH	D18-2 H FLOWS (Outstanding Tra Current Rating (S&P/Moody s/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA	Principal Issued \$400,000,000 £250,000,000	for period \$24,000,000 £0	Paid in Period \$0	Paid to Date \$232,000,000	\$168,000,000	0.42000	£128,469,833 £250,000,000	0.21263%	0.63263%	Interest Per Note \$134.33	Due in Period	Period \$0	in Period \$0	Interest Shortfall \$0		
Date: ES 20 D CASH	D18-2 H FLOWS (Outstanding Tra Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA e, interest per note and interest -2 Swap Payments Summa	Principal Issued \$400,000,000 £250,000,000	for period \$24,000,000 £0	Paid in Period \$0	Paid to Date \$232,000,000 £0	\$168,000,000 £250,000,000	0.42000 1.00000 	£128,469,833 £250,000,000	0.21263% Sonia	0.63263% *TBD	Interest Per Note \$134.33	Due in Period	Period \$0	in Period \$0	Interest Shortfall \$0		

	FORMATION - 14 February	2019				Principal Info	rmation						Interest	Information			
anche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placem
1A1	AAA/Aaa/AAA	XS1950916178/ US513770BB22	Dec-69	\$325,000,000	\$200,000	1,625	1.29780	£250,423,794	1.97	Scheduled Amort	Aug-2021	3M USD LIBOR	0.77%	Aug-2021	1.54%	Act/360	Publ
1A2	AAA/Aaa/AAA	XS1950915444/ XS1950915790	Dec-69	£350,000,000	£100,000	3,500	1.00000	£350,000,000	1.97	Scheduled Amort	Aug-2021	3M GBP LIBOR	0.82%	Aug-2021	1.64%	Act/365	Publi
in Perio d Date: IES 2(DD CAS		19/02/2021		P	rincipal Information						Intere	st Information					
nche	Current Rating (S&P/Moody's/Fitch)	Principal Issued	Scheduled Principal for period		Paid to Date	Principal C/f	Pool Factor G	BP Eqv Principal O/s	Reference Rate	Coupon Rate	e Interest Per Note	Due in Period	Interest Paid in Period		Cumulative Interest Shortfall		
	AAA/Aaa/AAA	\$325,000,000	\$21,666,661	\$0	\$119,166,661	\$205,833,339	0.63333	£158,601,740	0.21263%	0.98263%	\$314.62	\$511,258	\$0	\$0	\$0		
\1			£23.333.345	£0	£128,333,310	£221,666,690	0.63333	£221,666,690	0.04588%	0.86588%	6 £136.56	£477,960	£0	£0	£0		
A1 A2	AAA/Aaa/AAA	£350,000,000	£23,333,345														
	AAA/Aaa/AAA	£350,000,000	123,333,345					£380,268,430									
12	AAA/Aaa/AAA		123,333,343				=	£380,268,430			•						
2	1 Swap Payments Summa			Interest Received in F	Principal Received in period	GBP Notional (£) G	BP Principal Paid (£)		Pay Reference	Collateral posted	4						

	FORMATION - 06 June 2019	·				Principal Info	ormation						Interest	Information			
ranche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin/Interest Rate		Step Up Margin	Interest Calculation	Placem
1A	AAA/Aaa/AAA	XS2004372095/ US513770BD87	Dec-69	\$250,000,000	\$200,000	1,250	1.26500	£197,628,458	2.96	Scheduled Amort	May-2022	FXD	2.71%	May-2022	1.34%	Act/360	Publi
2A	AAA/Aaa/AAA	XS2004370719/ XS2004371527	Dec-69	£300,000,000	£100,000	3,000	1.00000	£300,000,000	2.96	Scheduled Amort	Nov-2022	SONIA	0.77%	Nov-2022	1.54%	Act/365	Publi
rest Accri rest Accri rest Payn rs in Perio cord Date: RIES 2 RIOD CAS	ual End: ient date: d:	23/41/2020 22/02/2021 22/02/2021 91 19/02/2021 nches only)									Interest Infor	nation					
				Pr	rincipal Information												
anche	Current Rating (S&P/Moody's/Fitch)	Principal Issued	Scheduled Principal for period	Paid in Period	Paid to Date	Principal C/f	Pool Factor GE	3P Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall			
	AAA/Aaa/AAA	\$250,000,000	\$0	\$0	\$0	\$250,000,000	1.00000	£197,628,459	Fxd	2.71000%	\$1,712,569	\$0	\$0	\$0			
1A									Sonia	*TB0	*TBD	*TBD	£0	£0			
1A 2A	AAA/Aaa/AAA	£300,000,000	£18,000,000	£0	£18,000,000	£282,000,000	0.94000	£282,000,000	Gonia								
	AAA/Aaa/AAA	£300,000,000	£18,000,000	£0	£18,000,000	£282,000,000	0.94000	£282,000,000 £479,628,459	Gorna								
2A		£300,000,000		£0	£18,000,000	£282,000,000	0.94000	· · ·	Conna								
2A coupon ra		be determined prior to quarterly IPD		02	£18,000,000	£282,000,000	0.94000	· · ·	Conna								
2A e coupon ra	e and interest due in period will <mark>2 Swap Payments Summa</mark>	be determined prior to quarterly IPD		Interest Received in P		E282,000,000 GBP Notional (£) G	=	£479,628,459		Collateral poster							

	ORMATION - 30 January					Principal Info	ormation						Interest	Information			
ranche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin/Interest Rate	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placem
1A	AAA/Aaa/AAA	XS2101554223/ US513770BE60	Dec-69	\$250,000,000	\$200,000	1,250	1.30680	£191,307,009	2.81	Scheduled Amort	Nov-2022	FXD	2.277%	Nov-2022	1.30%	Act/360	Publi
2A	AAA/Aaa/AAA	XS2101554819/ XS2101555030	Dec-69	£800,000,000	£100,000	8,000	1.00000	£800,000,000	2.95	Scheduled Amort	Nov-2023	SONIA	0.57%	Nov-2023	1.14%	Act/365	37.5% P
est Accri est Payn s in Perio ord Date: RIES 2	ent date: d:	23/11/2020 22/02/2021 22/02/2021 91 19/02/2021															
OD CAS		anches only)		P	rincipal Information						Interest Inform	nation					
anche	Current Rating (S&P/Moody's/Fitch)	Principal Issued	Scheduled Principal for period	Paid in Period	Paid to Date	Principal C/f	Pool Factor G	BP Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall			
1A	AAA/Aaa/AAA	\$250,000,000	\$0	\$0	\$0	\$250,000,000	1.00000	£191,307,009	Fxd	2.27700%	\$1,438,938	\$0	\$0	\$0			
	AAA/Aaa/AAA	£800,000,000	£40,000,000	£0	£40,000,000	£760,000,000	0.95000	£760,000,000	Sonia	*TBI	o *TBD	*TBD	£0	£0			
2A							=	£951,307,009									
							_										
2A	e and interest due in period will	be determined prior to quarterly IPE)				_				_				1		
2A :oupon ra	e and interest due in period will 1 Swap Payments Summ)												1		
2A oupon ra	1 Swap Payments Summa			Interest Received in I period		GBP Notional (£) G	BP Principal Paid (£)	GBP Interest Paid (£)	Pay Reference	Collateral poste	d				1		

														1	
VFN			Princ	sipal Information						Interest Info	ormation				
Tranche	Legal Maturity	Current Balance	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placement		
Series 1 Z VFN ^{*1}	Dec-69	£551,833,000	1.00000	£551,833,000	N/A	Pass Through	N/A	SONIA	0.90%	N/A	N/A	Act/365	Retained		
														1	
	the Series 2 Z VFN on a t:	£300,000,000 d on 11 December 2014 providi any date is the aggregate of all 23/11/2020 22/02/2021 22/02/2021 91							0.90%	N/A	N/A	Act/365	Retained		
The Series 1 Z Variable f The minimum balance of interest Accrual Star terest Accrual End terest Payment dat ays in Period: ecord Date:	Funding note was issued the Series 2 Z VFN on a t:	d on 11 December 2014 providir any date is the aggregate of all 23/11/2020 22/02/2021 22/02/2021	ing the required credit e	enhancement for the senior	r triple-A rated notes.	The notes increased by	/£81,371,000 as part o	the Lanark 20-1 issuance		N/A	N/A	Act/365	Retained		
The Series 1 Z Variable fi The minimum balance of terest Accrual Star terest Accrual End terest Payment dat ays in Period: ecord Date:	Funding note was issued t the Series 2 Z VFN on a t: : e:	d on 11 December 2014 providir any date is the aggregate of all a 23/11/2020 22/02/2021 22/02/2021 91 19/02/2021	ing the required credit e	snhancement for the senior redit of the non-bullet Fundi	r triple-A rated notes.	The notes increased by y 1 minus the required	/£81,371,000 as part o	the Lanark 20-1 issuance		NA	N/A	Act/365			
The Series 1 Z Variable f The minimum balance of interest Accrual Star terest Accrual End terest Payment dat ays in Period: ecord Date:	Funding note was issued t the Series 2 Z VFN on a t: : e:	d on 11 December 2014 providi any date is the aggregate of all 23/11/2020 22/02/2021 22/02/2021 91 19/02/2021 anches only)	ing the required credit e	enhancement for the senior redit of the non-bullet Fundi Understand	r triple-A rated notes. I	The notes increased by y 1 minus the required	/£81,371,000 as part o	the Lanark 20-1 issuance centage (12%) Principal Chartfel in		N/A Reference Rate	N/A			Interest Shortfall in Period	Cumulative Interest Shortfall
The Series 1 Z Variable I The minimum balance of Interest Accrual Star Interest Accrual End Interest Payment dat ays in Period: ecord Date: 2 VFN ERIOD CASH FLOW	Funding note was issued the Series 2 V FN on a t: : e: ///////////////////////////////	d on 11 December 2014 providi any date is the aggregate of all 23/11/2020 22/02/2021 9 19/02/2021 anches only) Scheduled Principal for period	ng the required credit e	enhancement for the senior redit of the non-bullet Fundi Understand	r triple-A rated notes ing account divided b	The notes increased by 1 minus the required Pool Factor	(£81,371,000 as part o mortgage collateral per	the Lanark 20-1 issuance centage (12%) Principal Shortfall in	on 30 January 2020.	Reference Rate	Coupon Rate	Interest Info	rmation Interest Paid in Period	Shortfall in Period	Interest

LANARK MASTER TRUST - INVESTOR'S REPORT **Collateral Report**

Trust Calculation Period End Date: Report Date:	31-Dec-2020 31-Dec-2020					
Asset Accrual Start Date: Asset Accrual End Date:	01-Dec-2020 31-Dec-2020					
Pool Data			This Period		Since	Issue
Mortgage Principal Analysis			No. of Loan Parts	Value	No. of Loan Parts	Value
Original mortgage loans in pool	@	06-Aug-2007	42,348	£3,599,409,450	42,348	£3,599,409,45
Opening mortgage principal balance:	@	01-Dec-2020	43,774	£5,469,302,784	42,348	£3,599,409,45
Substitutions in period Re-drawn principal			0	£0 £252,486	115,000	£15,316,813,06 £89,603,90
Further Advance principal Repurchases (product switches/further advanc Unscheduled prepayments (redemptions) Scheduled repayments	ces)		(64) (672)	£1,038,000 (£12,392,038) (£90,616,929) (£18,311,138)	(47,888) (66,422)	£288,550,79 (£4,802,358,004 (£7,140,388,963 (£2,002,357,085
Closing mortgage principal balance:		31-Dec-2020	43,038	£5,349,273,165	43,038	£5,349,273,16
Annualised CPR (excl repurchases) Annualised CPR (inc repurchases) Annualised TRR (Total principal rece	eipts)		<u>3 mt</u>	<u>h CPR (annualised)</u> 16.6% 18.6% 21.8%	-	I mth CPR (annualised 17.99 20.19 23.29
Mortages Trust Bank Account and L	edger Balances					
Mortgages Trustee Transaction Account - CB: Mortgages Trustee Transaction Account - YB: Mortgages Trustee Guaranteed Investment Inc	come Account (GIC):					£ £ £186,622,38
Offset benefit reserve ledger C/f:						£302,07
Mortgages Trust Collection Reserve ledger C/f	f:					£52,646,47
Authorised Investments:						£
Mortgages Trust Assets						
			Closing	October 2020	November 2020	December 202

	Closing	October 2020	November 2020	December 2020
Minimum seller's share (%)	5.46510%	4.34165%	4.38697%	4.40279%
Minimum seller's share amount	£196,712,045	£246,875,890	£244,827,433	£240,801,816
Seller's share (%)	16.95347%	16.87660%	22.24670%	21.60390%
Seller's share amount	£610,224,801	£959,644,116	£1,241,544,902	£1,181,587,498
Funding share (%)	83.04653%	83.12340%	77.75330%	78.39610%
Funding share amount	£2,989,184,599	£4,726,587,161	£4,339,244,279	£4,287,715,287

Possession and Loss Information	Number	Principal (£)	Revenue (£)	Total (£
Properties repossessed in period:	2	£312,418	£56,012	£368,430
Properties repossessed since inception:**	305	£25,581,848	£2,952,483	£28,534,331
Properties in possession (current):	3	£368,161	£64,147	£432,308
Total sold repossessions this period:	0	£0	£0	£0
Total sold repossessions since inception:	295	£24,736,153	£2,124,795	£26,860,947
Losses on sold repossessions this period:*	0	£0	£0	£0
Losses on sold repossessions since inception:	185	£3,063,967	£1,578,884	£4,642,851
MIG claims submitted/received & net recoveries:	1			£14,755
Net total loss (post costs & recoveries):				£4,628,097
Average time from possession to sale (days):	193			
Weighted average loss severity this period:				0.00%
Weighted average loss severity since inception:				18.89%

Note: Voluntary sales are included in the sold repossession analysis

	Trust Calculation Period End Date: Report Date:							
	Funding & Issuer Interest Period Start date:		22-Dec-2020					
			22-Jan-2021					
	Reserve Funds			Balance	Top ups in	Paid / Released	lin	Balan
Statistic								
						Per		
Total Since Out and well Total Since Out and Since Out	Reserve fund - Funding Liquidity Reserve			£36,850,596	£0		£0 £36	,594,1 ,850,5
12.000 MD 10 pt/od	Total Reserve fund available							
Decision (a) (a) (a) (b) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	Start Up Loan		Balance @ 22-Dec-2020				id)/ Ba	
	Funding Subordinated Loan (from Clydesdale Bank plc)							
				£402	(£402)		£0 £	2500,0
	Mortgages Trustee Priority of Payments							
Tay into any part of a bind of a bind back kinning 1000000000000000000000000000000000000	Available revenue receipts to Mortgages Trustee in period endi	ng, of which:					<u>31-D</u>)ec-20
Only Board Standard In Angung Trans park (international of Angung Trans and A		rest):						,969,7 £89,0
	Offset Benefit received in the period (from originator):						£	£262,6
In dirity for even troops in partial Probes Dradies Service To the service serv							£11	
Partial Partia Partial Partial Partia Partial Partial Partial Partial Partial P	Less: Servicing & sundry fees payable:						£	2364,5
Paylet a bishtin'	Net distributable revenue receipts in period:						£10	,956,9
Tail d article class 100 40000000000000000000000000000000000								
Lunch and production throng in control 1211111 Decisional in control in contro in contro in control in control in control in control in control								
Best and provide incredit 123200000000000000000000000000000000000	Available principal receipts to Mortgages Trustee in period endi	ng, of which:						
Schedung Single Union Marken E13.11.1 Test principal conjunction E13.11.1 Schedung Single Union Marken E13.11.1 Schedung Single Union M							£90, £12,	,616,9 ,392,0
Tara personal public for databases	Scheduled principal receipts:							
Data Data Selars ¹ Obtainage Selars Parallel Selars <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>£121,</td><td></td></td<>							£121,	
Characterization Characterization Characterization Properties Properies Properties Properties								
Participation Contrast Production period Partner Action Partner Action Collision Production Lander Funding Lie (F) - 5 Y Findl EBA-650,725 3.1 2.2146/h C223,53 2.23-09.201 6.0 Lander Funding Lie (F) FY Findl EEGA-618,688 3.1 2.02726/h C220,645 2.23-09.201 6.0 Lander Funding Lie (F) FY Findl EEGA-618,688 3.1 4.01220/h C202,645 2.23-09.201 6.0 Lander Funding Lie (F) FY Findl EEGA-218,600 3.1 9.0000-164 2.23-09.201 6.0 Lander Funding Lie (F) FY Findl EEGA-216,600 FERMING 1.200,474 22-30-0201 6.0 Lander Funding Lie (F) FY Findl EEGA-216,800 Lie (F) Findle 22-30-0201 6.0 Lander Funding Lie (F) FY Findle EEGA-226,800 Lie (F) Findle 22-30-0201 6.0 Lander Funding Lie (F) Findle EEGA-226,800 Lie (F) Findle EEGA-226,800 6.0 Lander Funding Lie (F) Findle EEGA-276,800 Lie (F) Findle EEGA-226,800 6.0 Lander Funding Lie (F) Findle E							238	
Lank Fundig Lil () - 3'Y Field Lank Fundig Lil () - 3'Y Field Lil () - 3		National		WA Pate	Paumont	Payment date	Collatoral	Poetr
Lamik Fundig Lik (J: 51 Yi Field) EX,433,660 31 2,257,240, 520,413 2,24,850 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>								
Lamk Funding Lid (Validel) 559.686.08 31 4.01220% 522.48-5 22.48-5021 00 Lamk Funding Lid (Validel) 559.686.00 31 0.88114% 513.379 22.48-5021 00 Lamk Funding Lid (Validel) 559.686.00 31 0.88114% 513.379 22.48-5021 00 Lamk Funding Lid (Validel) 579.676.00 31 2.27252% 50.416.44 22.48-5021 00 Lamk Funding Lid (Validel) 579.676.00 31 2.0725% 50.344.4 22.48-5021 00 National Analysis Lid (Validel) 579.676.00 31 50.84.4 579.582 22.48-5021 00 National Analysis Lid (Validel) 579.776.49 31 50.84.4 579.582 22.48-5021 00 National Analysis Lid (Validel) 579.576.49 31 50.84.4 579.582 22.48-502 600 22.48-502 600 22.48-502 600 22.48-502 600 579.582 579.582 579.582 579.582 579.582 579.592 579.592 579.592 579	Lanark Funding Ltd (3- 5 Yr Fixed)	£96.431.866	31	2.52724%	£206.418			
Lane Androg La (Trader) 127.98.950 31 0.81149 (20.37) 22.38-2021 00 Ansard Australia Bark La (Agregated) 1532.221.450 31 31 2.276275 65.614.624 22.38-2021 60 Lane A Funding Lat (Today) 127.98.950 31 4.072075 15.814.624 22.38-2021 60 Lane A Funding Lat (Today) 127.98.950 31 4.072075 15.814.624 22.38-2021 60 National Australia 10.811494 127.98.950 31 4.072075 17.380.44 22.38-2021 60 National Australia 10.817.788.488 31 0.081149 10.73.9718 22.38-202 60 National Australia 10.817.788.488 31 0.08149 67.823.9718 22.38-202 60 22.38-202 60 22.38-202 60 22.38-202 60 22.38-202 60 22.38-202 60 22.38-202 60 22.38-202 60 22.38-202 60 22.38-202 60 60 60 60 60 60								
Name of Australia Bark Ld (Agragement) EEE 221,420 31 ^{3m} GBP LBor + Group B77,174 22.4m-201 60 Lanak Frunding Ld (X Veladik) G77,077.02 31 4.0120% 61.300.444 22.4m-201 60 Lanak Frunding Ld (Veladik) G77,077.02 31 4.0120% 61.300.444 22.4m-201 60 Lanak Frunding Ld (Veladik) G77,077.02 31 4.0120% 61.300.444 22.4m-201 60 Lanak Frunding Ld (Veladik) G77,077.02 31 4.0120% 61.300.424 22.4m-201 60 More Australia Bark (Ugrogenetic) L2.302.302.808 31 0.8014.6 Street 61.22.4m-201 60 22.4m-201 60 70 70 70								
Data distribution Exact 21, No.0 3.1 Gynad Life, 1/4 2.2 Jun - 20.1 Li Lander, Franking Ud (P - VF Fixed) EX.01.2.41, 000 3.1 2.2728/h; EX.01.2.02 EX.02.2.1 EX.01.2.2.1 EX								
Lamak Funding Lid (Yakela) E37,087,023 31 4,0120% E1,280,424 22-Jan-2021 60 Lamak Funding Lid (Tackel) E33,828,388 31 0,8914% E1,76,342 22-Jan-2021 60 National Australia Bask Lid (Agongskin) E3,817,768,468 31 50044 + Seveed E5,281,196 22-Jan-2021 60 National Australia Bask Lid (Agongskin) E3,817,768,468 31 50044 + Seveed E5,281,196 22-Jan-2021 60 National Australia Bask Lid (Agongskin) E2,800,24 E2,800,24 22-Jan-2021 60 National Australia Bask Lid (Agongskin) E2,800,24 E2,800,24 22-Jan-2021 60 National Australia Bask Lid (Agongskin) E2,800,24 E2,800,24 22-Jan-2021 60 National Australia Bask Lid (Agongskin) E2,800,24 E2,800,24 22-Jan-2021 62 National Australia Bask Lid (Agongskin) E2,800,24 E2,800,24 22-Jan-2021 62 National Australia Bask Lid (Agongskin) E2,800,24 E2,800,24 22-Jan-2021 62 National Australia Bask Lid (Agongskin)	National Australia Bank Ltd (Aggregated)	£582,221,430	31		£876,174	22-Jan-2021	£0	
Lamber Funding La (Trucker) Lamber Funding Lamber Funding Lamber Funding	Lanark Funding Ltd (0-5 Yr Fixed)	£3,013,241,609	31	2.27828%	£5,814,624	22-Jan-2021	£0	
National Australia Bank Ltd (Aggregated) E.3.8.17.78.6.468 31 SCMA + Synead 62.8.9.196 2.2.Jan-2021 0 Interactive Ager (Control of Control Of Contr		£370,897,023	31	4.01220%	£1,260,424	22-Jan-2021	£0	
Net Received/Platig: [1:250:01] Funding Revenue Priority of Payments for Period: 22-0e:24 Particip revenue receipts: 10 Particip re			31	0.89114%	£176,342		£0	
Funding Revenue Priority of Payments for Pariod: 22 Superson Beenew Waterfull Funding revenue recepts on investment in portolics: Funding servenue recepts to investment investment investment in portolics: Funding servenue recepts to investment in portolics: Funding serv	National Australia Bank Ltd (Aggregated)	£3,617,768,468	31	SONIA + Spread	£6,289,196	22-Jan-2021	£0	
to 22-Jan 201 to 22-Jan 201 Recease Waterial Product gass Super Funding Data Super Funding Puncing Control Funding Data Super Funding Puncing Control Funding Data Super Funding Puncing Control Funding Puncing Control Funding Puncing Control Funding Puncing Puncing Control Funding Puncing Puncing Puncing Punc	Net Received/(Paid):			=	(£1,253,013)			
to 22-Jan 201 to 22-Jan 201 Recease Waterial Product gass Super Funding Data Super Funding Puncing Control Funding Data Super Funding Puncing Control Funding Data Super Funding Puncing Control Funding Puncing Control Funding Puncing Control Funding Puncing Puncing Control Funding Puncing Puncing Puncing Punc	Funding Revenue Priority of Payments for Perior	l:	22-Dec-2020	Issuer Revenue Price	ority of Payments fo	r Period:	22-D	Dec-20
Funding serves receipts on investment in portfolic: E2.588,805 Hours maintable revenue receipts from Funding: E2.743,73 Funding serves heads: E100.447,073 Hours maintable revenue receipts from Funding: E33. Total serves maintable revenue receipts: E116.977,620 Hours maintable revenue receipts: E2.743,73 Total serves maintable revenue receipts: E116.977,620 Hours maintable revenue receipts: E2.743,73 Total serves maintable revenue receipts: E10.044,77,77 Total serves maintable revenue receipts: E2.743,73 (6) Funding Sacchardy Trustee free payable: E0 (7) (7) Hours Payable: E2.743,73 (7) Other fees payable: E2.743,73 (7) Hours Payable: E2.743,73 (7) Other fees payable: E2.743,73 (7) Hours Payable: E2.743,73 (7) Other fees payable: E2.744,77 E2.744,77 E2.744,77 (7) Other fees payable: E2.744,77 E2.744,77 E2.744,77 (7) Other fees payable: E2.744,77 E2.744,77 E2.744,77 E2.744,77 (7) Other fees payable: E2.744,77 E2.744,77 E2.744,77 E2.744,77 E2.744,77 <td></td> <td></td> <td>22-Jan-2021</td> <td></td> <td></td> <td></td> <td></td> <td></td>			22-Jan-2021					
Funding Search Stage: F.7.165.370 House revalues despression from Funding (Issuer Expenses) E.5.1 Funding search Stage: F.165.370 House revalues despression [64 Funding search Stage: E10.0444,70 House revalues despression [64 Funding search Stage: E16,897.462 Total Expenses [64 Funding Stage: E16,897.462 Total Expenses [64 Funding Stage: E16,897.462 Total Expenses [64 [65] Issuer Addition for loss payable: E26,897.462 [60] Houser Addition and Security Trustee fees payable: E26,800 [6] Shaurd Stage: E2,100 [10] Cash Management & Corp Securate provider: E26,800 [6] Shaurd Stage: E2,100,801 [10] Cash Management & Corp Securate provider: E26,800,800 [6] Anounds due to the A nots tranches los bans (AAA): E2,200,941 [20] Anounds due to the D notes and D note swap provider: E2,300,941 [10] Anound Saurd to the D notes in and Parket spression: [21,152] [21,152] [21,152] [10] Anound Saurd to the D notes and D note swap providers: [21,152] [21,152] [21,152] [10] Anound Saurd to the D notes and D note swap providers: [21,152] [21,152	Revenue Waterfall Funding revenue receipts on investment in portfolio:		£8,589,805		eceipts from Funding:		£2.	.784,9
Hercompany succes anout due to Funding: Total Funding solitable revenue receipts: £15,597,42 Total Funding Security Trustee fees payable: £16,197,42 (A) Funding Security Trustee fees payable: £20,577, (B) Sums' Solitable and Agent Bank fees payable: £21,597, (C) Cher fees payable: £22,597, (C) Cher fees payable: £22,597, (C) Cher fees payable: £23,597, (C) Cher fees payable: £23,597, (C) Cher fees payable: £24,597, (C) Anounds due to the A note tranches loc loans (AA): £24,593,597, (C) Anounds due to the A note tranches loc loans (AA): £24,593,597,500,500,500,500,500,500,500,500,500,50	Funding Basis Swap: Funding revenue ledger:		(£2,420,26)	Issuer revenue ledger:		suer Expenses)		£53,1 (£4
Total party creditors 10 Funding Security Trustee fees payable: 12 10 Funding Security Trustee fees payable: 15 10 Cash Managament fees payable: 15 10 Comparing Security Trustee fees payable: 15 10 Cash Managament fees payable: 15 10 Cash Managament fees payable: 15 10 Cash Managament fees payable: 15 10 Amounts due to the A note sand A notes and B note swap providers: 12 10 Amounts due to the B note structures locations (AA): 12 10 Amounts due to the D note structures locations (AA): 12 10 Amounts due to the D note structures locations (AA): 12 10 Amounts due to the D note structures locations (BB): 10 10 Amounts due to the D note structures locations (BB): 10 10 Printing obligations: 15 10 Printing obligations: 15 10 Printing obligations: 15 10 Printing obligations: 10	Funding available reserve funds:		£100,444,707					
(A) Funding Security Trustee fees payable: (A) Issuer Nota and Security Trustee fees payable: (B) (C) Other fees payable: (E) Other fees payable: (E) (C) Amounts due to the A note tranches loc bans (A): (E) (D) Amounts due to the C note tranches loc bans (A): (E) (D) Amounts due to the O note tranches loc bans (A): (E) (D) Other trained payable: (E) (D) Other trained pay	Total Funding available revenue receipts:	-	£116,197,462	Total Issuer available r	evenue receipts:		£2,	,837,7
(B) Base Tabligations for fees payable: E52,152 (B) Paying and Agmit Fees payable: E24 (C) Other fees payable: E13,000 (C) Other fees payable: E24 (D) Can Management fees payable: E13,000 (C) Other fees payable: E24 (D) Can Management fees payable: E13,000 (C) Other fees payable: E24 (D) Can Management fees payable: E13,000 (C) Other fees payable: E24 (D) Can Management fees payable: E13,000 (C) Other fees payable: E24 (D) Annotis due to the B note tranches Ilco bans (AA): E23,650,566 (D) Nonsis due to the C note tranches Ilco bans (BBB): E03 (D) Annotis due to the C note tranches Ilco bans (BBB): E03 Excess available funds: E24,152,152,153 (D) Point retained by Funding: E11,022,169 Excess available funds: E24,152,152,153 Excess available funds: E24,152,152,153 (D) Point retained by Funding: E11,022,169 Excess available funds: E24,152,152,153 Excess available funds: E24,152,152,153 (D) Point retained by Funding: E11,022,169 Excess available funds: Excess available funds: E24,152,152,153 (D) Point retained by Funding: E11,022,169	Third party creditors (A) Funding Security Trustee fees payable:		£0	Third party creditors (A) Issuer Note and Secu	ritv Trustee fees pavable:			£1
(E) Corporate Services fees payable: ED (D) Amounts due to the A notes and A note swap providers: (E, 2009,46) (G) Amounts due to the A note tranches l/co loans (AA): E2,009,43 (G) Amounts due to the C notes and C note swap providers: (D) Amounts due to the A notes and A note swap providers: (D) Amounts due to the C notes and C note swap providers: (D) Amounts due to the C notes and C note swap providers: (D) Amounts due to the C notes and C note swap providers: (D) Amounts due to the C notes and C note swap providers: (D) Amounts due to the C notes and C note swap providers: (E) Amounts due to the C notes and C note swap providers: (E) Amounts due to the C note ranches l/co loans (BBB); (D) Sure reserve fund: (D) Sure reserve fund: (E) Amounts due to the Z note tranches l/co loans (BBB); (D) Amounts due to the Z note tranches l/co loans (BBB); (D) Amounts due to the Z note tranches l/co loans (BBB); (D) Amounts due to the Z note tranches l/co loans (BBB); (E) Polit retained b/ Sure; (E) Amounts due to the Z note tranches l/co loans (BBB); (E) Polit retained b/ Sure; (E) Amounts due to the Z note tranches l/co loans (BBB); (E) Polit retained b/ Sure; (E) Amounts due to the Z note tranches l/co loans (BBB); (E) Polit retained b/ Sure; (E) Amounts due to the Z note tranches l/co loans (BBB); (E) Polit retained b/ Sure;	 (B) Issuer's obligations for fees payable: (C) Other fees payable: 		£1,080	(B) Paying and Agent Bar (C) Other fees payable:	ik fees payable:			£42,4
(F) Funding Basis Swap payable: (E3,413,833 (F) Amounts due to the A note stranches (Ico Ioans (AA): E2,2098,433 (F) Amounts due to the A note stranches (Ico Ioans (AA): E20 (I) Amounts due to the A note tranches (Ico Ioans (AA): E20 E3 E3 (F) Amounts due to the O notes and O notes wap providers: (F) Amounts due to the O notes and D notes wap providers: (F) Amounts due to the O notes tranches (Ico Ioans (A): E0 (I) Amounts due to the O note tranches (Ico Ioans (A): E0 E3 E3 </td <td>(D) Cash Management fees payable: (E) Corporate Services fees payable:</td> <td></td> <td>£8,333 £0</td> <td>(E) Amounts due to the A</td> <td>notes and A note swap p</td> <td>providers:</td> <td></td> <td>£8,8 9,999,4</td>	(D) Cash Management fees payable: (E) Corporate Services fees payable:		£8,333 £0	(E) Amounts due to the A	notes and A note swap p	providers:		£8,8 9,999,4
(i) Anounds due Funding Liquidity Reserve: £268,650,654 (i) Issuer reserve fund: (i) Anounds due to the C note tranches loco lans (BBB): E0 (ii) Romands due to the C note tranches loco lans (BBB): E0 (iii) Romands due to the C note tranches loco lans (BBB): E0 (iii) Romands due to the C note tranches loco lans (BBB): E111,024,189 (iii) Portiertained by Funding: E110,000 (iii) Portiertained by Funding: E1000 (iii) Portiertained by Funding: E1000 (iii) Portiertained by Funding: E1000 (iii) Portiertained by Funding: E00 (iii) Portiertained by Funding: E1000 (iii) Portiertained by Funding: E00 (iii) Portiertained by Funding: E000 (iii) Status bare contract tranches loco loans (urrated): E000 (iii) Status bare contract tranches loco loans (urrated): E000 (iii) Buard bare area was publicated termination amount: E0 (iii) Buard bare area was publicated termination amo	 (F) Funding Basis Swap payable: (G) Amounts due to the A note tranches I/co loans (AAA): 		£2,099,493	(G) Amounts due to the C	notes and C note swap	providers:		
(N) Anouns due to the D note tranches lice loans (BBB): ED (N) Funding reserve fund: £53,544,111 Total Funding obligations: £111,024,169 Excess available funds: £5,772,273 (D) Portife trained by Funding: £10,000 (N) Start up lean orntholion to Issuer: £20,000 (N) Start up lean orntholion to Issuer: £402 (N) Start up lean orntholion to Issuer: £00 (N) Start up lean orntholion £00 (N) Start up lean orntholion £00 (N) Burding Start sease excluded termination anount: £00 (D) Funding start sease excluded termination anount: £00 (D) Funding thereoremany Lean surplus amount: £00 (D) Funding thereore Contribution: £4,45,838	(J) Amounts due Funding Liquidity Reserve:		£36,850,596	(H) Amounts due to the D (J) Issuer reserve fund:	notes and D note swap	providers:		
Crail Funding obligations: É111,024,193 Total Issuer obligations: É2,151,223 Excess available funds: £10,73,273 Excess available funds: £10,800 (f) (i) Porti retained by Funding: £1,000 (k) Porti retained by Issuer: £1,000 (ii) Porti retained by Funding: £1,000 (k) Porti retained by Issuer: £865,000 (iii) Porti retained by Funding: £1,000 (k) Porti retained by Issuer: £865,000 (iii) Porti retained by Funding: £1,000 (k) Porti retained by Issuer: £865,000 (iv) Staru Ly Baco northbuiton to Issuer: £000 (k) Porti retained by Issuer Issuer: £865,000 (iv) Staru Ly Baco northbuiton to Issuer: £000 (k) Issuer Swap excluded termination amounts: £000 (iv) Issuer Swap excluded termination amount: £000 (k) Issuer Swap excluded termination amounts: £000 (iv) Issuer Issue Strate Swap Excluded termination amount: £000 (k) Issuer Swap Excluded termination amount: £000 (i) Issuer Issue	(N) Amounts due to the D note tranches I/co loans (BBB):		£0					
Excess available funds: £5,73,273 Excess available funds: £686,4 (1) (i) Polit retained by Funding: £1,00 (k) Polit retained by Funding: £1,00 (ii) (ii) Polit retained by Funding: £1,00 (k) Polit retained by Funding: £1,00 (iii) Polit retained by Funding: £2,000 (k) Polit retained by Funding: £2,805,000 (iv) Start up lean combution to Issuer: £2,805,000 £402 (M) (iv) Start up lean combution to Issuer ternination Amount: £0 (v) Start up lean combution to Issuer: £00 (iv) Issuer swap excluded termination amount: £0 (v) Startur base on the combution to Issuer is retained and combution £0 (iv) Issuer swap excluded termination amount: £0 (v) Funding Subordinated Loan principal: (vi) Funding base rates way excluded termination amount: £0 (iv) Funding base rates way excluded termination amount: £0 (2) Funding Subordinated Loan principal: £4,45,838 Funding Guaranteed Contribution: £4,45,838 Excess funds available: £2,53,00,86 Essuer Stelling Account: £5,479,67 Cydecide Funding Account £2,53,00,86 Essuer Stelling Account: £5,497,67		-		Total Issuer obligations			£3	151 1
(ii) Polit related by Funding (on behalf of Issue): £ 1, Anounts due to the Z notes and Z notes swap providers: £ 2685,03 (ii) Anounts due to the Z note renotes (loc hards (loc hards): £ 6402 £ 6402 (iii) Start up loan contribution to Issue: £ 6402 £ 640 (iii) Start up loan contribution to Issue: £ 6402 £ 6402 (iii) Start up loan contribution to Issue: £ 6402 £ 6402 (iii) Start up swap trainingtion amount: £ 00 (i) Issuer up awap culuded termination amount: £ 00 (i) Iii Suer swap excluded termination amount: £ 00 (i) Iii Suer swap we culuded termination amount: £ 00 (i) Iii Suer swap excluded termination amount: £ 00 (i) Iiii Suer swap excluded termination amount: £ 00 (i) Funding Subords available: £ 01, 73, 737 Funding Guaranteed Investment Contract Account (GIC): £ 25, 500, 86 Excess funds available: £ 00 Total excess funds available: £ 000 Charder deriversements: £ 00 Interest shortfall in period: £ 000 Cumulative interest shortfall: £ 00 Interest shortfall in period: £ 00 Cumulative interest shortfall: £ 00 E 00 E 00 Principal Ledger: Funding		-						
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(W) Funding Subordinated Lean Interest: ED (N) Issuer swap excluded traimiation amount: ED (Y) (Suser swap excluded termination amount: ED (D) Issuer swap excluded termination amounts: ED (Y) (G) Evands basis rate swap excluded termination amount: ED (D) Funding Intercompany Loan surplus amount: ED (Z) Funding Subordinated Lean principal: (D) Funding Intercompany Loan surplus amount: ED (D) Funding Intercompany Loan surplus amount: ED (Z) Funding Subordinated Lean principal: EA485,838 Funding Guaranteed Investment Contract Account (GIC): E25,500,806 Essuer String Account: E5,497,62 (V) decade Funding Account E127,888,383 Authorised Investments: ED Interest shortfall in period: ED Cumulative Interest shortfall: ED Interest shortfall in period: ED Interest shortfall in period: ED Cumulative Interest shortfall: ED Principal Ledger: Issuer Principal ledger - AAA (Ances): Credits Brivd E5,529,988 Funding principal ledger - AAA (Ances): Credits Brivd E5,529,989 Issuer principal ledger - AAA (Ances): Credits Brivd E5,529,989 Funding principal ledger - AAA (Ances): Credits Brivd E5,529,989 Issuer principal ledger - AAA (Ances): Credits Brivd <td>(U) Amounts due to the Z note tranches I/co loans (unrated):</td> <td></td> <td>£685,033</td> <td>(M)(i) Start up loan intere (M)(ii) Start up loan princi</td> <td>st due: pal due: (issuance fee re</td> <td>lated)</td> <td></td> <td>£4</td>	(U) Amounts due to the Z note tranches I/co loans (unrated):		£685,033	(M)(i) Start up loan intere (M)(ii) Start up loan princi	st due: pal due: (issuance fee re	lated)		£4
(Y) (ii) Funding basis rate swap excluded termination amount: ED (Q) Funding basis rate swap excluded termination amount: ED (A) Mortgage Trustee Deferred Contribution: E4,485,838 Excess funds distributed: E5,173,273 Funding broinds available: E00 Cold excess funds available: E6000 Funding Guaranteed Investment Contract Account (GIC): E25,300,896 Cycleadae Funding Account E127,883,883 Authorised InvestmentS: E00 Interest shortfall: E00 Curulative interest shortfall: E00 Principal Ledger: Funding Principal Ledger: AuX (A notes): Credits Privat Principal Ledger: Funding privopal ledger - AAA (A notes): Credits In period E51,528,983 Funding privopal ledger - AAA (A notes): Credits In period E51,528,983 Funding privopal ledger - AAA (A notes): Credits In period E51,528,983 Funding privopal ledger - AAA (A notes): Credits In period E51,528,983 Funding privopal ledger - AAA (A notes): Credits In period E51,528,983 Funding privopal ledger - AAA (A notes): Credits In period E51,528,983 Funding privopal ledger - AAA (A notes): Credits In period E51,528,983 Funding privopal led	(W) Funding Subordinated Loan interest: (X) Issuer Swap Termination Amount:		£0	 (N) Issuer bank account of (O) Issuer swap excluded 	harges: (clear debit balan termination amounts:	nces)		
(AA) Mortgage Trustee Deferred Contribution: £4,485,838 Excess funds distributed: £5,173,273 Funds distributed: £0,000 Total excess funds available: £6,000 Funding Guaranteed Investment Contract Account (GIC): £25,300,896 Excess funds available: £6,000 Cycledade Funding Account £12,7883,883 Authorised InvestmentS: £25,300,896 Inverst shortfall: £00 Cumulative interest shortfall: £00 Principal Ledger: Funding Principal Ledger: AsQ (A notes): Credits Privat Principal Ledger: Funding £51,528,983 Funding principal ledger - AAA (A notes): Credits In period £51,528,983 Excer principal ledger - AAA (A notes): Credits In period £51,528,983 Excer principal ledger - AAA (A notes): Credits In period £51,528,983 Excer principal ledger - AAA (A notes): Credits In period £51,528,983 Excer principal ledger - AAA (A notes): Credits In period £51,528,983 Excer principal ledger - AAA (A notes): Credits In period £51,528,983 Evanding principal ledger - AAA (A notes): Credits In period £51,528,983 Evanding principal ledger - Unrated (Z notes): Credits In period £51,528,983	(Y) (ii) Funding basis rate swap excluded termination amount:		£0					
Total excess funds available: E0.00 Total excess funds available: E Funding Guaranteed Investment Contract Account (GIC): £25,30,086 Essuer Stelling Account: £5,497,6 Cycledade Funding Account £127,883,883 Authorised Investments: £5,497,6 Interest shortfall in period: E0 Interest shortfall in period: E0 Cumulative interest shortfall: E0 Interest shortfall in period: E0 Cumulative interest shortfall: E0 Interest shortfall in period: 10.4 Annualised excess spread %- Including Z note interest payment: 9.0 Principal Ledger: Funding Principal Ledger: I Issuer Principal ledger - NAA (A notes): Credits In period Funding principal ledger - AAA (A notes): Credits In period £51,529,893 Sauer principal ledger - AAA (A notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,893 Sauer principal ledger - AAA (A notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,893 Sauer principal ledger - AAA (A notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,893 Sauer principal ledger - Vantel (Z notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,895 Sauer principal ledger - Vantel (Z notes): Credits In period </td <td></td> <td></td> <td>£0 £4,485,838</td> <td></td> <td></td> <td></td> <td></td> <td></td>			£0 £4,485,838					
Total excess funds available: E0.00 Total excess funds available: E Funding Guaranteed Investment Contract Account (GIC): £25,30,086 Essuer Stelling Account: £5,497,6 Cycledade Funding Account £127,883,883 Authorised Investments: £5,497,6 Interest shortfall in period: E0 Interest shortfall in period: E0 Cumulative interest shortfall: E0 Interest shortfall in period: E0 Cumulative interest shortfall: E0 Interest shortfall in period: 10.4 Annualised excess spread %- Including Z note interest payment: 9.0 Principal Ledger: Funding Principal Ledger: I Issuer Principal ledger - NAA (A notes): Credits In period Funding principal ledger - AAA (A notes): Credits In period £51,529,893 Sauer principal ledger - AAA (A notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,893 Sauer principal ledger - AAA (A notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,893 Sauer principal ledger - AAA (A notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,893 Sauer principal ledger - Vantel (Z notes): Credits In period Funding principal ledger - Vantel (Z notes): Credits In period £51,529,895 Sauer principal ledger - Vantel (Z notes): Credits In period </td <td>Excess funds distributed:</td> <td>-</td> <td>£5,173,273</td> <td></td> <td></td> <td></td> <td>£</td> <td>2686.4</td>	Excess funds distributed:	-	£5,173,273				£	2686.4
Cydedade Funding Account £127.88,383 Authorised Investments: Interest shortfall in period: Cumulative interest shortfall in period: Principal Ledger: Funding Z note interest payment: Super principal ledger - AAA (Anotes): Credits in period E51.528,933 Esuer principal ledger - AAA (Anotes): Credits in period E51.528,933 Esuer principal ledger - AAA (Anotes): Credits in period E51.528,933 Esuer principal ledger - AAA (Anotes): Credits in period E51.528,933 Esuer principal ledger - Unrated (Z notes): Credits in period E51.528,933 Esuer principal ledger - Unrated (Z notes): Credits Funding principal ledger - Unrated (Z notes): Credits Exuer principal ledger - Unrated (Z notes): Debits E103.067.984 E10	Total excess funds available:	-	£0.00	Total excess funds ava	lable:			£
Authorised Investments: £D Authorised Investments: Authorised Investments: Interest shortfall in period: ED Interest shortfall in period: Curulative Interest shortfall: ED Interest shortfall in period: Curulative Interest shortfall: ED Annualised access spread %- Including Z note Interest payment: 10.4 Annualised access spread %- Excluding Z note Interest payment: 10.4 Principal Ledger: Funding Principal Ledger I Issuer 10.4 Principal Ledger: AAA (Ances): Credits Brivd E51.528.933 Issuer principal ledger - AAA (Ances): Credits In period Funding principal ledger - AAA (Ances): Credits In period E51.528.933 Issuer principal ledger - AAA (Ances): Credits In period Funding principal ledger - AAA (Ances): Credits In period E51.528.933 Issuer principal ledger - AAA (Ances): Credits In period Funding principal ledger - AAA (Ances): Credits In period E51.528.935 Issuer principal ledger - AAA (Ances): Credits In period Funding principal ledger - AAA (Ances): Credits In period E51.528.935 Issuer principal ledger - AAA (Ances): Credits In period Funding principal ledger - AAA (Ances): Debits E0 Issuer principal ledger - AAA (Ances): Debits E10.057.955 Funding principal ledger - Unrated (Z notes): Credits In period E100.057.955 E0 Issuer principal ledger - AAA (Ances): Debits E10.057.955	Clydesdale Funding Account		£127,885,383	-			£5,	
Cumulative interest shortfall: Cumulative interest shortfall: Annualised excess spread %- Excluding Z note interest payment: 10.4 Annualised excess spread %- Excluding Z note interest payment: 9.0 Principal Ledger: Funding Principal Ledger: Issuer 10.4 Funding principal ledger: AAA (Anotes): Credits B/hwd Esting z principal ledger: AAA (Anotes): Credits in period 551,528,933 Issuer principal ledger: AAA (Anotes): Credits in period Finding principal ledger: AAA (Anotes): Credits in period 51,528,933 Issuer principal ledger: AAA (Anotes): Credits in period Finding principal ledger: AAA (Anotes): Credits in period 51,528,933 Issuer principal ledger: AAA (Anotes): Credits in period Finding principal ledger: AAA (Anotes): Credits in period Finding principal ledger: AAA (Anotes): Credits Finding principal ledger: AAA (Authorised Investments:		£0					
Annualised access spread % - Excluding Z note interest payment: 9.0 Principal Ledger: Funding Principal Ledger: Issuer Principal Ledger: Assuer Principal L				Cumulative interest short	all:			
Principal Ledger: Funding Principal Ledger: Issuer Funding principal ledger: AAA (A notes): Credits B/hvd £51,529,93 Issuer principal ledger: AAA (A notes): Credits nperiod Funding principal ledger: AAA (A notes): Credits in period £51,529,93 Issuer principal ledger: AAA (A notes): Credits in period Funding principal ledger: AAA (A notes): Credits in period £51,529,93 Issuer principal ledger: AAA (A notes): Credits in period Funding principal ledger: AUA (anotes): Credits in period £0 Issuer principal ledger: AAA (A notes): Credits Funding principal ledger: AAA (anotes): Credits £0 Issuer principal ledger: AAA (A notes): Debits Funding principal ledger: - Unrated (Z notes): Credits £0 Issuer principal ledger: AAA (A notes): Debits Funding principal ledger: - Unrated (Z notes): Credits £0 Issuer principal ledger: AAA (A notes): Debits (H) Principal deficiency in period: - AAA (a notes): £0 Issuer principal ledger: - Unrated (Z notes): Debits								
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Funding principal ledger - Unrated (Z notes): Debits <u>£00</u> Issuer principal ledger - Unrated (Z notes): Debits <u>£103,057,985</u> (H) Principal deficiency in period - AAA (A notes): £0	Funding principal ledger - Unrated (Z notes): Credits in period		£0	Issuer principal ledger - L	nrated (Z notes): Credits			
(H) Principal deficiency in period - AAA (A notes): 20		-	£0					

LANARK MASTER TRUST - INVESTOR'S REPORT Arrears Analysis

Report Date: 31-Dec-2020

		All Liv	re Ioans (Owner occu	ipied)				Of Wr	nich Subject to COV	D-19 Mortgage Payment	Holiday	
Months	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)	Current Principal	Arrears Amount	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No. Loans (%)
Current	£5,278,045,023	£0	42,323	98.67%	0.00%	98.34%	£55,598,705	£0	368	94.75%	0.00%	93.88%
>0M <=1M	£14,644,049	£60,740	168	0.27%	0.87%	0.39%	£47,939	£427	1	0.08%	0.30%	0.26%
>1M <=2M	£15,622,700	£103,866	156	0.29%	1.48%	0.36%	£127,954	£1,235	2	0.22%	0.86%	0.51%
>2M <=3M	£7,574,782	£81,626	64	0.14%	1.16%	0.15%	£1,166,854	£10,061	2	1.99%	6.98%	0.51%
>3M <=4M	£4,962,245	£97,163	53	0.09%	1.39%	0.12%	£139,516	£509	2	0.24%	0.35%	0.51%
>4M <=5M	£1,648,587	£40,430	22	0.03%	0.58%	0.05%	£106,661	£1,592	2	0.18%	1.10%	0.51%
>5M <=6M	£1,144,882	£51,344	23	0.02%	0.73%	0.05%	£21,687	£1,493	1	0.04%	1.04%	0.26%
>6M <=12M	£10,581,012	£1,129,263	103	0.20%	16.10%	0.24%	£204,954	£7,996	4	0.35%	5.55%	1.02%
>12M	£15,049,884	£5,450,520	126	0.28%	77.70%	0.29%	£1,263,219	£120,874	10	2.15%	83.83%	2.55%
Total:	£5,349,273,165	£7,014,951	43,038	100.00%	100.00%	100.00%	£58,677,490	£144,186	392	100.00%	100.00%	100.00%

		All Liv	e loans (Owner occu	pied)			Of Which Subject to COVID-19 Mortgage Payment Holiday					
Status	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)	Current Principal	Arrears Amount	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No. Loans (%)
Current	£5,278,045,023	£0	42,323	98.67%	0.00%	98.34%	£55,598,705	£0	£368	94.75%	0.00%	93.88%
Arrears	£66,985,513	£6,369,523	669	1.25%	90.80%	1.55%	£2,637,259	£80,590	£19	4.49%	55.89%	4.85%
Litigation	£3,874,468	£581,281	43	0.07%	8.29%	0.10%	£441,526	£63,596	£5	0.75%	44.11%	1.28%
Possession	£368,160.92	£64,147	3	0.01%	0.91%	0.01%	£0	£0	£0	0.00%	0.00%	0.00%
Total:	£5,349,273,165	7,014,951	43,038	100.00%	100.00%	100.00%	£58,677,490	£144,186	392	100.00%	100.00%	100.00%

Arrears stated include applicable fees

Arrears Capitalised	£3,833,869	£131,085	69

All Live Loans (Owner occupied)										
Arrears %	Principal at Risk	Principal at Risk%	No. Loan Parts							
3 Months+	£33,386,610	0.62%	327							
6 Months+	£25,630,896	0.48%	229							
12 Months+	£15,049,884	0.28%	126							

Definition: A mortgage is identified as being in arrears when on any due date which is five or more days past the relevant due date, any amount (including fees) owed by the borrower is overdue.

LANARK MASTER TRUST - INVESTOR'S REPORT Pool Analysis

31-Dec-2020 Report Date:

Geographical Distribution								
	Distribution of l	oans by Geographica	al Distribution		Of V	Vhich Subject to CO	VID-19 Mortgage Payment Holi	iday
Region	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
East Anglia	410	0.95%	£85,797,262	1.60%	3	0.77%	£205,401	0.35%
East Midlands	2,535	5.89%	£241,659,843	4.52%	20	5.10%	£2,119,582	3.61%
London	2,428	5.64%	£891,933,288	16.67%	38	9.69%	£14,133,564	24.09%
North	3,388	7.87%	£240,843,813	4.50%	21	5.36%	£1,563,934	2.67%
North West	4,663	10.83%	£440,891,706	8.24%	45	11.48%	£3,798,110	6.47%
Outer Metro	1,860	4.32%	£597,519,838	11.17%	14	3.57%	£4,250,505	7.24%
Scotland	12,748	29.62%	£1,204,447,321	22.52%	103	26.28%	£11,510,820	19.62%
South West	837	1.94%	£199,975,361	3.74%	7	1.79%	£1,613,735	2.75%
Wales	286	0.66%	£46,177,165	0.86%	2	0.51%	£181,326	0.31%
West Midlands	1,324	3.08%	£198,460,896	3.71%	12	3.06%	£2,280,443	3.89%
Yorks and Humber	11,139	25.88%	£796,559,643	14.89%	107	27.30%	£9,315,445	15.88%
South East	1,420	3.30%	£405,007,029	7.57%	20	5.10%	£7,704,624	13.13%
Total	43,038	100.00%	£5,349,273,165	100.00%	392	100.00%	£58,677,490	100.00%

Maturity Profile

	Distribution	n of loans by Maturit	y Profile		Of W	/hich Subject to CO	VID-19 Mortgage Payment Holi	day
Years to Maturity	/ears to Maturity No. Loan Parts % of Total Current Principal Balance % of To						Current Principal Balance	% of Total
<= 5	4,943	11.49%	£231,324,225	4.32%	25	6.38%	£490,703	0.84%
> 5 <= 10	8,887	20.65%	£633,232,238	11.84%	69	17.60%	£4,455,094	7.59%
> 10 <= 15	9,053	21.03%	£944,962,036	17.67%	78	19.90%	£8,229,142	14.02%
> 15 <= 20	7,349	17.08%	£1,095,546,187	20.48%	73	18.62%	£12,037,034	20.51%
> 20 <= 25	5,831	13.55%	£1,104,262,990	20.64%	61	15.56%	£13,455,828	22.93%
> 25	6,975	16.21%	£1,339,945,490	25.05%	86	21.94%	£20,009,689	34.10%
Total	43,038	100.00%	£5,349,273,165	100.00%	392	100.00%	£58,677,490	100.00%

Repayment Profile

	Distribution	of loans by Repayment	ent Profile		Of V	Vhich Subject to CO	VID-19 Mortgage Payment Holi	day
Repayment Method	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
Interest Only	2,901	6.74%	£1,050,558,225	19.64%	24	6.12%	£8,693,886	14.82%
Repayment	40,137	93.26%	£4,298,714,940	80.36%	368	93.88%	£49,983,603	85.18%
Total	43,038	100.00%	£5,349,273,165	100.00%	392	100.00%	£58,677,490	100.00%
Product Type								

Product Type								
	Distributio	on of loans by Produ	ct Type		Of W	/hich Subject to CO	VID-19 Mortgage Payment Holic	lay
Туре	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
Capped	0	0.00%	£0	0.00%	0	0.00%	£0	0.00%
Discounted	773	1.80%	£121,808,062	2.28%	6	1.53%	£1,525,220	2.60%
Fixed	31,006	72.04%	£4,439,509,403	82.99%	300	76.53%	£49,737,472	84.76%
Tracker	3,474	8.07%	£347,068,578	6.49%	10	2.55%	£637,965	1.09%
Variable	7,785	18.09%	£440,887,122	8.24%	76	19.39%	£6,776,832	11.55%
Total	43,038	100.00%	£5,349,273,165	100.00%	392	100.00%	£58,677,490	100.00%

Loan Type

	Distribut	ion of loans by Loan	Туре		Of Which Subject to COVID-19 Mortgage Payment Holiday			
Туре	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
Offset	6,097	14.17%	£507,187,937	9.48%	28	7.14%	£1,980,505	3.38%
Flexible	36,941	85.83%	£4,842,085,228	90.52%	364	92.86%	£56,696,985	96.62%
Total	43,038	100.00%	£5,349,273,165	100.00%	392	100.00%	£58,677,490	100.00%

Seasoning

	Distribu	tion of loans by Seas	oning		Of V	hich Subject to CO	VID-19 Mortgage Payment Holi	day
Months	No. Loan Parts	% of Total	Current Principal Balance	% of Total		% of Total	Current Principal Balance	% of Total
<= 6	0	0.00%	0	0.00%	0	0.00%	£0	0.00%
> 6 <= 12	0	0.00%	0	0.00%	0	0.00%		0.00%
> 12 <= 18	1,737	4.04%	365,472,217	6.83%	22	5.61%	£5,053,285	8.61%
> 18 <= 24	4,062	9.44%	816,526,508	15.26%	45	11.48%	£9,907,808	16.89%
> 24 <= 30	2,767	6.43%	412,066,137	7.70%	30	7.65%	£5,300,513	9.03%
> 30 <= 36	1,449	3.37%	216,798,538	4.05%	24	6.12%	£4,239,767	7.23%
> 36 <= 42	3,982	9.25%	768,532,551	14.37%	46	11.73%	£9,610,873	16.38%
> 42 <= 48	2,368	5.50%	399,367,774	7.47%	25	6.38%	£4,884,462	8.32%
> 48 <= 54	2,273		325,357,763	6.08%	21	5.36%	£2,237,719	3.81%
> 54 <= 60	1,670	3.88%	158,920,050	2.97%	15	3.83%	£1,410,675	2.40%
> 60 <= 72	3,784	8.79%	439,718,813	8.22%	22	5.61%	£3,975,287	6.77%
> 72 <= 84	4,116	9.56%	419,696,935	7.85%	42	10.71%	£5,452,593	9.29%
> 84 <= 96	2,687	6.24%	228,822,359	4.28%	13	3.32%	£1,705,425	2.91%
> 96 <= 108	1,664		113,904,382	2.13%		4.08%		2.02%
> 108 <= 120	1,708	3.97%	108,811,414	2.03%	14	3.57%	£875,251	1.49%
> 120	8,771	20.38%	575,277,724	10.75%	57	14.54%	£2,839,242	4.84%
Total	43.038	100.00%	£5.349.273.165	100.00%	392	100.00%	£58.677.490	100.00%

Mortgage Pool Statistics as at:	31-Dec-2020
Weighted Average Seasoning (months):	58.41
Weighted Average Remaining Term (years):	18.98
Average Loan Size:	£129,623
Weighted Average Current LTV (un-indexed)	64.74%
Weighted Average Current LTV (indexed)*	56.51%
Pre-swap yield (on mortgage portfolio):	2.37%
Current Clydesdale Bank SVR (Owner Occupied):	4.55%
*Indexation uses Nationwide HPI	

LANARK MASTER TRUST - INVESTOR'S REPORT Pool Analysis

31-Dec-2020

Distribution of loans by Loan-to-Value (Current LTV)						Of Which Subject to COVID-19 Mortgage Payment Holiday			
LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total	
> 0 <= 25	7,888	19.11%	250,622,238	4.69%	37	9.79%	1,581,622	2.70	
> 25 <= 50	10,179	24.67%	950,167,165	17.76%	83	21.96%	6,660,374	11.35	
> 50 <= 55	2,185	5.29%	302,838,789	5.66%	24	6.35%	2,875,629	4.90	
> 55 <= 60	2,167	5.25%	330,652,592	6.18%	21	5.56%	2,999,087	5.11	
> 60 <= 65	2,401	5.82%	416,385,255	7.78%	22	5.82%	2,918,599	4.97	
> 65 <= 70	2,680	6.49%	494,575,789	9.25%	23	6.08%	6,094,430	10.39	
> 70 <= 75	2,991	7.25%	591,703,649	11.06%	33	8.73%	8,362,019	14.25	
> 75 <= 80	3,326	8.06%	621,590,629	11.62%	34	8.99%	8,476,226	14.45	
> 80 <= 85	3,667	8.89%	677,660,497	12.67%	41	10.85%	7,453,873	12.70	
> 85 <= 90	2,515	6.09%	523,073,318	9.78%	37	9.79%	7,927,795	13.51	
> 90 <= 95	1,264	3.06%	189,227,176	3.54%	23	6.08%	3,327,837	5.67	
> 95 <= 100	5	0.01%	776,070	0.01%	0	0.00%	0	0.00	
> 100	0	0.00%	-	0.00%	0	0.00%	0	0.00	
Total	41,268	100.00%	5,349,273,165	100.00%	378	100.00%	58,677,490	100.00	

 Weighted Average Current LTV per latest final terms
 66.68%

 Weighted Average Current LTV
 64.74%

 Average Loan Principal Balance
 £129,623

Distribution of loans by Loan-to-Value (Current Indexed LTV)*				Of Which Subject to COVID-19 Mortgage Payment Holiday				
LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
> 0 <= 25	10,462	25.35%	400,365,795	7.48%	58	15.34%	3,116,722	5.31%
> 25 <= 50	12,071	29.25%	1,373,168,541	25.67%	103	27.25%	10,093,846	17.20%
> 50 <= 55	2,633	6.38%	419,030,679	7.83%	28	7.41%	4,242,845	7.23%
> 55 <= 60	2,775	6.72%	495,541,516	9.26%	19	5.03%	2,128,997	3.63%
> 60 <= 65	2,972	7.20%	558,573,678	10.44%	37	9.79%	8,955,138	15.26%
> 65 <= 70	2,934	7.11%	597,122,261	11.16%	31	8.20%	9,852,932	16.79%
> 70 <= 75	2,633	6.38%	553,221,118	10.34%	32	8.47%	7,046,872	12.01%
> 75 <= 80	2,463	5.97%	521,861,612	9.76%	29	7.67%	5,332,491	9.09%
> 80 <= 85	1,718	4.16%	331,966,769	6.21%	31	8.20%	6,427,801	10.95%
> 85 <= 90	607	1.47%	98,421,196	1.84%	10	2.65%	1,479,845	2.52%
> 90 <= 95	0	0.00%	-	0.00%	0	0.00%	0	0.00%
> 95 <= 100	0	0.00%	0	0.00%	0	0.00%	0	0.00%
> 100	0	0.00%	0	0.00%	0	0.00%	0	0.00%
Total	41,268	100.00%	5,349,273,165	100.00%	378	100.00%	58,677,490	100.00%

*Indexation uses Nationwide HPI

Weighted Average Current Indexed LTV 56.51%

Distribution of Ioans by Current Principal Balance				Of Which Subject to COVID-19 Mortgage Payment Holiday				
LTV Range (Principal)	No. of Loans	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
> 0 <= 50,000	12,833	31.10%	345,089,640	6.45%	87	23.02%	2,662,834	4.54%
> 50,000 <= 100,000	11,850	28.71%	865,579,247	16.18%	118	31.22%	8,504,843	14.49%
> 100,000 <= 150,000	6,128	14.85%	748,139,863	13.99%	51	13.49%	6,296,358	10.73%
> 150,000 <= 200,000	3,186	7.72%	548,227,277	10.25%	36	9.52%	6,286,766	10.71%
> 200,000 <= 250,000	1,894	4.59%	422,200,502	7.89%	19	5.03%	4,198,973	7.16%
> 250,000 <= 300,000	1,238	3.00%	338,192,238	6.32%	16	4.23%	4,428,965	7.55%
> 300,000 <= 400,000	1,444	3.50%	500,405,596	9.35%	17	4.50%	5,817,099	9.91%
> 400,000 <= 500,000	945	2.29%	422,843,583	7.90%	10	2.65%	4,362,138	7.43%
> 500,000 <= 750,000	1,345	3.26%	810,335,585	15.15%	18	4.76%	10,746,846	18.32%
> 750,000 <= 1,000,000	405	0.98%	348,259,633	6.51%	6	1.59%	5,372,667	9.16%
> 1,000,000	0	0.00%	0	0.00%	0	0.00%	0	0.00%
Total	41,268	100.00%	5,349,273,165	100.00%	378	100.00%	58,677,490	100.00%
Largest Eligible Loan Principal Balance						e Loan Principal Balance	£999,999	

LANARK MASTER TRUST - INVESTOR'S REPORT Credit Enhancement and Triggers

	Total £	% of Total excl Series 2 Z VFN	Current Note Subordination %	Credit Enhancement %	% Required CE
Class A Notes:	£3,348,156,897	85.85%	14.15%	15.78%	12.00%
Class B Notes:	£0	0.00%	0.00%	0.00%	0.00%
Class C Notes:	£0	0.00%	0.00%	0.00%	0.00%
Class D Notes:	£0	0.00%	0.00%	0.00%	0.00%
Z VFN:	£551,833,000	14.15%	0.00%	0.00%	0.00%
Series 2 Z VFN:	£300,000,000	7.14%			
Total excl Series 2 Z VFN Total:	£3,899,989,897 £4,199,989,897				
Target reserve required amount: Target reserve actual amount:	£63,594,111 £63,594,111	1.63% 1.90%	of total notes o/s of AAA o/s		

Trigger Events	
Asset Trigger	Trigger Event
An amount is debited to the AAA principal deficiency sub-ledger to the Funding principal deficiency ledger.	NO
Non-Asset Trigger	Trigger Event
An insolvency event in relation to the seller.	NO
Seller's role as servicer is terminated and a new servicer is not appointed within 60 days.	NO
On any distribution date and following the exercise of the right of set-off available to the mortgages trustee, the seller fails to pay to the mortgages trustee any offset benefit or non-cash redraw contribution amount, where such failure, in the opinion of the Funding security trustee, is materially prejudicial to the interest of the note holders of the notes issued by all Funding issuers.	NO
The current seller's share is equal to or less than the minimum sellers share on any two consecutive trust distribution dates "seller's share event".	NO
Arrears or Step-up Trigger Event	
The current principal balance of the mortgage loans in the mortgages portfolio in arrears for more than 90 days divided by the current principal amount of the mortgage pool, exceeds 2%.	NO
Issuer Events of Default	Default
The terms and conditions set out in the base prospectus include market standard events of default, including, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*	
Outstanding Issuer event of default:	NO
*Please see 'Terms and Conditions of the notes' in the base prospectus for further details.	Ormaliant
Disclosure Requirements	Compliant
Clydesdale Bank PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer Programme in accordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements Regulation and Article 51 of the AIFM Regulation and further confirms that this interest is held via the Seller Share.	YES
Notices	

		1515151515			
		ARK MASTER TRUST - IN S TO THE STRUCTURE, RATINGS	VESTOR'S REPORT AND TRIGGERS (IF APPLICABLE)		
Role	Counterparty		Short Term Rating (S&P/Moody's/Fitch)	Applicable Trigger (Loss of)	Consequence
KOR	Counterparty	Long Term Kating (SsP/Moody SPRich)	short Term Kating (Sar/Moody SFitch)	Applicable Ingger (Loss of) A. (S&P). A3(cr) (Moodys), A. (Fitch) A3(cr) (Moodys) Aa3(cr) (Moodys): A.1+ (S&P), P-1(cr)	No further assignment of loans to the mortgages trust unless a solvency certificate is provided by each originator at the assignment date. Independent substors to be appointed by the beneficiaries to determine compliance of representations and warranties applicable to mortgage loans assigned to the trust. Here 1W ⁻² of minum solvers share increase from 20% to greater of them W ⁻² of minum solvers share increase from 20% to greater of them W ⁻² of minum solvers share increase from 20% to greater of them W ⁻² of minum solvers share increase from 20% to greater of them W ⁻² of minum solvers share increase from 20% to greater of them W ⁻² of minum solvers share increase from 20% to greater of them the them them
Seller	Clydesdale Bank plc	BBB+ / A2(cr) / A-	A-2/P-1(cr)/F2	(Moody's), F1+ (Fitch) A3(cr) (Moody's); A-1 (S&P), P-1(cr) (Moody's), F1 (Fitch)	(a) 60% or (b) 100% less 5% of aggregate montgage portisio balance. Item 'W' of minimum sellers share increase to 100%. Offset benefit contribution estimated at 115% of amounts due on
				A-1 (S&P) A3(cr) (Moody's), A (Fitch); F1 (Fitch) Bsa1(cr) (Moody's), BBB+ (Fitch)	Offset trans (see page 182 of the base prospectus dated 16 February 2012 for full details) Establish a Funding Liquidity Reserve Fund (see page 219 of base prospectus dated 16 February 2012 for full details). Notify details of the base assigned to the monthase trust
				BBB- (S&P/Fitch), Bas3(cr) (Moody's)	(namesiadresses) to the Morgagee Trustee, Funding, Funding Soculty Trustee and the rating agencies. Within 10 business days, nody each borrower included in the morgage state and the state and assignment effected by the morgage sale agreement (unless ratings confirmation by each rating agency that current rating of the notes will not be adversely affected)
				A3(cr) (Moody's)	*Back-up* servicer / facilitator to be appointed. The corporate services provider, acting as the back-up servicer
Servicer	Clydexdale Bank pic	BBB+ / A2(cr) / A-	A-2 / P-1(cr) / F2	Bas3(cr) (Moody's) A-, F1 (Fitch)	Incitiator shall use its commercially reasonable efforts to identify a stability operincend third party services, subject to the terms of the Servicing Agreement. The period of mores neceived by the servicer, on behalf of the mortgages rustee, and paid to the transaction account is reduced from a maximum of three (3) subines days to two (2) builness days. The period of mories neceived by the servicer, on behalf of the
				F2, BBB+ (Fitch)	mortgages trustee, and paid to the transaction account is reduced to one (1) business day. Where the "Collection Bank Minimum Ratings" are no longer
Collection Bank	Clydeadale Bank pic	BB8+ / Baa1 / A-	A-2/P-2/F2	A-1 (S&P), P-1 (Moody's), F1 and A (Fitch)	satisfield procure the transfer of the Collection Accounts to an authorised institution with respect to the minimum ratings required or obtain a guarantee from such institution. If the Collection Bark maintains ratings of attest A-2 (BBC of BBH by SBP (where the short term rating is not at least A-2) and P-2 by Modelys , the Selfer short term rating is not at least A-2 (BBC reflexing) and the short term rating is not at least A-2 (BBC reflexing). The Account of the short term rating is not at least A-2 (BBC reflexing) and the short term rating is not at least A-2 (BBC reflexing). The Account of the Account of the short term rating is not at least A-2 (BBC reflexing) and the short term rating is not at least A-2 (BBC reflexing). The Account of th
Cash Manager	Clydesdale Bank pic	BBB+ / Baa1 / A-	A-2/P-2/F2	A3(cr) (Moody's)	Back-up cash manager facilitator wil be uppointed Back-up cash manager and back-up issuer cash manager will be
				Baa3(cr) (Moody's)	appointed
Funding Swap Provider	National Australia Bank Limited (London Branch)	AA- / Aa2(cr) / A+	A1+ / P-1(cr) / F1	Level 1: S&P (A - 1 and A), Fitch" (F1 and A), Moody's (P-1(c) and A2(c)) Level 2: S&P (BBB+), Fitch" (F2 and BBB+), Moody's (P-2(c1) and A3(c1)) Level 3: Fitch" (F3 and BBB-) Where counterparty is on Rating Watch	Collateral posting / Transfer / Guarantor Collateral posting / Transfer / Guarantor Transfer / Guarantor and Collateral Remedial action required, including posting collateral, or obtaining
				Negative with Fitch, actual rating deemed to be one notch lower.	a guarantee or transfer to eligible transferee - see swap agreement for more detail
Start up Loan Provider	Clydesdale Bank pic	BBB+ / Baa1 / A-	A-2/P-2/F2		In relation to the Mortgage Trustee & Funding GIC accounts -
Account Bank Provider (Mortgages Trustee & Funding GIC Accounts)*	National Australia Bank Limited (London Branch)	AA- / A23 / A+	A-1+/P-1/F1	S&P (A or A-1), Moody's (P-1), Fitch* (A or F1)	Termination within 60 days (up to 90 days as may be agreed by S&P) of breach unless; suitably rated provider can provide a guarantee, otherwise transfer to suitably rated provider.
Account Bank Provider (Mortgages Trustee Transaction Accounts and Funding Bank Account other than the Funding GIC Account)*	Clydesdale Bank pic	BBB+ / Baa1 / A-	A-2/P-2/F2	S&P (BBB and A-2), Moody's (P-1), Fitch* (A or F1)	In relation to the Transaction Accounts, then obtain a guarantee or transfer to a suitably rated provider, or where the "Account Bank Minimum Ratings" are no longer assisted, fund the "Mongages Trust Account Reserve Fund" in accordance with clause 36.1 and 36.2 of the Mongages Trust Deed.
Account Bank Provider (Issuer)	National Australia Bank Limited (London Branch)	AA- / As3 / A+	A-1+/P-1/F1	S&P (A or A-1), Moody's (P-1), Fitch* (A or F1)	Termination within 60 days (up to 90 days as may be agreed with S&P) of breach unless, suitably rated provider can provide a guarantee, otherwise transfer to suitably rated provider.
Cross Currency Swap Provider/s	Walis Fargo Bank, NA Walis Fargo Bacurtier international Limited BRP Parbos	A+ / As2(cr) / AA- A- / A22(cr) / A+ A+/ As3(cr) / AA-	&-1/P-1(cr)/F1+ &-2/P-1(cr)/F1 &-1/P-1(cr)/F1+	Level 1: S&P (Jr.1 and A), Fields (F1 and A), Modely's (P-(cr) and A2(cr)) Level 2: S&P (BBB+), Fields (F2 and BBB+), Modely's (P-2(cr) and A3(cr)) Level 3: Fields (F2 and BBB-) Where counterparty is on Ruling Watch Negative with Field, actual rating determed to be one not holl now:	Collateral posting / Transfer / Guarantor Collateral posting / Transfer / Guarantor Transfer / Guarantor and Collateral Remedial action registed, including posting collateral, or obtaining a guarantee or transfer to adgible transferee - see swap agreement for more detail
Principal Paying Agent & Agent Bank	Deutsche Bank AG	BBB+ / A3 / BBB+	A-2/P-2/F2	one nour lower.	In more detail
Note Trustee	Deutsche Trustee Company Limited	N/A			
Corporate Services Provider Funding & Issuer Security Trustee, US Paying Agent, Registrar & Transfer Agent	Vistra (UK) Limited Deutsche Bank Trust Company Americas	N/A BBB+ / A3 / BBB+	A-2/P-2/F2		
Issuer	Lanark Master Issuer pic		REITEITE		
Funding Mortgages Trustee	Lanark Funding Limited Lanark Trustees Limited				
Programme Arrangers	The institution(s) identified as the arranger(s) in the applicable final terms				
Manager	The institution(s) identified as the arranger(s) in the applicable final terms				
Stock Exchange Listing Registered Office (Issuer)	UK Listing Authority - London 3rd Floor 11-12 St James's Square London SW1Y4LB				
Kegistered Office (Issuer) Lead Managers	The institution(s) identified as the arranger(s) in the				
Legal Advisors Issuer	applicable final terms Clifford Chance LLP				
Clydesdale Bank Clydesdale Bank Note Trusteel/Issuer Security Trusteel/Funding Security Trustee	Clifford Chance LPP / Shepherd & Wedderburn LLP				
Note Trusteelssuer Security Trustee "Crystestaine Bank acts as Account Bank provider for the Morgages Trustee Contextors & Trusteen Contextor and Anardia Bank Account, other Hann the Funding CG. Account. National Australia Bank Limited (London Banch) acts as Account Bank provider for Lanark Trustees Limited GC account and Lanark Funding Limited GC account.	K&L Gates LLP				
Structured Funding Team (UK Treasury): Stephen Hynes - Head of Structured Funding Harpreet Chadha - Senior Manager, Treasury, Structured Funding	email: structured.funding@cybq.com Tel: +44 203 216 2863 (stephen.hynes@cybq.com) Tel: +44 203 216 2662 (harpreet.chadha@cybq.com)				
Report locations: Bloomberg: LAN Mtge in accordance with the Bark of England Transparency Directive, Investor Report https://inva.incoms.net/cly/dest/alebankple https://www.virginmoneyukplc.com/investor-relations/debt-investor		nodel can be viewed at:			
Lanark Master Trust Report incorporates: Lanark Trustee Limited Lanark Khater Isuer pic Lanark Master Isuer pic					

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