Report Date: 22-Jul-2016 Report Fequency: Monthly

SERIES	2012-2																
ORIGINAL	INFORMATION - 27 JULY	2012				Principal I	nformation.							Interest Information			
						Filicipal II	- Inormation							interest informatio	011		
	Original Rating	ISIN No. (REG S /									Scheduled			Step Up / Call			
Tranche	(S&P/Moody's/Fitch)	144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type*	Maturity Date	Reference Rate	Margin	Option Date	Step Up Margin Inte	rest Calculation	Placement
1A	AAA/Aaa/AAA	USG53590AW82 US513770AW77	Dec-54	\$800,000,000	\$250,000	3,200	1.56550	£511,018,844	3.07	Scheduled Amort	Feb-2016	3M USD LIBOR	1.40%	Feb-2016	2.80%	Act/360	Public
	70007007		2000.	\$000,000,000	Ψ200,000	0,200	1.00000	2011,010,011	0.01	Concadiod 7 mon	. 05 20.0	0.11 00D E1BOT	11.1070	1 05 2010	2.00%	7,00000	1 45.10
2A	AAA/Aaa/AAA	XS0810073576 XS0810059070	Dec-54	£525,000,000	£100,000	5.250	1.00000	£525,000,000	4.92	Scheduled Amort	Nov-2017	3M GBP LIBOR	1.63%	Nov-2017	3.26%	Act/365	Public
200	rovinaarovi	X00010003070	DCC 04	2323,000,000	2100,000	3,230	1.00000	2323,000,000	4.02	Ocheduled Amort	1404-2017	SW ODI LIBOR	1.0070	1404 2017	3.2070	Actions	1 dbiic
7*	Unrated	N/A	Dec-54	£75,000,000	£100,000	750	1.00000	£75,000,000	N/A	Pass Through	N/A	3M GBP LIBOR	0.90%	Nov-2017	1.80%	Act/365	N/A
_	2.114104			3,000,000	_100,000			3,000,000	. 471	. 223 modgii			2.3070	7107 2017	1.0070		

\*Series 2012-2 Z note redeemed on 11 December 2014, replaced by the Series 2014-2 Z Variable Funding Note note issued 11 December 2014 providing the required credit enhancement for the senior triple-A rated notes.

 Interest Accrual Start:
 23/05/2016

 Interest Accrual End:
 22/08/2016

 Interest Payment date:
 22/08/2016

 Days in Period:
 91

 Record Date:
 19/08/2016

SERIES 2012-2

PI	RIOD CAS	SH FLOWS (Outstanding	Tranches only)		Pri	ncipal Information									Interest Informat	tion		
	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	Principal Shortfall in Period	Cumulative Principal Shortfall	Reference Rate	Coupon Rate	Interest Per Note	Due in Period	Interest Paid in Period	Principal Shortfall in Period	Cumulative Principal Shortfall
	2A	AAA/Aaa/AAA	£525,000,000	£41,283,323	£0	£42,684,653	£482,315,348	0.91870	£482,315,348	£0	£0	0.58919%	2.21919%	£506.90	£2,661,225	£0	£0	£C
									£482,315,348									

SERIES 20 ORIGINAL INI	013-1 FORMATION - 13 JUNE 201	3				Principal In	ormation						h	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
1A1	AAA/Aaa/AAA	XS0943881556 US513770AX50	Dec-54	\$300,000,000	\$250,000	1,200	1.55000	£193,548,387	2.92	Scheduled Amort	Aug-2016	3M USD LIBOR	0.50%	Aug-2016	1.00%	Act/360	Public
1A2	AAA/Aaa/AAA	XS0943884493 XS0943888213	Dec-54	£350,000,000	£100,000	3,500	1.00000	£350,000,000	2.92	Scheduled Amort	Aug-2016	3M GBP LIBOR	0.45%	Aug-2016	0.90%	Act/365	Public
Z*	Unrated	XS0943890466	Dec-54	£7,200,000	£100,000	72	1.00000	£7,200,000	N/A	Pass Through	N/A	3M GBP LIBOR	0.90%	Aug-2016	1.80%	Act/365	N/A

\*Series 2013-1 Z note redeemed on 11 December 2014, replaced by the Series 2014-2 Z Variable Funding Note note issued 11 December 2014 providing the required credit enhancement for the senior triple-A rated notes.

23/05/2016
22/08/2016
22/08/2016
91
19/08/2016

SERIES 20 PERIOD CASH	)13-1 I FLOWS (Outstanding Tra	anches only)															
					Pr	incipal Information							Interest	Information			
Tranche	Current Rating	Principal Issued	Scheduled Principal	Paid in Period	Paid to Date	Principal C/f	Pool Factor		Principal Shortfall Cu						Interest Paid in	Principal Shortfall in	Cumulative Principal
	(S&P/Moody's/Fitch)		for period					O/s	in Period	Shortfall	Reference Rate	Coupon Rate	Interest Per Note	Due in Period	Period	Period	Shortfall
1A1	AAA/Aaa/AAA	\$300,000,000	\$7,457,604	\$0	\$69,534,420	\$230,465,580	0.76822	£148,687,471	£0	£0	0.65390%	1.15390%	\$560.19	\$672,228	\$0	\$0	\$0
1A2	AAA/Aaa/AAA	£350,000,000	£8,700,510	£0	£81,123,490	£268,876,510	0.76822	£268,876,510	£0	£0	0.58919%	1.03919%	£198.49	£694,715	£0	£0	£0
							•	£417,563,981									

SERIES 2013-1 Swap	Payments Summary			Interest	Principal					
	Ва	se Ccy Notional		Received in	Received in		GBP Principal	GBP Interest Paid		
Tranche	Counterparty	(B/Fwd)	Receive Reference	period	period G	BP Notional (£)	Paid (£)	(£)	Pay Reference	Collateral posted
1A1*	NAB Limited	\$230,465,580	3M US LIBOR	\$0	\$0	£148,687,471	£0	£138,839	3M GBP LIBOR	03

SERIES 20 ORIGINAL IN	D14-1 FORMATION - 20 MARCH 20	014				Principal Info	ormation							Interest Informati	on		
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 I	nterest Calculation	Placement
1A	AAA/Aaa/AAA	XS1046169840 XS1046170186	Dec-54	€ 300,000,000	€ 100,000	3,000	0.83620	£250,860,000	3.06	Scheduled Amort	Aug-2017	3M EURIBOR	0.40%	Aug-2017	0.80%	Act/360	Public
2A	AAA/Aaa/AAA	XS1046170269 XS1046170343	Dec-54	£350,000,000	£100,000	3,500	1.00000	£350,000,000	4.06	Scheduled Amort	Nov-2018	3M GBP LIBOR	0.50%	Nov-2018	1.00%	Act/365	Public
Z*	Unrated	XS1046170426	Dec-54	£76,300,000	£100,000	763	1.00000	£76,300,000	N/A	Pass Through	Nov-2018	3M GBP LIBOR	0.90%	Nov-2018	1.80%	Act/365	N/A

\*Series 2014-1 Z note redeemed on 11 December 2014, replaced by the Series 2014-2 Z Variable Funding Note note issued 11 December 2014 providing the required credit enhancement for the serior triple-A rated notes.

Interest Accrual Start:	23/05/2010
Interest Accrual End:	22/08/2010
Interest Payment date:	22/08/2010
Days in Period:	91
Record Date:	19/08/2010

SERIES 2014-1
PERIOD CASH FLOWS (Outstanding Tranches only)

	PERIOD CASH	I FLOWS (Outstanding Tra	nches only)															
						Prin	cipal Information							li I	nterest Information			
ı		Current Beting		Coheduled Dringing					GBP Eqv	Principal Shortfall Cu	mulative Dringing					Interest Boid in	Interest Shortfall in	Cumulative
ı	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	Principal O/s	in Period	Shortfall	Reference Rate	Coupon Rate	Interest Per Note	Due in Period	Period		Interest Shortfall
ľ																		
	1A	AAA/Aaa/AAA	€ 300,000,000	€ 5,999,970	€ 0	€ 45,999,960	€ 254,000,040	0.84667	£212,394,833	£0	£0	-0.25800%	0.14200%	€ 30.39	€ 91,170	€0	£0	£0
	2A	AAA/Aaa/AAA	£350,000,000	£4,999,995	£0	£32,999,995	£317,000,005	0.90571	£317,000,005	£0	£0	0.58919%	1.08919%	£245.28	£858,480	£0	£0	£0
								-	£529,394,838									

SERIES 2014-1 Sv	vap Payments Summary	Ĺ			Principal					
		Base Ccy Notional		Interest Received	Received in		<b>GBP Principal</b>	GBP Interest Paid		
Tranche	Counterparty	(B/Fwd)	Receive Reference	in period	period	GBP Notional (£)	Paid (£)	(£)	Pay Reference	Collateral posted
1A*	NAB Limited	€ 254,000,040	3M EURIBOR	€0	€0	£212,394,833	£0	£203,549	3M GBP LIBOR	£0

SERIES 20 ORIGINAL IN	014-2 IFORMATION - 11 DECEMB	ER 2014				Principal In	formation							Interest 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	XS1148212092 XS1148716647	Dec-54	€ 550,000,000	€ 100,000	5,500	0.78654	£432,597,000	3.07	Scheduled Amort	Aug-2018	3M EURIBOR	0.40%	Aug-2018	0.80%	Act/360	Public
2A	AAA/Aaa/AAA	XS1148211524 XS1148724153	Dec-54	£275,000,000	£100,000	2,750	1.00000	£275,000,000	4.92	Scheduled Amort	Feb-2020	3M GBP LIBOR	0.60%	Feb-2020	1.20%	Act/365	Public
Z VFN	Unrated	N/A	Dec-54	£480,500,000	£100,000	4,805	1.00000	£480,500,000	N/A	Pass Through	N/A	3M GBP LIBOR	0.90%	N/A	1.80%	Act/365	Retained

Interest Accrual Start:	23/05/2016
Interest Accrual End:	22/08/2016
Interest Payment date:	22/08/2016
Days in Period:	91
Record Date:	19/08/2016

SERIES 2 PERIOD CAS	: <mark>014-2</mark> SH FLOWS (Outstanding Tra	anches only)															
	Principal Information											Interest 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	Principal Shortfall in Period	Cumulative Principal Shortfall	Reference Rate	Coupon Rate	Interest Per Note	Due in Period	Interest Paid in In Period	nterest Shortfall in Period	Cumulative Interest Shortfall
1A	AAA/Aaa/AAA	€ 550,000,000	€ 8,250,000	€0	€ 90,750,000	€ 459,250,000	0.83500	£361,218,495	£0	£0	-0.25800%	0.14200%	€ 29.97	€ 164,835	€0	€0	€ 0
2A	AAA/Aaa/AAA	£275,000,000	£0	£0	£0	£275,000,000	1.00000	£275,000,000	£0	£0	0.58919%	1.18919%	£295.67	£813,093	£0	£0	£0
Z VFN	Unrated	£480,500,000	£0	£0	£101,132,000	£379,368,000	N/A	£379,368,000	£0	£0	0.58919%	1.48919%	£292.33	£1,404,646	£0	£0	£0
								£1,015,586,495									

SERIES 2014-2 Sw	ap Payments Summary			Interest	Principal					
	Ва	se Ccy Notional		Received in	Received in		<b>GBP Principal</b>	GBP Interest Paid		
Tranche	Counterparty	(B/Fwd)	Receive Reference	period	period 0	BBP Notional (£)	Paid (£)	(£)	Pay Reference	Collateral posted
1A*	NAB Limited	€ 229,625,000	3M EURIBOR	€0	€0	£180,609,248	£0	£184,264	3M GBP LIBOR	£0
1A*	BNP Paribas	€ 229,625,000	3M EURIBOR	€0	€0	£180,609,248	£0	£188,187	3M GBP LIBOR	£0

	ERIES 2015-1 RIGINAL INFORMATION - 06 AUGUST 2015 Principal Information										ı	Interest 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	000,000,000£	£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

 Interest Accrual Start:
 23/05/2016

 Interest Accrual End:
 22/08/2016

 Interest Payment date:
 22/08/2016

 Days in Period:
 91

 Record Date:
 19/08/2016

	H FLOWS (Outstanding Tra			Princip	oal Information						Intere	est Information			
Tranche	Current Rating (S&P/Moody's/Fitch)	So Principal Issued	cheduled 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 Period	Interest Shortfall in Period	Cumulative Interest Shortfall
1A	AAA/Aaa/AAA	£300,000,000	£30,000,000	£0	£30,000,000	£270,000,000	0.9	£270,000,000	0.58919%	1.08919%	£243.73	£731,190	03	€0	€
2A	AAA/Aaa/AAA	€ 280,000,000	€0	€0	€0	€ 280,000,000	1.00000	£197,890,000	-0.25800%	0.19200%	€ 48.53	€ 135,884	€0	£0	1

<b>SERIES 2015-</b>	-1 Swap Payments Summary			Interest	Principal					
Toursto		ase Ccy Notional	Bearing Befores	Received in	Received in	CDD Notional (C)	GBP Principal	GBP Interest	Day Deference	Callataral mantal
Tranche	Counterparty	(B/Fwd)	Receive Reference	period	period (	GBP Notional (£)	Paid (£)	Paid (£)	Pay Reference	Collateral posted
2A	Wells Fargo Bank N.A	€ 280,000,000	3M EURIBOR	€0	€0	£197,890,000	£0	£242,203	3M GBP LIBOR	£0

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

Trust Calculation Period End Date: 30-Jun-2016 Report Date: 30-Jun-2016

Asset Accrual Start Date: 01-Jun-2016 Asset Accrual End Date: 30-Jun-2016

Pool Data			This Period		Since Iss	ue
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	£3,599,409,450
Opening mortgage principal balance:	@	01-Jun-2016	38,431	3,694,682,603	42,348	£3,599,409,450
Substitutions in period Re-drawn principal Further Advance principal			0	0 311,186 1,277,247	,	£7,683,994,103 £65,834,239 £205,143,759
Repurchases (product switches/further advances) Unscheduled prepayments (redemptions) Scheduled repayments			(161) (525)	(18,717,078) (70,645,700) (12,396,836)	(37,268)	(£3,329,014,371 (£3,525,238,813 (£1,105,616,941
Closing mortgage principal balance:	@	30-Jun-2016	37,745	£3,594,511,422	37,745	£3,594,511,42
			<u>3 mth</u>	CPR (annualised)	<u>1 m</u>	nth CPR (annualised
Annualised CPR (excl repurchases)				15.9%		20.9%
Annualised CPR (inc repurchases)				21.1%		25.8%
Annualised TRR (Total principal receipts)				24.4%		28.8%

#### Mortages Trust Bank Account and Ledger Balances

 Mortgages Trustee Transaction Account - CB:
 £0

 Mortgages Trustee Transaction Account - YB:
 £0

 Mortgages Trustee Guaranteed Investment Income Account (GIC):
 £150,445,242

 Offset benefit reserve ledger C/f:
 £582,208

 Mortgages Trust Collection Reserve ledger C/f:
 £38,706,493

 Authorised Investments:
 £76,000,000

10% 8.01	I 2016 May 810% 8.178	2016 June 2016 892% 8,23955%
	810% 8.178	892% 8 23955%
,045 £308,65	52,793 £308,903	3,049 £304,424,984
47% 23.50	0014% 22.939	951% 22.14024%
,801 £904,62	26,671 £866,384	4,618 £818,011,848
53% 76.49	9986% 77.060	049% 77.85976%
,599 £2,944,82	24,991 £2,910,437	7,860 £2,876,670,755
,	17% 23.50 801 £904,62 53% 76.49	17% 23.50014% 22.93 801 £904,626,671 £866,38 33% 76.49986% 77.06

Pool Performance Possession and Loss Information	Number	Principal (£)	Revenue (£)	Total (£)
Properties repossessed in period: Properties repossessed since inception:	3 263	£250,376 £21,829,225	£36,027 £2,487,340	£286,402 £24,316,565
Properties in possession (current):	9	£585,638	£77,181	£662,820
Total sold repossessions this period: Total sold repossessions since inception:	0 254	£0 £21,116,674	£0 £1,835,935	£0 £22,952,609
Losses on sold repossessions this period:* Losses on sold repossessions since inception:	0 163	£0 £2,717,927	£0 £1,399,640	£0 £4,117,567
MIG claims submitted/received & net recoveries:	1			£14,755
Net total loss (post costs & recoveries):				£4,102,812
Average time from possession to sale (days):	186			
Weighted average loss severity this period: Weighted average loss severity since inception:				0.00% 19.54%

\*Loss severity is calculated as the net loss (current loan balance less net sale proceeds) divided by the principal loan balance at sale.

Note: Voluntary sales are included in the sold repossession analysis

## LANARK MASTER TRUST - INVESTOR'S REPORT Waterfalls & Distribution Analysis

Trust Calculation Period End Date:	30-Jun-2016
Report Date:	30-Jun-2016
Funding & Issuer Interest Period Start date:	22-Jun-2016
Funding & Issuer Interest Period End date:	22-Jul-2016

Distributed to Funding: Distributed to Seller:

Net Received/(Paid):

Reserve Funds	Balance	Top ups in	Paid / Released in	Balance
	22-Jun-2016	Period	Period	22-Jul-2016
Reserve fund - Funding	£43,718,908	£0	£0	£43,718,908
Reserve fund - Funding Liquidity Reserve	£32,282,572	£0	£0	£32,282,572
Reserve fund - Issuer	£0	£0	£0	£0
Total Reserve fund available	£76,001,480	£0	£0	£76,001,480

Start Up Loan	Balance @	Interest Charged	Interest Paid	Principal (Paid)/	Balance @
	22-Jun-2016	in period	in period	Increase in period	22-Jul-2016
Funding Subordinated Loan (from Clydesdale Bank plc)	£0	£0	£0	£0	£0
Start-up Loan (from Clydesdale Bank plc)	£0	£0	£0	£0	£0

Mortgages Trustee Priority of Payments	
Available revenue receipts to Mortgages Trustee in period ending, of which:	30-Jun-2016
Mortgage interest received in the period (on loans in portfolio): Fee income on mortgages received in the period (incl bank interest): Offset Benefit received in the period (from originator): Non-cash redraw amounts received:	£9,947,402 £136,143 £506,268 £0
Available revenue receipts:	£10,589,813
Less: Servicing & sundry fees payable:	£236,676
Net distributable revenue receipts in period:	£10,353,137
Payable to Funding: Payable to Seller: Total distributions:	£8,060,927 £2,292,209 £10,353,137

Available principal receipts to Mortgages Trustee in period ending, of which:

 Unscheduled principal receipts:
 £70,645,700

 Repurchase principal receipts:
 £18,717,078

 Scheduled principal receipts:
 £12,396,314

 Special Distribution (from Seller):
 £0

 Total principal available for distribution:
 £101,759,614

£33,767,105 £67,992,509

Funding Basis Swap Summary Calculation period (days) Lanark Funding Ltd (0 - 3 Yr Fixed) £1,431,918,241 31 3.46128% £4,062,516 22-Jul-2016 £0 Lanark Funding Ltd (3- 5 Yr Fixed) £204,598,139 31 3.72803% £625,203 22-Jul-2016 £0 Lanark Funding Ltd (Variable) £674,215,855 31 4.62207% £2,554,322 22-Jul-2016 £0 Lanark Funding Ltd (Tracker) £602,018,427 1.39440% 31 £688,077 22-Jul-2016 £0 3m GBP Libor + WA Spread National Australia Bank Ltd (Aggregated) £2,912,750,662 30 £7,888,233 22-Jul-2016 £0

(£41,886)

Funding Revenue Priority of Payments for Period:	22-Jun-2016 to 22-Jul-2016	Issuer Revenue Priority of Payments for Period:	22-Jun-2016 22-Jul-2016
Revenue Waterfall Funding revenue receipts on investment in portfolio: Funding Basis Swap: Funding revenue ledger: Funding available reserve funds:	£8,060,927 £7,888,233 £8,376 £76,001,480	Revenue Waterfall Issuer available revenue receipts from Funding: Issuer available revenue receipts from Funding: (Issuer Expenses) Issuer revenue ledder:	£3,318,597 £23,129 £230 £0
Total Funding available revenue receipts:	£91,959,017		£3,341,955
Third party creditors (A) Funding Security Trustee fees payable: (B) Issuer's obligations for fees payable: (C) Other fees payable: (D) Cash Management fees payable: (E) Corporate Services fees payable: (E) Funding Basis Swap payable: (G) Amounts due to the A note tranches I/co loans (AAA): (I) Amounts due to the B note tranches I/co loans (AA): (J) Amounts due Funding Liquidity Reserve: (L) Amounts due to the C note tranches I/co loans (A): (N) Amounts due to the D note tranches I/co loans (BBB): (R) Funding reserve fund:	£22,129 £1,283 £8,333 £8,303,119 £2,855,522 £0 £32,282,572 £0 £0 £43,718,908	(B) Paying and Agent Bank fees payable: (C) Other fees payable: (D) Cash Management & Corp Service provider Fees payable: (E) Amounts due to the A notes and A note swap providers: (F) Amounts due to the B notes and B note swap providers: (G) Amounts due to the C notes and C note swap providers: (H) Amounts due to the D notes and D note swap providers: (J) Issuer reserve fund:	£100 £417 £12.863 £8.985 £2.855.522 £0.600 £0.6000 £0.60000 £0.600000000000
Total Funding obligations: Excess available funds:	£86,818,866 £5,140,151		£2,877,885 £464,070
(T) (i) Profit retained by Fundina; (T) (ii) Profit retained by Fundina (on behalf of Issuer); (U) Amounts due to the Z note tranches I/co loans (unrated); (V) Start up loan contribution to Issuer; (W) Fundina (bubordinated Loan interest; (X) Issuer Swap Termination Amount; (Y) (ii) Issuer swap excluded termination amount; (Y) (ii) Fundina basis rate swap excluded termination amount; (Z) Fundina Subordinated Loan principal; (AA) Mortgage Trustee Deferred Contribution:	£1,000 £1,000 £463,075 £0 £0 £0 £0 £0 £4,675,076	(L) Amounts due to the Z notes and Z note swap providers: (M)(i) Start up loan interest due: (M)(ii) Start up loan principal due: (issuance fee related) (N) Issuer bank account charges: (clear debit balances) (O) Issuer swap excluded termination amounts: (P) Start up loan principal: (D) Funding Intercompany Loan surplus amount:	£1.000 £463.070 £0 £0 £0 £0 £0
Excess funds distributed: Total excess funds available:	£5,140,151 £0		£464,070 £0
Funding Guaranteed Investment Contract Account (GIC): Authorised Investments:	£40,353,938 £76,000,000		£4,118,264 £0
Interest shortfall in period: Cumulative interest shortfall:	£0 £0		£0
		Annualised excess spread % - Including Z note interest payment: Annualised excess spread % - Excluding Z note interest payment:	2.15% 1.95%
Principal Ledger: Funding		Principal Ledger: Issuer	
Funding principal ledger - AAA (A notes): Credits B/fwd Funding principal ledger - AAA (A notes): Credits in period Funding principal ledger - AAA (A notes): Debits Funding principal ledger - Unrated (Z notes):	£33,767,105 £33,767,105 £0 £0 £67,534,210	Issuer principal ledger - AAA (A notes): Credits in period Issuer principal ledger - AAA (A notes): Debits Issuer principal ledger - Unrated (Z notes):	£0 £0 £0 £0
(H) Principal deficiency in period - AAA (A notes):     (S) Principal deficiency in period - unrated (Z notes):     Cumulative principal deficiency	£0 £0		

# LANARK MASTER TRUST - INVESTOR'S REPORT Arrears Analysis

Report Date: 30-Jun-2016

		All Liv	e Ioans (Owner occu	pied)		
Months	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)
Current	£3,530,576,310	£0	36,944	98.22%	0.00%	97.88%
>0M <=1M	£19,799,116	£89,328	227	0.55%	5.60%	0.60%
>1M <=2M	£14,170,717	£96,742	174	0.39%	6.07%	0.46%
>2M <=3M	£7,199,648	£115,973	111	0.20%	7.28%	
>3M <=4M	£3,862,331	£92,954	55	0.11%	5.83%	
>4M <=5M	£3,316,998	£80,302	42	0.09%	5.04%	0.11%
>5M <=6M	£2,934,194	£99,217	40	0.08%	6.22%	0.11%
>6M <=12M	£6,116,724	£351,097	85	0.17%	22.02%	
>12M	£6,535,383	£668,497	67	0.18%	41.94%	
Total:	£3,594,511,422	£1,594,109	37,745	100.00%	100.00%	100.00%

		All Liv	e Ioans (Owner occu	pied)		
Status	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)
Current	£3,530,576,310	£0	36,944	98.22%	0.00%	97.88%
Arrears	£56,536,514	£1,050,360	699	1.57%	65.89%	1.85%
Litigation	£6,812,959	£466,568	93	0.19%	29.27%	0.25%
Possession	£585,638	£77,181	9	0.02%	4.84%	0.02%
Total:	£3,594,511,422	£1,594,109	37,745	100.00%	100.00%	100.00%

Arrears stated include applicable fees

<b>Arrears Capitalised</b>	£6,297,016	£204,462	108

	All Live Loans (O	wner occupied)	
Arrears %	Principal at Risk	Principal at Risk%	No. Loan Parts
3 Months+	£22,765,631	0.63%	289
6 Months+	£12,652,108	0.35%	152
12 Months+	£6,535,383	0.18%	67

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 borrowe

Segraphical Distribution   Segraphical Distrib	Coan Parts	Region         No. Loan Parts         % of Total         Current Principal Balance         % of Total sast Anglia         271 1         0.72%         £43,932,381         1.22 538 Midlands         2,215 5         5.87%         £169,423,099         4.77 1         2,215 1         5.87%         £169,423,099         4.77 1         2,215 1         3.320 1         3.22 1         13.33 1         13.33 1         13.33 1         13.25 1         3.25 1 <th< th=""><th>Geographical Distribution         No. Loan Parts         % of Total         Current Principal Balance           Region         271         0.72%         £43,932,381           East Midlands         2,215         5.87%         £169,423,059           London         1.665         4.41%         £481,132,231           North         3.420         9.06%         £219,237,667           North         4.315         11.43%         £327,977,689           North West         4.315         11.43%         £327,977,689           North West         4.315         11.43%         £327,977,689           Souter Mest         661         1.72%         £128,819,111           Wales         10,696         28.34%         £866,677,743           South West         661         1.72%         £128,819,111           Wast Midlands         1,025         2.72%         £116,834,599           Yorks and Humber         11,055         29.29%         £701,660,014           Yorks as to Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           &lt;= 5         4,112         10.89%         £187,960,558         5.5         ≤ 20         7,146         19.20%         <td< th=""><th>  No. Loan Parts   % of Total   Current Principal Balance   % of</th><th>an Parts</th><th>No. Loan Par 2' 2,2 1,66 3,44 4,3 1,2: 10,66 6 6 11</th><th>Geographical Distribution Region East Anglia East Midlands London North North West Outer Metro Scotland South West Wales</th></td<></th></th<>	Geographical Distribution         No. Loan Parts         % of Total         Current Principal Balance           Region         271         0.72%         £43,932,381           East Midlands         2,215         5.87%         £169,423,059           London         1.665         4.41%         £481,132,231           North         3.420         9.06%         £219,237,667           North         4.315         11.43%         £327,977,689           North West         4.315         11.43%         £327,977,689           North West         4.315         11.43%         £327,977,689           Souter Mest         661         1.72%         £128,819,111           Wales         10,696         28.34%         £866,677,743           South West         661         1.72%         £128,819,111           Wast Midlands         1,025         2.72%         £116,834,599           Yorks and Humber         11,055         29.29%         £701,660,014           Yorks as to Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           <= 5         4,112         10.89%         £187,960,558         5.5         ≤ 20         7,146         19.20% <td< th=""><th>  No. Loan Parts   % of Total   Current Principal Balance   % of</th><th>an Parts</th><th>No. Loan Par 2' 2,2 1,66 3,44 4,3 1,2: 10,66 6 6 11</th><th>Geographical Distribution Region East Anglia East Midlands London North North West Outer Metro Scotland South West Wales</th></td<>	No. Loan Parts   % of Total   Current Principal Balance   % of	an Parts	No. Loan Par 2' 2,2 1,66 3,44 4,3 1,2: 10,66 6 6 11	Geographical Distribution Region East Anglia East Midlands London North North West Outer Metro Scotland South West Wales
Degion   No, Loan Parts   % of Total   Current Principal Balance   % of Total   Standard   Standa	271 0.72% £43,932,381 1.22° 2,215 5.87% £169,423,059 4.71° 1,665 4.41% £481,132,231 13.39° 3,420 9.06% £219,237,687 6.10° 4,315 11.43% £327,977,689 9.12° 1,252 3.32% £306,784,648 8.53° 10,696 28.34% £868,677,743 24.17° 651 1.72% £124,819,111 3.47° 173 0.46% £25,948,797 0.72° 1,025 2.72% £116,834,599 3.25° 11,055 29.29% £701,660,014 19.52° 1,007 2.67% £208,083,462 5.79° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 4,712 10.89% £819,614,116 22.80° 5,204 13,79% £811,395,522 22.57° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 5,204 13,79% £811,395,522 22.57° 4,874 12.91% £811,395,522 22.57° 4,874 12.91% £811,395,522 32.57° 4,874 12.91% £811,395,522 32.57° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 5,204 13,79% £811,395,522 32.57° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 3,370 8.93% £732,751,843 20.39° 34,375 91.07% £2,861,759,579 79.61° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 1,003 2.66% £121,923,292 3.39° 16,309 43.21% £121,923,292 3.39° 16,309 43.21% £17,968,860,075 54.77° 7,589 20.11% £750,940,960 20.89° 12,844 34.03% £752,787,095 20.94° 37,745 100.00% £3,594,511,422 100.00°	Region	Region         No. Loan Parts         % of Total         Current Principal Balance           East Anglia         2.71         0.72%         £43,932,381           East Midlands         2.215         5.87%         £169,432,089           London         1.665         4.41%         £481,132,231           North         3.420         9.06%         £219,237,687           North         1.252         3.32%         £306,784,648           Scotland         1.0696         28.34%         £866,677,746,481           Scotland         1.0696         28.34%         £866,677,746,481           Scotland         1.0696         28.34%         £866,677,746,481           Scotland         1.0696         28.34%         £866,677,746,481           Vales         173         0.46%         £25,948,797           Vales         173         0.46%         £25,948,797           Vers Midlands         1.025         2.72%         £116,834,599           Vorks and Humber         11,055         29.29%         £701,660,014           Vest Midlands         1,075         2.02,67%         £208,083,462           Total         37,745         100.00%         £3,594,511,422           Maturity Profile	No. Loan Parts   % of Total   Current Principal Balance   % of 271   0.72%   £43,932,381   1.	271         0.72%         £43,932,381           2,215         5.87%         £169,423,059           1,665         4.41%         £481,132,231           3,420         9.06%         £219,237,687           4,315         11.43%         £327,977,689           1,252         3.32%         £306,784,648           10,696         28.34%         £868,677,743           651         1.72%         £124,819,111           173         0.46%         £25,948,797           1,025         2.72%         £116,834,599           11,055         29.29%         £701,660,014           1,007         2.67%         £208,083,462           37,745         100.00%         £3,594,511,422    an Parts  Wo of Total  Current Principal Balance  4,112  10.89%  £187,960,558	22 2,22 1,60 3,44 4,3 1,24 10,66 60 11	Region East Anglia East Midlands London North North West Outer Metro Scotland South West Wales
Bast Midlands   2,215   5,87%   £199,423,059   4.77	2,215	Cast Midlands	Test Mildlands	S	2,215         5.87%         £169,423,059           1,665         4.41%         £481,132,231           3,420         9.06%         £219,237,687           4,315         11.43%         £327,977,689           1,252         3.32%         £306,784,648           10,696         28.34%         £868,677,743           651         1.72%         £124,819,111           173         0.46%         £25,948,797           1,025         2.72%         £116,834,599           11,055         29.29%         £701,660,014           1,007         2.67%         £208,083,462           37,745         100.00%         £3,594,511,422	2,2' 1,60 3,4' 4,3' 1,29 10,69 61 11 1,00	East Midlands London North North West Duter Metro Scotland South West Wales
1,665	1,665	1.665	1,665	1,665	1,665         4.41%         £481,132,231           3,420         9.06%         £219,237,687           4,315         11.43%         £327,977,689           1,252         3.32%         £306,784,648           10,696         28.34%         £868,677,743           651         1.72%         £124,819,111           173         0.46%         £25,948,797           1,025         2.72%         £116,834,599           11,055         29.29%         £701,660,014           1,007         2.67%         £208,083,462           37,745         100.00%         £3,594,511,422    An Parts  Wo of Total  Current Principal Balance  4,112  10.89%  £187,960,558	1,66 3,42 4,33 1,22 10,66 61 11	London North North West Outer Metro Scotland South West Wales
Conth	3,420 9.06% £219,237,687 6.10° 4,315 11,43% £327,977,689 9.12° 1,252 3.32% £306,784,648 8.53° 10,696 28,34% £868,677,743 24.17° 651 1.72% £124,819,111 3.47° 173 0.46% £25,948,797 0.72° 1,025 2.72% £116,834,599 3.25° 11,055 29.29% £701,660,014 19.52° 1,007 2.67% £208,083,462 5.79° 37,745 100.00% £3,594,511,422 100.00°  Loan Parts % of Total Current Principal Balance % of Total 9.99% £181,395,522 2.57° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  Loan Parts % of Total \$2.00 £811,395,522 2.55° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  Loan Parts % of Total Current Principal Balance % of Total \$3,7745 100.00% £3,594,511,422 100.00°  Loan Parts % of Total \$2.00 £819,614,116 22.80° 7,246 19.20% £819,614,116 22.80° 7,246 19.20% £811,395,522 22.57° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  Loan Parts % of Total Current Principal Balance % of Total 3,370 8.93% £732,751,843 20.33° 34,375 91.07% £2,861,759,579 79.61° 37,745 100.00% £3,594,511,422 100.00°  Loan Parts % of Total Current Principal Balance % of Total 0.00% £0.0	North	North	3,420   9.06%   £219,237,687   6.     4,315   11.43%   £327,977,689   9.     1,252   3.32%   £306,784,648   8.     10,696   28.34%   £868,677,743   24.     651   1.72%   £124,819,111   3.     173   0.46%   £25,948,797   0.     ds   1,025   2.72%   £116,834,599   3.     umber   11,055   29.29%   £701,660,014   19.     1,007   2.67%   £208,083,462   5.     37,745   100.00%   £3,594,511,422   100.     or   1,010   18.86%   £400,112,188   11.     15   9,190   24.35%   £750,860,727   20.     20   7,246   19.20%   £819,614,116   22.     25   5,204   13.79%   £811,395,522   22.     4,874   12.91%   £624,568,311   17.     37,745   100.00%   £3,594,511,422   100.     or   1,026   1.291%   £624,568,311   17.     37,745   100.00%   £3,594,511,422   100.     or   1,026   1.291%   £624,568,311   17.     37,745   100.00%   £3,594,511,422   100.     or   1,026   1.291%   £624,568,311   17.     37,745   100.00%   £3,594,511,422   100.     or   1,026   1.291%   £624,568,311   17.     37,745   100.00%   £3,594,511,422   100.	3,420 9.06% £219,237,687 4,315 11.43% £327,977,689 1,252 3.32% £306,784,648 10,696 28.34% £868,677,743 651 1.72% £124,819,111 173 0.46% £25,948,797 1,025 2.72% £116,834,599 11,055 29.29% £701,660,014 1,007 2.67% £208,083,462 37,745 100.00% £3,594,511,422	3,44 4,3 1,24 10,66 6( 11 1,00	North North West Outer Metro Scotland South West Wales
Conth West	A,315	North West	North West    4,315	1,315	4,315         11.43%         £327,977,689           1,252         3.32%         £306,784,648           10,696         28.34%         £868,677,743           651         1.72%         £124,819,111           173         0.46%         £25,948,797           1,025         2.72%         £116,834,599           11,055         29.29%         £701,660,014           1,007         2.67%         £208,083,462           37,745         100.00%         £3,594,511,422    An Parts  Wo of Total  Current Principal Balance  4,112  10.89%  £187,960,558	4,3 1,2 10,6 6 11 1,0	North West Outer Metro Scotland South West Wales
Duter Metro	1,252 3.32% £306,784,648 8.53° 10,696 28.34% £868,677,743 24.17° 651 1.72% £124,819,111 3.47° 173 0.46% £25,948,797 0.72° 1,025 2.72% £116,834,599 3.25° 11,055 29.29% £701,660,014 19.52° 1,007 2.67% £208,083,462 5.79° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 4,112 10.89% £187,960,558 5.23° 7,119 18.86% £400,112,188 11.13° 9,190 24.35% £750,860,727 20.89° 7,246 19.20% £819,614,116 22.80° 5,204 13.79% £811,395,522 22.57° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 5,374,511,422 100.00°  .oan Parts 100.00% £819,614,116 20.80° 5,204 13.79% £811,395,522 22.57° 4,874 12.91% £624,568,311 17.38° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 3,370 8.93% £732,751,843 20.39° 34,375 91.07% £2,861,759,579 79.61° 37,745 100.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 0.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 0.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 0.00% £3,594,511,422 100.00°  .oan Parts % of Total Current Principal Balance % of Total 0.00% £3,594,511,422 100.00°  .oan Parts % of Total 5,968,860,075 54,77° 7,589 20.11% £750,940,960 20.89° 12,844 34.03% £752,787,095 20.94° 37,745 100.00% £3,594,511,422 100.00°	1,252   3,32%   £305,784,648   8.55   Scotland   10,996   28,34%   £396,7743   24,17   South West   651   1,72%   £124,819,111   3,4     Walse   173   0,46%   £25,487,77   0,7     West Midlands   1,025   2,72%   £116,834,599   0,7     West Midlands   1,025   2,72%   £116,834,599   0,7     West Midlands   1,025   2,72%   £116,834,599   3,22     Forks and Humber   11,055   29,29%   £701,660,014   19,55     South East   1,007   2,67%   £20,083,462   5,78     Forks and Humber   1,055   29,29%   £701,660,014   19,55     Forks and Humber   1,055   29,29%   £701,660,014   19,55     Forks and Humber   1,000   £3,594,511,422   100,00     Maturity Profile     Wears to Maturity   No. Loan Parts   % of Total   Current Principal Balance   % of Total     Forks and For	Outer Metro         1,252         3,32%         £306,784,648           Scotland         10,696         28,34%         £868,677,743           Scotland         10,696         28,34%         £868,677,741           Scotland         10,696         28,34%         £868,677,741           Wales         651         1,72%         £124,819,111           Wast Midands         1,025         2,229%         £701,660,014           South East         1,007         2,67%         £208,083,462           Yorks and Humber         11,055         29,29%         £701,660,014           South East         1,007         2,67%         £208,083,462           Total         37,745         100.00%         £3,594,511,422           Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           * 5 <= 10         7,119         18,86%         £400,112,188         5         5         < = 187,960,558           * 5 <= 20         7,246         19,20%         £819,614,116          < 20         < = 25         5,204         13,79%         £819,614,116         < > 20         < = 25         4,874         12,91%         £624,568,311	1,252   3.32%   £306,784,648   8.     10,696   28.34%   £868,677,743   24.     651   1.72%   £124,819,111   3.     173   0.46%   £25,948,797   0.     ds   1,025   2.72%   £116,834,599   3.     umber   11,055   29.29%   £701,660,014   19.     1,007   2.67%   £208,083,462   5.     37,745   100.00%   £3,594,511,422   100.     of   1,012   10.89%   £187,960,558   5.     10   7,119   18.86%   £400,112,188   11.     15   9,190   24.35%   £750,860,727   20.     20   7,246   19.20%   £819,614,116   22.     25   5,204   13.79%   £811,395,522   22.     4,874   12.91%   £624,568,311   17.     37,745   100.00%   £3,594,511,422   100.	1,252         3.32%         £306,784,648           10,696         28.34%         £868,677,743           651         1.72%         £124,819,111           173         0.46%         £25,948,797           1,025         2.72%         £116,834,599           11,055         29.29%         £701,660,014           1,007         2.67%         £208,083,462           37,745         100.00%         £3,594,511,422    an Parts  ### Of Total Current Principal Balance  4,112  10.89%  £187,960,558	1,28 10,68 68 11 1,00	Outer Metro Scotland South West Wales
Cooland   10,696   28,34%   £868,677,743   24.1	10,696	Scotland	South West   South West   South West   South West   South East   So	10,696   28.34%   £868,677,743   24.     651   1.72%   £124,819,111   3.     173   0.46%   £25,948,797   0.     ds   1,025   2.72%   £116,834,599   3.     umber   11,055   29.29%   £701,660,014   19.     1,007   2.67%   £208,083,462   5.     37,745   100.00%   £3,594,511,422   100.     file   turity   No. Loan Parts   % of Total   Current Principal Balance   % of	651         1.72%         £124,819,111           173         0.46%         £25,948,797           1,025         2.72%         £116,834,599           11,055         29.29%         £701,660,014           1,007         2.67%         £208,083,462           37,745         100.00%         £3,594,511,422   an Parts  ### Of Total Current Principal Balance 4,112  10.89%  £187,960,558	69 17 1,02	South West Wales
Vales	173	Wales	Wales	173	173	1,02	Wales
Vest Midlands	1,025	Mest Midlands	West Miclands         1,025         2,72%         £116,834,599           Yorks and Humber         11,055         29,29%         £701,660,014           South East         1,007         2,67%         £208,083,462           Total         37,745         100,00%         £3,594,511,422           Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           <= 5	ds         1,025         2.72%         £116,834,599         3.           umber         11,055         29.29%         £701,660,014         19           1,007         2.67%         £208,083,462         5.           37,745         100.00%         £3,594,511,422         100.           ofile         vof Total         Current Principal Balance         % of Total           turity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           10         7,119         18.86%         £400,112,188         11.           15         9,190         24.35%         £750,860,727         20.           20         7,246         19.20%         £819,614,116         22.           25         5,204         13.79%         £811,395,522         22.           4,874         12.91%         £624,568,311         17.           37,745         100.00%         £3,594,511,422         100.	1,025 2.72% £116,834,599 11,055 29.29% £701,660,014 1,007 2.67% £208,083,462 37,745 100.00% £3,594,511,422  an Parts % of Total Current Principal Balance 4,112 10.89% £187,960,558	1,02	
corks and Humber         11,055         29,29%         £701,680,014         19.5           cotal         37,745         100,00%         £20,80,83,462         5.7           cotal         37,745         100,00%         £3,594,511,422         100,00           acars to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           acars to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           10 < = 15         4,112         10,89%         £167,960,558         5.2           5 < = 10         7,119         18,86%         £400,112,186         11,1           15 < = 20         7,246         19,20%         £319,614,116         22.8           20 < = 25         5,204         13,79%         £811,935,522         22.5           25 < 4,874         12,91%         £624,568,311         17.3           depayment Profile         46,744         12,91%         £624,568,311         17.3           depayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           tepayment defined         No. Loan Parts         % of Total         Current Principal Balance         % of Total <tr< td=""><td>11,055</td><td>Yorks and Humber         11,055         29,29%         £701,680,014         19,55           South East         1,007         2,67%         £208,083,462         5.75           Total         37,745         100,00%         £3,594,511,422         100,00           Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           &lt;= 5         4,112         10,89%         £187,960,558         5.22           &gt; 5         &lt;= 10         7,119         13,86%         £400,112,188         11.13           &gt; 10 &lt;= 20         7,246         19,20%         £819,614,116         22,86           &gt; 20 &lt;= 25         5,204         13,79%         £811,395,522         22,51           &gt; 20 &lt;= 25         5,204         13,79%         £811,395,522         22,51           Total         37,745         100,00%         £3,594,511,422         100,00           Repayment Profile         Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Total         37,745         100,00%</td><td>Yorks and Humber         11,055         29,29%         £701,680,014           South East         1,007         2,67%         £208,083,462           Total         37,745         100,00%         £3,594,511,422           Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           &lt;= 5         4,112         10,89%         £187,960,558           &gt; 5 &lt;= 10         7,119         18,86%         £400,112,188           &gt; 10 &lt;= 15         9,190         24,35%         £750,860,727           &gt; 15 &lt;= 20         7,246         19,20%         £811,395,522           &gt; 25         5,204         13,79%         £811,395,522           &gt; 25         4,874         12,91%         £624,568,311           Total         37,745         100,00%         £3,594,511,422           Repayment Profile         Repayment Method         No. Loan Parts         % of Total         Current Principal Balance           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance           Capped         0         0.00%         £3,594,511,422           Product Type         No. Loan Parts         % of Total         Current Principal Balance</td><td>umber         11,055         29.29%         £701,660,014         19.           1,007         2.67%         £208,083,462         5           37,745         100.00%         £3,594,511,422         100.           offile         turity         No. Loan Parts         % of Total Current Principal Balance         % of 4,112         10.89%         £187,960,558         5.           10         7,119         18.86%         £400,112,188         11.           15         9,190         24.35%         £750,860,727         20.           20         7,246         19.20%         £819,614,116         22.           25         5,204         13.79%         £811,395,522         22.           4,874         12.91%         £624,568,311         17.           37,745         100.00%         £3,594,511,422         100.</td><td>11,055 29.29% £701,660,014 1,007 2.67% £208,083,462 37,745 100.00% £3,594,511,422 an Parts % of Total Current Principal Balance 4,112 10.89% £187,960,558</td><td>·</td><td></td></tr<>	11,055	Yorks and Humber         11,055         29,29%         £701,680,014         19,55           South East         1,007         2,67%         £208,083,462         5.75           Total         37,745         100,00%         £3,594,511,422         100,00           Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           <= 5         4,112         10,89%         £187,960,558         5.22           > 5         <= 10         7,119         13,86%         £400,112,188         11.13           > 10 <= 20         7,246         19,20%         £819,614,116         22,86           > 20 <= 25         5,204         13,79%         £811,395,522         22,51           > 20 <= 25         5,204         13,79%         £811,395,522         22,51           Total         37,745         100,00%         £3,594,511,422         100,00           Repayment Profile         Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Total         37,745         100,00%	Yorks and Humber         11,055         29,29%         £701,680,014           South East         1,007         2,67%         £208,083,462           Total         37,745         100,00%         £3,594,511,422           Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           <= 5         4,112         10,89%         £187,960,558           > 5 <= 10         7,119         18,86%         £400,112,188           > 10 <= 15         9,190         24,35%         £750,860,727           > 15 <= 20         7,246         19,20%         £811,395,522           > 25         5,204         13,79%         £811,395,522           > 25         4,874         12,91%         £624,568,311           Total         37,745         100,00%         £3,594,511,422           Repayment Profile         Repayment Method         No. Loan Parts         % of Total         Current Principal Balance           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance           Capped         0         0.00%         £3,594,511,422           Product Type         No. Loan Parts         % of Total         Current Principal Balance	umber         11,055         29.29%         £701,660,014         19.           1,007         2.67%         £208,083,462         5           37,745         100.00%         £3,594,511,422         100.           offile         turity         No. Loan Parts         % of Total Current Principal Balance         % of 4,112         10.89%         £187,960,558         5.           10         7,119         18.86%         £400,112,188         11.           15         9,190         24.35%         £750,860,727         20.           20         7,246         19.20%         £819,614,116         22.           25         5,204         13.79%         £811,395,522         22.           4,874         12.91%         £624,568,311         17.           37,745         100.00%         £3,594,511,422         100.	11,055 29.29% £701,660,014 1,007 2.67% £208,083,462 37,745 100.00% £3,594,511,422 an Parts % of Total Current Principal Balance 4,112 10.89% £187,960,558	·	
1,007   2,67%   £208,083,462   5.77	1,007         2.67%         £208,083,462         5.799           37,745         100.00%         £3,594,511,422         100.006           Loan Parts         % of Total         Current Principal Balance         % of Total           4,112         10.89%         £187,960,558         5.239           7,119         18.86%         £400,112,188         11.139           9,190         24.35%         £750,860,727         20.899           7,246         19.20%         £819,614,116         22.809           5,204         13.79%         £811,395,522         22.579           4,874         12.91%         £624,568,311         17.386           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           3,370         8.93%         £732,751,843         20.39*           34,375         91.07%         £2,861,759,579         79.619           37,745         100.00%         £3,594,511,422         100.00           Loan Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.00%           1,003         2.66%	South East	South East   1,007   2,67%   £208,083,462	1,007     2.67%     £208,083,462     5.       37,745     100.00%     £3,594,511,422     100.       offile       turity     No. Loan Parts     % of Total     Current Principal Balance     % of Total       10     7,119     18.86%     £187,960,558     5.       15     9,190     24.35%     £750,860,727     20.       20     7,246     19.20%     £819,614,116     22.       25     5,204     13.79%     £811,395,522     22.       4,874     12.91%     £624,568,311     17.       37,745     100.00%     £3,594,511,422     100.	1,007 2.67% £208,083,462 37,745 100.00% £3,594,511,422 an Parts % of Total Current Principal Balance 4,112 10.89% £187,960,558	11,0	
Staturity Profile   Staturity   No. Loan Parts   W. of Total   Current Principal Balance   W. of Total   Current Principal Balance   W. of Total   Staturity   No. Loan Parts   W. of Total   Current Principal Balance   W. of Total   Staturity   Staturity   No. Loan Parts   W. of Total   Current Principal Balance   W. of Total   Staturity   Staturity   Staturity   No. Loan Parts   W. of Total   Current Principal Balance   W. of Total   Current P	100.00%   100.	Maturity Profile   Years to Maturity   No. Loan Parts   Years to Maturity   10.89%   £187,960,558   5.20   5.20   7.119   18.86%   £400,112,188   11.11   11.15   11.15   12.86%   £100,112,188   11.11   11.15   12.86%   £100,112,188   11.11   12.86%   £100,112,188   11.11   12.86%   £100,112,188   11.11   12.86%   £100,112,188   11.11   12.86%   £20   £215   £225   £246   £19,20%   £819,614,116   £2.86   £225   £255   £244   £13,79%   £819,614,116   £2.86   £255   £225   £3,874   £12,91%   £624,568,311   £17,367	Maturity Profile         Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           ≤= 5         4.112         10.89%         £187,960.558           >= 5         10         7,119         18.86%         £400,112,188           >= 10         7,119         18.86%         £400,112,188           >= 10         15         9,190         24.35%         £750,860,727           >= 15         9,190         24.35%         £750,860,727           >= 15         9,190         24.35%         £750,860,727           >= 15         9,190         24.35%         £819,614,116           >= 20         7,246         19,20%         £811,935,522           >= 25         4,874         12,91%         £624,568,311           Total         37,745         100.00%         £3,594,511,422           Repayment Profile           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance           Interest Only         3,370         8,93%         £732,751,843           Product Type         Yor         No. Loan Parts         % of Total         Current Principal Balance           Type         No. Loan Parts         % of Total	37,745   100.00%   £3,594,511,422   100.006	37,745 100.00% £3,594,511,422 an Parts % of Total Current Principal Balance 4,112 10.89% £187,960,558	1.00	
Sears to Maturity	4,112       10.89%       £187,960,558       5.23         7,119       18.86%       £400,112,188       11.13         9,190       24.35%       £750,860,727       20.89%         7,246       19.20%       £819,614,116       22.80%         5,204       13.79%       £811,395,522       22.57%         4,874       12.91%       £624,568,311       17.38%         37,745       100.00%       £3,594,511,422       100.00%         Loan Parts       % of Total       Current Principal Balance       % of Total         3,370       8.93%       £732,751,843       20.39%         34,375       91.07%       £2,861,759,579       79.61%         37,745       100.00%       £3,594,511,422       100.00%         Loan Parts       % of Total       Current Principal Balance       % of Total         0       0.00%       £0       0.00%         1,003       2.66%       £121,923,292       3.39%         16,309       43.21%       £1,968,860,075       54.77%         7,589       20.11%       £750,940,960       20.89%         12,844       34.03%       £752,787,095       20.94%         37,745       100.00%       £3,594,511,422	Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           == 5         4,112         10.89%         £187,960,558         5.22           >= 5         == 10         7,119         18.86%         £400,112,188         11.13           >= 10         == 15         9,190         24.35%         £750,860,727         20.88           >= 15         == 20         7,246         19.20%         £819,614,116         22.80           >= 20         == 25         5,204         13.79%         £811,395,522         22.55           >= 25         == 4,874         12.91%         £624,568,311         17.33           Total         37,745         100.00%         £3,594,511,422         100.00           Repayment Profile         Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Interest Only         3,370         8.93%         £732,751,843         20.33           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Interest Only         3,370         8.93%         £732,751,843         20.33           Repayment Method         No. Loan Pa	Years to Maturity    No. Loan Parts   % of Total   Current Principal Balance	turity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           4,112         10.89%         £187,960,558         5.           10         7,119         18.86%         £400,112,188         11.           15         9,190         24.35%         £750,860,727         20.           20         7,246         19.20%         £819,614,116         22.           25         5,204         13.79%         £811,395,522         22.           4,874         12.91%         £624,568,311         17.           37,745         100.00%         £3,594,511,422         100.	4,112 10.89% £187,960,558		
Sears to Maturity	4,112       10.89%       £187,960,558       5.23         7,119       18.86%       £400,112,188       11.13         9,190       24.35%       £750,860,727       20.89%         7,246       19.20%       £819,614,116       22.80%         5,204       13.79%       £811,395,522       22.57%         4,874       12.91%       £624,568,311       17.38%         37,745       100.00%       £3,594,511,422       100.00%         Loan Parts       % of Total       Current Principal Balance       % of Total         3,370       8.93%       £732,751,843       20.39%         34,375       91.07%       £2,861,759,579       79.61%         37,745       100.00%       £3,594,511,422       100.00%         Loan Parts       % of Total       Current Principal Balance       % of Total         0       0.00%       £0       0.00%         1,003       2.66%       £121,923,292       3.39%         16,309       43.21%       £1,968,860,075       54.77%         7,589       20.11%       £750,940,960       20.89%         12,844       34.03%       £752,787,095       20.94%         37,745       100.00%       £3,594,511,422	Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           ≤= 5         4,112         10.89%         £187,960,558         5.22           ≤= 5         10         7,119         18.86%         £400,112,188         11.13           ≥ 10         = 15         9,190         24.35%         £750,860,727         20.88           ≥ 15         = 20         7,246         19,20%         £819,614,116         22.80           ≥ 20         = 25         5,204         13,79%         £811,395,522         22.55           ≥ 25         4,874         12,91%         £624,568,311         17.38           Total         37,745         100.00%         £3,594,511,422         100.00           Repayment Profile         Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Interest Only         3,370         8,93%         £732,751,843         20.33           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Interest Only         3,370         8,93%         £732,751,843         20.33           Repayment Method         No. Loan Parts	Years to Maturity         No. Loan Parts         % of Total         Current Principal Balance           <= 5	turity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           4,112         10.89%         £187,960,558         5.           10         7,119         18.86%         £400,112,188         11.           15         9,190         24.35%         £750,860,727         20.           20         7,246         19.20%         £819,614,116         22.           25         5,204         13.79%         £811,395,522         22.           4,874         12.91%         £624,568,311         17.           37,745         100.00%         £3,594,511,422         100.	4,112 10.89% £187,960,558		Maturity Profile
5 ≤ 10         7.119         18.86%         £400.112.188         11.1           10 ≤ 15         9,190         24.35%         £750.860.727         20.8           15 ≤ 20         7,246         19.20%         £819.614.116         22.8           20 ≤ 25         5,204         13.79%         £811.395.522         22.5           25          4,874         12.91%         £624.568.311         17.3           total         37,745         100.00%         £3,594,511,422         100.0           tepayment Profile         tepayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           tepayment Method         3,370         8.93%         £732,751,843         20.3           tepayment Method         33,7745         100.00%         £2,861,759,579         79.6           otal         37,745         100.00%         £2,861,759,579         79.6           repayment Method         0.00%         £2,861,759,579         79.6           repayment Method         0.00%         £2,861,759,579         79.6           repayment Method         0.00%         £2,00         0.0           repayment Method         0.00%         £0.00         0.0	7,119	> 5         < 10         7,119         18.86%         £400.112,188         11.1           > 10         < 15         9,190         24.35%         £750,860,727         20.8           > 15         < 20         7,246         19,20%         £819,614,116         22.8           > 20         < 25         5,204         13,79%         £811,395,522         22.5           25         4,874         12,91%         £624,568,311         17.3           Total         37,745         100.00%         £3,594,511,422         100.00           Repayment Profile         Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total         Current Principal Balance         % of Total         % of Total         \$3,594,511,422         100.00           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total         \$2,861,799,579         79.6°           Repayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total         \$2,861,799,579         79.6°         70.00         \$2.3594,511,422         100.00         \$2.3594,511,422         100.00         \$2.3594,511,422         100.00         \$2.3594,511,422         100.00         \$2.359	> 5 <= 10	10     7,119     18.86%     £400,112,188     11.       15     9,190     24.35%     £750,860,727     20.       20     7,246     19.20%     £819,614,116     22.       25     5,204     13.79%     £811,395,522     22.       4,874     12.91%     £624,568,311     17.       37,745     100.00%     £3,594,511,422     100.		No. Loan Par	
10 <= 15	9,190	> 10 <= 15	> 10 <= 15	15     9,190     24.35%     £750,860,727     20.       20     7,246     19.20%     £819,614,116     22.       25     5,204     13.79%     £811,395,522     22.       4,874     12.91%     £624,568,311     17.       37,745     100.00%     £3,594,511,422     100.	7,119 18.86% £400,112,188		
15 <= 20	7,246         19.20%         £819,614,116         22.80%           5,204         13.79%         £811,395,522         22.579           4,874         12.91%         £624,568,311         17.38%           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total           3,370         8.93%         £732,751,843         20.39%           34,375         91.07%         £2,861,759,579         79.61%           37,745         100.00%         £3,594,511,422         100.00%           2.0an Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.00%           1,003         2.66%         £121,923,292         3.39%           16,309         43.21%         £1,968,860,075         54.77%           7,589         20.11%         £750,940,960         20.89%           12,844         34.03%         £752,787,095         20.94%           37,745         100.00%         £3,594,511,422         100.00%	> 15 <= 20	> 15 <= 20	20     7,246     19.20%     £819,614,116     22.       25     5,204     13.79%     £811,395,522     22.       4,874     12.91%     £624,568,311     17.       37,745     100.00%     £3,594,511,422     100.	0.400		
20 <= 25	5,204         13.79%         £811,395,522         22.579           4,874         12.91%         £624,568,311         17.389           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           3,370         8.93%         £732,751,843         20.399           34,375         91.07%         £2,861,759,579         79.619           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.009           1,003         2.66%         £121,923,292         3.399           16,309         43.21%         £1,968,860,075         54.779           7,589         20.11%         £750,940,960         20.899           12,844         34.03%         £752,787,095         20.949           37,745         100.00%         £3,594,511,422         100.00%	> 20 <= 25	> 20 <= 25	25     5,204     13.79%     £811,395,522     22.       4,874     12.91%     £624,568,311     17.       37,745     100.00%     £3,594,511,422     100.		-,	
12,5	4,874         12.91%         £624,568,311         17.389           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           3,370         8.93%         £732,751,843         20.399           34,375         91.07%         £2,861,759,579         79.619           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.009           1,003         2.66%         £121,923,292         3.399           16,309         43.21%         £1,968,860,075         54.779           7,589         20.11%         £750,940,960         20.899           12,844         34.03%         £752,787,095         20.949           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.759           24,487         64.87%         £2,525,092,234         70.259	Separate	Total	4,874     12.91%     £624,568,311     17.       37,745     100.00%     £3,594,511,422     100.00%			> 20 <= 20
Cotal   37,745   100.00%   £3,594,511,422   100.00     Repayment Profile     Repayment Method   No. Loan Parts   % of Total     Repayment Method   No. Loan Parts   % of Total     Repayment Method   3,370   8,39%   £732,751,843   20.3     Repayment   34,375   91.07%   £2,861,759,579   79.6     Repayment   34,375   91.07%   £2,861,759,579   79.6     Repayment   34,375   100.00%   £3,594,511,422   100.00     Repayment   34,375   100.00%   £3,594,511,422   100.00     Repayment   Repa	37,745   100.00%   £3,594,511,422   100.00%	Total   37,745   100.00%   £3,594,511,422   100.00	Repayment Profile   Repayment Method   No. Loan Parts   % of Total   Current Principal Balance   Interest Only   3,370   8,93%   £732,751,843   Repayment   34,375   91.07%   £2,861,755,79   Total   37,745   100.00%   £3,594,511,422   Product Type   No. Loan Parts   % of Total   Current Principal Balance   Capped   0 0.00%   £0 0.00%   £121,923,292   Fixed   16,309   43,21%   £1,968,860,075   Tracker   7,589   20,11%   £750,940,960   Variable   12,844   34,03%   £752,787,095   Total   37,745   100.00%   £3,594,511,422   Loan Type   No. Loan Parts   % of Total   Current Principal Balance   Capped   0 0.00%   £3,594,511,422   Capped   0 0.00%   0 0.00	37,745 100.00% £3,594,511,422 100.			
Repayment Method   No. Loan Parts   % of Total   Current Principal Balance   % of Total (sepsyment   34,375   91.07%   £2,861,759,579   79.6     State   Sta	3,370         8.93%         £732,751,843         20.399           34,375         91.07%         £2,861,759,579         79.619           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.009           1,003         2.66%         £121,923,292         3.399           16,309         43.21%         £1,968,860,075         54.779           7,589         20.11%         £750,940,960         20.899           12,844         34.03%         £752,787,095         20.949           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.755           24,487         64.87%         £2,525,092,234         70.259	Repayment Method   No. Loan Parts   % of Total   Current Principal Balance   % of Total   Current Principal Balance   % of Total   3,370   8.93%   £732,751,843   20.33   20.33   23,375   91.07%   £2,861,759,579   79.66   70tal   37,745   100.00%   £3,594,511,422   100.00	No. Loan Parts   % of Total   Current Principal Balance	Profile		·	
Repayment Method   No. Loan Parts   % of Total   Current Principal Balance   % of Total (sepsyment   34,375   91.07%   £2,861,759,579   79.6     State   Sta	3,370         8.93%         £732,751,843         20.399           34,375         91.07%         £2,861,759,579         79.619           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.009           1,003         2.66%         £121,923,292         3.399           16,309         43.21%         £1,968,860,075         54.779           7,589         20.11%         £750,940,960         20.889           12,844         34.03%         £752,787,095         20.949           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.759           24,487         64.87%         £2,525,092,234         70.259	Repayment Method   No. Loan Parts   % of Total   Current Principal Balance   % of Total   Current Principal Balance   % of Total   3,370   8.93%   £732,751,843   20.33   20.33   23,375   91.07%   £2,861,759,579   79.66   70tal   37,745   100.00%   £3,594,511,422   100.00	No. Loan Parts   % of Total   Current Principal Balance				Repayment Profile
Sepayment   34,375   91.07%   £2,861,759,579   79.6   fotal   37,745   100.00%   £3,594,511,422   100.00   10.00%   10	34,375         91.07%         £2,861,759,579         79.619           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.009           1,003         2.66%         £121,923,292         3.39           16,309         43.21%         £1,968,860,075         54.779           7,589         20.11%         £750,940,960         20.89%           12,844         34.03%         £752,787,095         20.94%           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.759           24,487         64.87%         £2,525,092,234         70.259	Repayment   34,375   91.07%   £2,861,759,579   79.6°	Repayment   34,375   91.07%   £2,861,759,579				Repayment Method
Total	37,745   100.00%   £3,594,511,422   100.00%	Total   37,745   100.00%   £3,594,511,422   100.00	Total   37,745   100.00%   £3,594,511,422				Interest Only
No. Loan Parts   No. Current Principal Balance   No. Total   Current Principal Balance   No. Composition	Loan Parts         % of Total 0.00%         Current Principal Balance £0         % of Total 0.00%           1,003         2.66%         £121,923,292         3.39%           16,309         43.21%         £1,968,860,075         54.77%           7,589         20.11%         £750,940,960         20.89%           12,844         34.03%         £752,787,095         20.94%           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total Current Principal Balance 13,258         % of Total 54.87%         £1,069,419,188         29,75%           24,487         64.87%         £2,525,092,234         70.25%	Product Type Type	Product Type         No. Loan Parts         % of Total Current Principal Balance           Capped         0         0.00%         £0           Discounted         1,003         2.66%         £121,923,292           Fixed         16,309         43.21%         £1,968,860,075           Tracker         7,589         20.11%         £750,940,960           Variable         12,844         34.03%         £752,787,095           Total         37,745         100.00%         £3,594,511,422           Loan Type         No. Loan Parts         % of Total Current Principal Balance           Offset         13,258         35.13%         £1,069,419,188           Flexible         24,487         64.87%         £2,525,092,234           Total         37,745         100.00%         £3,594,511,422           Seasoning           Months         No. Loan Parts         % of Total Current Principal Balance           <= 6			·	
type         No. Loan Parts         % of Total of Total         Current Principal Balance of Total of Tota	0         0.00%         £0         0.00%           1,003         2.66%         £121,923,292         3.399           16,309         43.21%         £1,968,860,075         5.4.779           7,589         20.11%         £750,940,960         20.899           12,844         34.03%         £752,787,095         20.949           37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.759           24,487         64.87%         £2,525,092,234         70.259	Type         No. Loan Parts         % of Total 0.00%         Current Principal Balance 0.00         % of To 0.00%           Discounted 1,003         2.66%         £121,923,292         3.36           Fixed 16,309         43.21%         £1,968,860,075         54.77           Tracker 7,589         20.11%         £750,940,960         20.88           Variable 12,844         34.03%         £752,787,095         20.94           Total 37,745         100.00%         £3,594,511,422         100.00           Loan Type Type No. Loan Parts 13,258         35.13%         £1,069,419,188         29.75           Flexible 24,487         64.87%         £2,525,092,234         70.25           Total 37,745         100.00%         £3,594,511,422         100.00           Seasoning           Months No. Loan Parts 90,00%         0 0.00%         0 0.00           > 6 < 12 0 0 0.00%	Type         No. Loan Parts         % of Total O.00%         Current Principal Balance of O.00%         £ (D.00%)	37,745  100.00%  £3,594,511,422  100.	37,745  100.00%  £3,594,511,422	37,74	lotal
1,003   2,66%   £121,923,292   3.3	0         0.00%         £0         0.009           1,003         2.66%         £121,923,292         3.399           16,309         43.21%         £1,968,860,075         5.4.779           7,589         20.11%         £750,940,960         20.899           12,844         34.03%         £752,787,095         20.949           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.759           24,487         64.87%         £2,525,092,234         70.259	Capped         0         0.00%         £0         0.00           Discounted         1,003         2.66%         £121,923,292         3.3           Fixed         16,309         43.21%         £1,968,860,075         54.77           Tracker         7,589         20.11%         £750,940,960         20.8           Variable         12,844         34.03%         £752,787,095         20.9           Total         37,745         100.00%         £3,594,511,422         100.00           Loan Type         Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Offset         13,258         35.13%         £1,069,419,188         29.75           Flexible         24,487         64.87%         £2,525,092,234         70.25           Total         37,745         100.00%         £3,594,511,422         100.00           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance         % of Total           <= 6	Capped         0         0.00%         £0           Discounted         1,003         2.66%         £121,923,292           Fixed         16,309         43.21%         £1,968,860,075           Tracker         7,589         20.11%         £750,940,960           Variable         12,844         34.03%         £752,787,095           Total         37,745         100.00%         £3,594,511,422           Loan Type         No. Loan Parts         % of Total         Current Principal Balance           Offset         13,258         35.13%         £1,069,419,188           Flexible         24,487         64.87%         £2,525,092,234           Total         37,745         100.00%         £3,594,511,422           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance           <= 6		0. (7.1)		Product Type
1,003   2,66%   £121,923,292   3.3     1,003   1,003   2,66%   £121,923,292   3.3     1,003   1,003   43.21%   £1,968,860,075   54.7     1,004   1,005   1,006   1,006   1,006     1,004   1,006   1,007   1,007     1,004   1,007   1,007   1,007     1,004   1,007   1,007     1,004   1,007   1,007     1,004   1,007   1,007     1,004   1,007   1,007     1,004   1,007   1,007     1,004   1,007   1,007     1,004   1,007   1,007     1,006   1,007   1,007     1,007     1,007	1,003     2.66%     £121,923,292     3.399       16,309     43.21%     £1,968,860,075     54.779       7,589     20.11%     £750,940,960     20.899       12,844     34.03%     £752,787,095     20.949       37,745     100.00%     £3,594,511,422     100.00%       Loan Parts     % of Total     Current Principal Balance     % of Total       13,258     35.13%     £1,069,419,188     29.759       24,487     64.87%     £2,525,092,234     70.259	Discounted	Discounted			No. Loan Par	
16,309	16,309         43.21%         £1,968,860,075         54.779           7,589         20.11%         £750,940,960         20.899           12,844         34.03%         £752,787,095         20.949           37,745         100.00%         £3,594,511,422         100.009           Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.759           24,487         64.87%         £2,525,092,234         70.259	Tixed	Fixed 16,309 43.21% £1,968,860,075 Tracker 7,589 20.11% £750,940,960 Variable 12,844 34.03% £752,787,095 Total 37,745 100.00% £3,594,511,422  Loan Type Type No. Loan Parts % of Total Current Principal Balance Offset 13,258 35.13% £1,069,419,188 Flexible 24,487 64.87% £2,525,092,234 Total 37,745 100.00% £3,594,511,422  Seasoning Months No. Loan Parts % of Total Current Principal Balance <= 6 0 0.00% £3,594,511,422  Seasoning Months No. Loan Parts % of Total Current Principal Balance <= 6 0 0.00% £3,594,511,422  Seasoning Months No. Loan Parts % of Total Current Principal Balance <= 6 0 0.00% 0  > 6 <= 12 0 0.00% 0  > 12 <= 18 3 0.01% 223,907  > 18 <= 24 4,605 12.20% 739,025,745  > 24 <= 30 3,974 10.53% 433,141,161  > 30 <= 36 4,617 12.23% 605,019,920	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1.00	
	12,844     34.03%     £752,787,095     20.94%       37,745     100.00%     £3,594,511,422     100.00%       Loan Parts     % of Total     Current Principal Balance     % of Total       13,258     35.13%     £1,069,419,188     29.75%       24,487     64.87%     £2,525,092,234     70.25%	Variable         12,844         34.03%         £752,787,095         20.94           Total         37,745         100.00%         £3,594,511,422         100.00           Loan Type         Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Offset         13,258         35.13%         £1,069,419,188         29.75           Flexible         24,487         64.87%         £2,525,092,234         70.25           Total         37,745         100.00%         £3,594,511,422         100.00           Seasoning         Months         No. Loan Parts         % of Total         Current Principal Balance         % of Total           <= 6	Variable         12,844         34.03%         £752,787,095           Total         37,745         100.00%         £3,594,511,422           Loan Type         No. Loan Parts         % of Total         Current Principal Balance           Offset         13,258         35.13%         £1,069,419,188           Flexible         24,487         64.87%         £2,525,092,234           Total         37,745         100.00%         £3,594,511,422           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance           <= 6				
Cotal   37,745   100.00%   £3,594,511,422   100.00%   £3,594,511,422   100.00%     Cotal   13,258   35.13%   £1,069,419,188   29.7     Cotal   24,487   64.87%   £2,525,092,234   70.2     Cotal   37,745   100.00%   £3,594,511,422   100.00     Cotal   37,745   100.00%   0   0.0	37,745         100.00%         £3,594,511,422         100.00%           Loan Parts         % of Total         Current Principal Balance         % of Total         29,759           13,258         35,13%         £1,069,419,188         29,759           24,487         64.87%         £2,525,092,234         70.25%	Total         37,745         100.00%         £3,594,511,422         100.00           Loan Type         No. Loan Parts         % of Total         Current Principal Balance         % of To           Offset         13,258         35,13%         £1,069,419,188         29.75           Flexible         24,487         64.87%         £2,525,092,234         70.25           Total         37,745         100.00%         £3,594,511,422         100.00           Seasoning         Months         No. Loan Parts         % of Total         Current Principal Balance         % of To           <= 6	Total         37,745         100.00%         £3,594,511,422           Loan Type         No. Loan Parts         % of Total         Current Principal Balance           Offset         13,258         35.13%         £1,069,419,188           Flexible         24,487         64.87%         £2,525,092,234           Total         37,745         100.00%         £3,594,511,422           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance           <= 6				Tracker
No. Loan Parts   % of Total   Current Principal Balance   % of Total   13,258   35.13%   £1,069,419,188   29.7	Loan Parts         % of Total         Current Principal Balance         % of Total           13,258         35.13%         £1,069,419,188         29.75%           24,487         64.87%         £2,525,092,234         70.25%	No. Loan Parts   % of Total   Current Principal Balance   % of Total   \$\ \text{Current Principal Balance} \]   Flexible   24,487   64.87%   £2,525,092,234   70.25     Flexible   24,487   64.87%   £2,525,092,234   70.25     Total   37,745   100.00%   £3,594,511,422   100.00     Seasoning   Months   No. Loan Parts   % of Total   Current Principal Balance   % of Total   \$\ \text{Current Principal Balance} \]   Seasoning   0 0.00%   0 0.00     Seasoning   0 0.00%   0 0.00     Seasoning   0 0.00%   0 0.00     Seasoning   1 0.00%   0 0.00     Seasoning   2 0.00%   0 0.00     Seasoning   3 0.00%   0 0.00     Seasoning   3 0.00%   0 0.00     Seasoning   4 0	No. Loan Parts   % of Total   Current Principal Balance			·	
No. Loan Parts   % of Total   Current Principal Balance   % of Total   13,258   35.13%   £1,069,419,188   29.7	13,258     35.13%     £1,069,419,188     29.75%       24,487     64.87%     £2,525,092,234     70.25%	Type         No. Loan Parts         % of Total         Current Principal Balance         % of To           Offset         13,258         35,13%         £1,069,419,188         29.75           Flexible         24,487         64.87%         £2,525,092,234         70.25           Total         37,745         100.00%         £3,594,511,422         100.00           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance         % of To           <= 6	Type         No. Loan Parts         % of Total         Current Principal Balance           Offset         13,258         35,13%         £1,069,419,188           Flexible         24,487         64.87%         £2,525,092,234           Total         37,745         100.00%         £3,594,511,422           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance           <= 6	37,743 100.00 /0 £3,354,311,422 100.	37,743 100.00% £3,334,311,422	31,11	
13,258   35.13%   £1,069,419,188   29.7	13,258     35.13%     £1,069,419,188     29.75%       24,487     64.87%     £2,525,092,234     70.25%	Offset         13,258         35.13%         £1,069,419,188         29.75           Flexible         24,487         64.87%         £2,525,092,234         70.25           Total         37,745         100.00%         £3,594,511,422         100.00           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance         % of Total           <= 6	Offset         13,258         35.13%         £1,069,419,188           Flexible         24,487         64.87%         £2,525,092,234           Total         37,745         100.00%         £3,594,511,422           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance           <= 6	No Loan Parts % of Total Current Principal Balance % of	an Parts % of Total Current Principal Balance	No. Loan Par	
Seasoning   Sea	24,487 64.87% £2,525,092,234 70.25%	Flexible 24,487 64.87% £2,525,092,234 70.25  Total 37,745 100.00% £3,594,511,422 100.00  Seasoning  Months No. Loan Parts % of Total Current Principal Balance % of Total 0.00% 0 0.00% 0 0.00% 0 0.00% 0 0.00% 0 0.00% 12 <= 18 3 0.01% 223,907 0.00% 18 <= 24 4,605 12.20% 739,025,745 20.56 24 <= 30 3,974 10.53% 433,141,161 12.06% 30 <= 36 4,617 12.23% 605,019,920 16.85 > 36 <= 42 1,427 3.78% 126,647,184 3.55	Flexible         24,487         64.87%         £2,525,092,234           Total         37,745         100.00%         £3,594,511,422           Seasoning           Months         No. Loan Parts         % of Total         Current Principal Balance           <= 6				21:
No. Loan Parts   % of Total   Current Principal Balance   % of Total   0.00%   0   0.00%	37,745 100.00% £3,594,511,422 100.00%	Seasoning           Months         No. Loan Parts         % of Total 0.00%         Current Principal Balance 0.00%         % of Total 0.00%           > 6          0         0.00%         0         0.00%           > 12 <= 18	Seasoning         No. Loan Parts         % of Total         Current Principal Balance           <= 6				Flexible
Months         No. Loan Parts         % of Total 0.00%         Current Principal Balance 0.00         % of Total 0.00%           6         <= 12		Months         No. Loan Parts         % of Total 0.00%         Current Principal Balance 0.00         % of To Total 0.00%           <= 6	Months         No. Loan Parts         % of Total 0.00%         Current Principal Balance           <= 6	37,745 100.00% £3,594,511,422 100.	37,745 100.00% £3,594,511,422	37,74	Total
Months         No. Loan Parts         % of Total 0.00%         Current Principal Balance 0.00         % of Total 0.00%           6         <= 12		Months         No. Loan Parts         % of Total 0.00%         Current Principal Balance 0.00         % of To Total 0.00%           <= 6	Months         No. Loan Parts         % of Total 0.00%         Current Principal Balance           <= 6				Seasoning
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		> 6 <= 12	> 6     <= 12     0     0.00%     0       > 12     <= 18			No. Loan Par	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		> 12 <= 18	> 12 <= 18				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		> 18 <= 24	> 18 <= 24				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		> 24 <= 30	> 24 <= 30			4.60	
30 <= 36		> 30 <= 36	> 30 <= 36 4,617 12.23% 605,019,920				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		> 36 <= 42 1,427 3.78% 126,647,184 3.52					
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	1,427 3.78% 126,647,184 3.52%			1,427 3.78% 126,647,184 3.	1,427 3.78% 126,647,184		> 36 <= 42
54 <= 60	2,028 5.37% 191,964,527 5.34%		> 42 <= 48 2,028 5.37% 191,964,527	48 2,028 5.37% 191,964,527 5.	2,028 5.37% 191,964,527	2,02	
60 <= 72							
72 <= 84 1,915 5.07% 136,794,959 3.8	, , ,	101/ 1/10/ 1/					
						,	
		> 60 <= 72 3,095 8.20% 236,076,831 6.57					
		> 60 <= 72					
<b>108 &lt;= 120</b> 3,809 10.09% 258,871,979 7.2	3,809 10.09% 258,871,979 7.20%	> 60 <= 72	> 108 <= 120 3,809 10.09% 258,871,979	<b>120</b> 3,809 10.09% 258,871,979 7.		3,80	
		> 60 <= 72				,	
	4,363 11.56% 199,460,762 5.55%	> 60 <= 72	Total 37,745 100.00% £3,594,511,422	37,745 100.00% £3,594,511,422 100.	37,745  100.00%  £3,594,511,422	37,74	Total
	4,363 11.56% 199,460,762 5.55	> 60 <= 72	Mortgage Pool Statistics as at:				
96 <= 108 4,135 10.96% 389,701,855 108 <= 120 3,809 10.09% 258,871,979	1,317     3.49%     108,186,429       3,095     8.20%     236,076,831       1,915     5.07%     136,794,959       1,372     3.63%     82,242,259       4,135     10.96%     389,701,855		> 54 <= 60	60     1,317     3.49%     108,186,429       72     3,095     8.20%     236,076,831       34     1,915     5.07%     136,794,959       96     1,372     3.63%     82,242,259       108     4,135     10.96%     389,701,855       120     3,809     10.09%     258,871,979       4,363     11.56%     199,460,762	1,317     3.49%     108,186,429       3,095     8.20%     236,076,831       1,915     5.07%     136,794,959       1,372     3.63%     82,242,259       4,135     10.96%     389,701,855       3,809     10.09%     258,871,979       4,363     11.56%     199,460,762	1,3 3,0( 1,9) 1,33 4,1: 3,8( 4,3(	> 54 <= 60 > 60 <= 72 > 72 <= 84 > 84 <= 96 > 96 <= 108 > 108 <= 120 > 120
		> 60 <= 72     3,095     8.20%     236,076,831     6.57       > 72 <= 84					
	4,363 11.56% 199,460,762 5.55	60 <= 72	Otal         37,745          100.00%          £3,594,511,422	37,745  100.00%  £3,594,511,422  100.	37,745  100.00%  £3,594,511,422	37,74	otal
96 <= 108	1,085         2.87%         87,153,902           1,317         3.49%         108,186,429           3,095         8.20%         236,076,831           1,915         5.07%         136,794,959           1,372         3.63%         82,242,259           4,135         10.96%         389,701,855	> 48 <= 54 1,085 2.87% 87,153,902	> 48 <= 54	54     1,085     2.87%     87,153,902       60     1,317     3.49%     108,186,429       72     3,095     8.20%     236,076,831       34     1,915     5.07%     136,794,959       96     1,372     3.63%     82,242,259       108     4,135     10.96%     389,701,855       120     3,809     10.09%     258,871,979       4,363     11.56%     199,460,762	1,085     2.87%     87,153,902       1,317     3.49%     108,186,429       3,095     8.20%     236,076,831       1,915     5.07%     136,794,959       1,372     3.63%     82,242,259       4,135     10.96%     389,701,855       3,809     10.09%     258,871,979       4,363     11.56%     199,460,762	1,00 1,3 3,00 1,9 1,33 4,1: 3,80 4,30	> 48 <= 54 > 54 <= 60 > 60 <= 72 > 72 <= 84 > 84 <= 96 > 96 <= 108 > 108 <= 120 > 120
72 <= 84 1,915 5.07% 136,794,959 3.8	· · · · · · · · · · · · · · · · · · ·	> J4 <= 00					
84 <= 96 1.372l 3.63%l 82.242.259l 2.29		- 60 <= 72 3,095 8.20% 236,076,831 6.57					
		60 <= 72					
		60 <= 72					
	3.809 10.09%l 258 871 979l 7 20	60 <= 72				3,80	<b>108</b> <= 120
		-60 <= 72				,	
	4,363 11.56% 199,460,762 5.55	- 60 <= 72	Otal         37,745         100.00%         £3,594,511,422	37,745  100.00%  £3,594,511,422  100.	37,745  100.00%  £3,594,511,422	37,74	otal

LANARK MASTER TRUST - INVESTOR'S REPORT

\*Indexation uses Nationwide HPI

## LANARK MASTER TRUST - INVESTOR'S REPORT Pool Analysis

Report Date: 30-Jun-2016

Distribution of loans by Loan-to-Value (Current LTV)

LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 25	7,947	22.15%	225,666,611	6.28%
> 25 <= 50	8,964	24.99%	726,621,540	20.21%
> 50 <= 55	1,886	5.26%	218,418,669	6.08%
> 55 <= 60	1,668	4.65%	211,281,452	5.88%
> 60 <= 65	1,761	4.91%	255,734,756	7.11%
> 65 <= 70	1,828	5.10%	282,431,922	7.86%
> 70 <= 75	1,948	5.43%	303,617,962	8.45%
> 75 <= 80	2,107	5.87%	318,945,358	8.87%
> 80 <= 85	2,751	7.67%	394,632,984	10.98%
> 85 <= 90	3,316	9.24%	474,860,860	13.21%
> 90 <= 95	1,690	4.71%	181,787,170	5.06%
> 95 <= 100	4	0.01%	391,877	0.01%
> 100	2	0.01%	120,262	0.00%
Total	35,872	100.00%	3,594,511,422	100.00%

Original Weighted Average Current Loan-to-Value*	61.72%
Weighted Average Current Loan-to-Value	63.56%
Average Loan Principal Balance	£100,204

<sup>\*</sup>Per latest final terms

LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Tota
> 0 <= 25	9,954	27.75%	336,572,651	9.36%
> 25 <= 50	10,634	29.64%	1,050,786,191	29.23%
> 50 <= 55	1,951	5.44%	279,855,401	7.79%
> 55 <= 60	2,073	5.78%	312,550,380	8.70%
> 60 <= 65	2,405	6.70%	349,105,369	9.71%
> 65 <= 70	2,716	7.57%	363,039,324	10.10%
> 70 <= 75	2,768	7.72%	378,807,322	10.54%
> 75 <= 80	2,336	6.51%	370,440,397	10.31%
> 80 <= 85	885	2.47%	134,855,964	3.75%
> 85 <= 90	149	0.42%	18,431,815	0.51%
> 90 <= 95	1	0.00%	66,608	0.00%
> 95 <= 100	0	0.00%	-	0.00%
> 100	0	0.00%	-	0.00%
Total	35,872	100.00%	3,594,511,422	100.00%

Weighted Average Current Indexed Loan-to-Value 54.12%

Distribution of loans by Current Prin	ncipal Balance			
LTV Range (Principal)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 50,000	12,939	36.07%	344,604,375	9.59%
> 50,000 <= 100,000	11,489	32.03%	833,522,998	23.19%
> 100,000 <= 150,000	5,243	14.62%	633,778,328	17.63%
> 150,000 <= 200,000	2,176	6.07%	375,720,627	10.45%
> 200,000 <= 250,000	1,226	3.42%	273,601,097	7.61%
> 250,000 <= 300,000	820	2.29%	224,817,601	6.25%
> 300,000 <= 400,000	931	2.60%	321,583,082	8.95%
> 400,000 <= 500,000	474	1.32%	209,949,238	5.84%
> 500,000 <= 750,000	432	1.20%	256,391,455	7.13%
> 750,000 <= 1,000,000	142	0.40%	120,542,620	3.35%
> 1,000,000	0	0.00%	-	0.00%
Total	35,872	100.00%	3,594,511,422	100.00%

Largest Eligible Loan Principal Balance £999,847

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

Credit Enhancement	Total £	% of Total	Current Note Subordination %	Credit Enhancement %	% Required CE
Class A Notes:	£2,533,382,662	86.98%	13.02%	14.53%	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%
Class Z Notes:	£379,368,000	13.02%	0.00%	0.00%	0.00%
Total:	£2,912,750,662	100.00%	<u> </u>		
Target reserve required amount: Target reserve actual amount:	£43,718,908 £43,718,908	1.50% 1.73%	of total notes o/s of AAA o/s		

An amount is debited to the AAA principal deficiency sub-ledger to the Funding principal deficiency ledger.  Non-Asset Trigger  An insolvency event in relation to the seller.  Seller's role as servicer is terminated and a new servicer is not appointed within 60 days.  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.  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".  Arrears 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%.  Issuer Events of 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:  "Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Coldesdale 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  Coldesdale 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 and further 51 of the AlPiM Regulation and further 51 of th	per ledger.  Trigger Event  ent in relation to the seller.  NO  envicer is terminated and a new servicer is not appointed within 60 days.  In date and following the exercise of the right of set-off available to the mortgages  fails to pay to the mortgages trustee any offset benefit or non-cash redraw  Int, where such failure, in the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  In or is share is equal to or less than the minimum sellers share on any two distribution dates "seller's share event".  Event  Event  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by the current principal amount of the mortgage pool, exceeds 2%.  In or is divided by	An amount is debited to the AAA principal deficiency sub-ledger to the Funding  Non-Asset Trigger  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 rustee, the seller falls to pay to the mortgages trustee any offset benefit or non-cash redraw ontribution amount, where such failure, in the opinion of the Funding security trustee, is materially ore judicial to the interest of the note holders of the notes issued by all Funding issuers.  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".  Arrears 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%.  Sesuer Events of 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.  No  Please see Terms and Conditions of the notes' in the base prospectus for further details.  Default  No  Please see Terms and Conditions of the notes' in the base prospectus for further details.  Default  No  Please see Terms and Conditions of the notes' in the base prospectus for further details.  Compliant  Clydesdale Bank PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer and Article 51 of the AIFM Regulation and further confirms that this interest is held via the		
An insolvency event in relation to the seller.  Seller's role as servicer is terminated and a new servicer is not appointed within 60 days.  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.  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".  Arrears Trigger Event  The current principal balance of the mortgage loans in the mortgage pool, exceeds 2%.  Issuer Events of 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:  "Please see Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Cydesdale 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	ter trigger Event  ent in relation to the seller.  ent in relation to the seller.  ent in relation to the seller.  NO  envicer is terminated and a new servicer is not appointed within 60 days.  In date and following the exercise of the right of set-off available to the mortgages  fails to pay to the mortgages trustee any offset benefit or non-cash redraw  Int, where such failure, in the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  In our distribution dates "seller's share event".  Event  Event  In our distribution dates "seller's share event".  Event  In our distribution dates "seller's share event".  In our distribution dates "seller's share event".  Event  In our distribution dates "seller's share event".  In our distribution dates "seller's share event".  Event  In our distribution dates "seller's share event".  In our distri	Non-Asset Trigger  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 Dn 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 No contribution amount, where such failure, in the opinion of the Funding security trustee, is materially origidicial to the interest of the note holders of the notes issued by all Funding issuers.  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".  Arrears 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%.  Sesuer Events of Default  The terms and conditions set out in the base prospectus include market standard events of default, nocluding, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Dustanding Issuer event of default:  No "Please see "Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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 and Further confirms that this interest is held via the Seller Share.	Asset Trigger	Trigger Event
An insolvency event in relation to the seller.  Seller's role as servicer is terminated and a new servicer is not appointed within 60 days.  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.  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".  Arrears 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%.  Issuer Events of 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:  "Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Cocception of the Capital Requirements Regulation and Article 51 of the AIFM Regulation and further confirms that this interest is held via the	ent in relation to the seller.  NO  Provicer is terminated and a new servicer is not appointed within 60 days.  NO  In date and following the exercise of the right of set-off available to the mortgages fails to pay to the mortgages trustee any offset benefit or non-cash redraw unt, where such failure, in the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  In Sevent ipal balance of the mortgage loans in the mortgages portfolio in arrears for so divided by the current principal amount of the mortgage pool, exceeds 2%.  In Default Default  Default  Default  Default  Default  NO  NO  To provide the mortgage loans in the mortgage pool, exceeds 2%.  In Default  Default  Default  Default  Default  PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements  YES	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 rustee, 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 ore indicated 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".  Arrears 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%.  Sesuer Events of Default  The terms and conditions set out in the base prospectus include market standard events of default, nocluding, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Dustanding Issuer event of default:  NO  Please see Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Compliant  Cycledsdale 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.		NO
Seller's role as servicer is terminated and a new servicer is not appointed within 60 days.  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.  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".  Arrears 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%.  Issuer Events of 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:  "Please see "Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Country of the Capital Requirements  Country of the Capital Requirements  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	ervicer is terminated and a new servicer is not appointed within 60 days.  NO  In date and following the exercise of the right of set-off available to the mortgages fails to pay to the mortgages trustee any offset benefit or non-cash redraw unt, where such failure, in the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  NO  It is share is equal to or less than the minimum sellers share on any two distribution dates "seller's share event".  Event  Ipal balance of the mortgage loans in the mortgages portfolio in arrears for so divided by the current principal amount of the mortgage pool, exceeds 2%.  If Default  Default  Default  Inditions set out in the base prospectus include market standard events of default, mple, a non-payment under the outstanding notes or a material breach of its attoons under the programme documentation by the Issuer.*  In NO  In sand Conditions of the notes' in the base prospectus for further details.  Interments  Compliant  PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements  YES	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 rustee, the seller fails to pay to the mortgages trustee any offset benefit or non-cash redraw nortgages trustee any offset benefit or non-cash redraw.  NO or prejudicial to the interest of the note holders of the notes issued by all Funding issuers.  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".  **Arrears 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%.  **Ssuer Events of Default**  The terms and conditions set out in the base prospectus include market standard events of default, nocluding, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Dutstanding Issuer event of default:  NO  **Please see Terms and Conditions of the notes' in the base prospectus for further details.**  Disclosure Requirements  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.	Non-Asset Trigger	Trigger Event
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 orejudicial to the interest of the note holders of the notes issued by all Funding issuers.  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".  Arrears 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%.  In 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.*  Dutstanding Issuer event of default:  *Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Cyclesdale 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	no date and following the exercise of the right of set-off available to the mortgages in fails to pay to the mortgages trustee any offset benefit or non-cash redraw unt, where such failure, in the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  NO  NO  In the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  NO  In the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  NO  In the opinion of the minimum sellers share on any two distribution dates "seller's share event".  In the opinion of the mortgage loans in the mortgages portfolio in arrears for so divided by the current principal amount of the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage loans in the mortgage pool, exceeds 2%.  In the opinion of the mortgage pool, exceeds 2%.  In the opinion of the mortgage pool, exceeds 2%.  In the opinion of the mortgage pool, exceeds 2%.  In the opinion of the mortgage pool, exceeds 2%.  In the opinion of the mortgage pool, exceeds 2%.  In the opinion of the mortgage pool, exceeds 2%.  In the opini	On any distribution date and following the exercise of the right of set-off available to the mortgages rustee, 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 originated in the interest of the note holders of the notes issued by all Funding issuers.  The current seller's share is equal to or less than the minimum sellers share on any two onescutive trust distribution dates "seller's share event".  Arears 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%.  Sauer Events of Default  The terms and conditions set out in the base prospectus include market standard events of default, noluding, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Dutstanding Issuer event of default:  NO  *Please see Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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.	An insolvency event in relation to the seller.	NO
trusteé, 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.  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".  Arrears 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%.  Issuer Events of 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:  **Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Country Countr	refails to pay to the mortgages trustee any offset benefit or non-cash redraw unt, where such failure, in the opinion of the Funding security trustee, is materially interest of the note holders of the notes issued by all Funding issuers.  r's share is equal to or less than the minimum sellers share on any two distribution dates "seller's share event".  Event  ipal balance of the mortgage loans in the mortgages portfolio in arrears for so divided by the current principal amount of the mortgage pool, exceeds 2%.  I Default  Default  Default  onditions set out in the base prospectus include market standard events of default, mple, a non-payment under the outstanding notes or a material breach of its ations under the programme documentation by the Issuer.*  er event of default:  NO  ms and Conditions of the notes' in the base prospectus for further details.  Lirements  Compliant  PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements	NO	Seller's role as servicer is terminated and a new servicer is not appointed within 60 days.	NO
Arrears 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%.  Issuer Events of 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:  *Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Colydesdale 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	distribution dates "seller's share event".  Event  ipal balance of the mortgage loans in the mortgages portfolio in arrears for so divided by the current principal amount of the mortgage pool, exceeds 2%.  Default  NO  DEFAULT  DEFAULT  NO  DEFAULT  NO  DEFAULT  D	Arrears 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%.  Ssuer Events of Default  The terms and conditions set out in the base prospectus include market standard events of default, noluding, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Duststanding Issuer event of default:  NO  **Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  Compliant  Chydesdale 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.	rustee, 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	NO
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%.  Issuer Events of 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:  **Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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	ipal balance of the mortgage loans in the mortgages portfolio in arrears for a divided by the current principal amount of the mortgage pool, exceeds 2%.  I Default  Default  Default  Inditions set out in the base prospectus include market standard events of default, mple, a non-payment under the outstanding notes or a material breach of its ations under the programme documentation by the Issuer.*  PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements	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%.  SSUET EVENTS OF DEFAULT  The terms and conditions set out in the base prospectus include market standard events of default, nocluding, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Dutstanding Issuer event of default:  **Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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.		NO
Issuer Events of 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:  *Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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	Default  NO  NO  Default  NO  Default  NO  Default  NO  Default  NO  Default  NO  Default  NO  NO  Default  NO  Default  NO  NO  Default  NO  Default  NO  NO  NO  Default  NO  NO  Default  NO  NO  NO  Default  NO  NO  NO  Default  NO  NO  NO  Default  NO  NO  NO  NO  NO  Default  NO  NO  NO  NO  Default  NO  NO  NO  NO  NO  NO  Default  NO  NO  NO  NO  NO  Default  NO  NO  NO  NO  NO  NO  NO  NO  NO  N	Income than 90 days divided by the current principal amount of the mortgage pool, exceeds 2%.  In the terms and conditions set out in the base prospectus include market standard events of default, an one-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Dutstanding Issuer event of default:  NO  Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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.	Arrears Trigger Event	
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:  **Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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	onditions set out in the base prospectus include market standard events of default, mple, a non-payment under the outstanding notes or a material breach of its ations under the programme documentation by the Issuer.*  er event of default:  NO  ms and Conditions of the notes' in the base prospectus for further details.  uirements  Compliant  PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements  YES	The terms and conditions set out in the base prospectus include market standard events of default, ncluding, 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.  Disclosure Requirements  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.		NO
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:  **Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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	mple, a non-payment under the outstanding notes or a material breach of its attions under the programme documentation by the Issuer.*  er event of default:  ms and Conditions of the notes' in the base prospectus for further details.  uirements  Compliant  PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements  YES	ncluding, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*  Dutstanding Issuer event of default:  NO  *Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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.	ssuer Events of Default	Default
*Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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	ns and Conditions of the notes' in the base prospectus for further details.  Compliant  PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements  YES	*Please see 'Terms and Conditions of the notes' in the base prospectus for further details.  Disclosure Requirements  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.	ncluding, for example, a non-payment under the outstanding notes or a material breach of its	
Disclosure Requirements  College 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	PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements  YES	Disclosure Requirements  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.	Outstanding Issuer event of default:	NO
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	PLC retains a net economic interest of not less than 5% in the Lanark Master Issuer cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements  YES	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.		
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	cordance with Article 405 of Regulation (EU) No 575/2013 of the Capital Requirements YES	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.	Disclosure Requirements	Compliant
		Notices	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	YES
		Notices		
Nedico		Notices	Ustino	

LANARK MASTER TRUST - INVESTOR'S REPORT  MAIN PARTIES TO THE STRUCTURE, RATINGS AND TRIGGERS (IF APPLICABLE)					
22 July 2016 Role	Counterparty	Long Term Rating (S&P/Moody's/Fitch)	Short Term Rating (S&P/Moody's/Fitch)	Applicable Trigger (Loss of)	Consequence
KONE	Counterparry	Long 1erm Rating (SAP/Moody's/Fitch)	Short Term Kating (S&P/Moody S/Fitch)	Applicable Ingger (Loss of)  A- (S&P), A3 (Moody's), A- (Fitch)  A3 (Moody's)	Lonsaquence.  No further assignment of loans to the mortgages trust unless a solvency certificate is provided by each originator at the assignment date.  Independent auditors to be appointed by the beneficiaries to determine compliance of representations and warranties applicable to mortgage leans assigned to the trust.
				Aa3 (Moody's); A-1+ (S&P), P-1 (Moody's), F1+ (Fitch)	term "W" of minimum sellers share increase from 20% to greater of: (a) 60% or (b) 100% less 5% of aggregate mortgage portfolio balance.
				A3 (Moody's); A-1 (S&P), P-1 (Moody's), F1 (Fitch)	Item "W" of minimum sellers share increase to 100%.
Seller	Clydesdale Bank plc	BBB+ / Baa2 / BBB+	A-2 / P-2 / F2	A-1 (S&P)	Offset benefit contribution estimated at 115% of amounts due on Offset loans (see page 182 of the base prospectus dated 16 February 2012 for full details)
				A3 (Moody's), A (Fitch); F1 (Fitch)	Establish a Funding Liquidity Reserve Fund (see page 219 of base prospectus dated 16 February 2012 for full details).
				Baa1 (Moody's), BBB+ (Fitch) BBB- (S&P/Fitch), Baa3 (Moody's)	Notify details of the loans assigned to the mortgages trust (names/addresses) to the Mortgages Trustee, Funding, Funding Security Trustee and the rating agencies.  WIREH TO DUSTANCES SUBJ., TRUTH VERT DUTTOWN INCLUDED IN THE mortgages trust of the sale and assignment effected by the mortgage sale agreement (unless ratings confirmation by earch rating agency that current rating of the notes will not be adversely
				A3 (Moody's)	"Back-up" servicer / facilitator to be appointed.
Servicer	Clydesdale Bank plc	BBB+ / Baa2 / BBB+	A2/P-2/F2	Baa3 (Moodys)  A-, F1 (Fitch)	The corporate services provider, acting as the back-up servicer facilitator shall use its commercially reasonable efforts to identify a suitably experienced third party servicer, subject to the terms of the Services Advisor Advancement in person or moines received by the servicer, on benar or tree mortgages trustees, and paid to the transaction account is reduced from a maximum of three (3) business days to two (2) business
				F2, BBB+ (Fitch)	The period of monies received by the servicer, on behalf of the mortgages trustee, and paid to the transaction account is reduced to one (1) business day.
Collection Bank	Clydesdale Bank plc	BBB+ / Baa2 / BBB+	A-2 / P-2 / F2	A-1 (S&P), P-1 (Moody's), F1 and A (Fitch)	Where the "Collection Slank Minimum Ratings" are no longer assisted, procure the transfer of the Collection Accounts to an authorised institution with respect to the minimum ratings required no robatin a guarantee from such institution. If the Collection Schale maintains ratings of at least A.2 (BBB or BBB- by SAP (where the short term ratings) are of at least A.2 (BBB or BBB- by SAP (where the short term ratings) are of at least A.2 (BBB or BBB- by SAP (where the short term ratings) are of at least A.2 (BBB or BBB- by SAP (where the short term ratings) are of a series of the sound of the accordance with clauses 86.1 and 36.2 of the Mortgages Trust Deed.
Cash Manager	Clydesdale Bank plc	BBB+ / Baa2 / BBB+	A-2 / P-2 / F2		
Funding Swap Provider	National Australia Bank Limited (London Branch)	AA- / Aii2 / AA-	A1+/P-1/F1+	Level 1: S&P (A-1 and A), Filch* (F1 and A), Moodys (P-1 and A2) Level 2: S&P (BBB+), Filch* (F2 and BBB+), Moodys (P-2 and A3) Level 3: Filch* (F3 and BBB-) *Where counterparty is on Rating Watch Negative with Fitch, actual rating deemed to	Collateral posting / Transfer / Guarantor  Collateral posting / Transfer / Guarantor  Transfer / Guarantor and Collateral  Remedial action required, including posting collateral, or obtaining a guarantee or transfer to disjuble transferee - see swap
Start up Loan Provider	Clydesdale Bank plc	BBB+ / Bas2 / BBB+	A-2 / P-2 / F2	be one notch lower.	agreement for more detail
Account Bank Provider (Mortgages Trustee & Funding GIC Accounts)*	National Australia Bank Limited (London Branch)	AA- / Aa2 / AA-	A1+/P-1/F1+	S&P (A or A-1), Moody's (P-1), Fitch* (A or F1	In relation to the Mortgage Trustee & Funding GIC accounts - 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)*	Clydesdale Bank plc	BBB+ / Baa2 / BBB+	A-2 / P-2 / F2	S&P (BBB and A-2), Moody's (P-1), Fitch* (A or F1)	In relation to Mortgages Trustee Transaction Accounts, then obtain a guarantee or transfer to a suitably rated provider, or where the "Account Bank Minimum Ratings" are no longer satisfied, fund the "Mortgages Trust Account Reserve Fund" in accordance with clause 36.1 and 36.2 of the Mortgages Trust Deed.
Account Bank Provider (Issuer)	National Australia Bank Limited (London Branch)	AA- / Ag2 / AA-	A1+/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	National Australia Bank Limited (London Branch) BNP Paribas Wells Fargo Bank, NA	AA- / Aa2 / AA- A+ / A1 / A+ AA-/ A2/ A+	A1+/P-1/F1+ A-1/P-1/F1 A-1/P-1/F1+	Level 1: S&P (A-1 and A), Fitch* (F1 and A), Modoy (P-1 and A), Level 2: S&P (BB8+), Fitch* (F2 and BB8+), Modoy (P-2 and A), Level 3: Fitch* (F3 and BB8-) "Where counterparty is on Rating Watch Negative with Fitch, actual rating deemed to	Collateral posting / Transfer / Guarantor  Collateral posting / Transfer / Guarantor  Transfer / Guarantor and Collateral  Remedial action required, including posting collateral, or obtaining a guarantee or transfer to eligible transferee - see swap
Principal Paying Agent & Agent Bank	Deutsche Bank AG	A / A2 / A-	A-2 / P-2 / F1	be one notch lower.	agreement for more detail
Note Trustee	Deutsche Trustee Company Limited	N/A			
Corporate Services Provider	Deutsche Trustee Company Limited	N/A			
Funding & Issuer Security Trustee, US Paying Agent, Registrar & Transfer Agent	Deutsche Bank Trust Company Americas	A / A2 / A-	A-2 / P-2 / F1		
Funding Mortgages Trustee	Lanark Master Issuer plc Lanark Funding Limited Lanark Trustees Limited				
Programme Arrangers	Barclays Capital plc, Deutsche Bank AG - London	-	· · · · · · · · · · · · · · · · · · ·		
Manager	National Australia Bank Limited				
Stock Exchange Listing	UK Listing Authority - London				
Registered Office (Issuer)	Winchester House, Mailstop 429, 1 Great Winchester Street London FC2N 2DB				
Arrangers & Lead Managers Legal Advisors	Barclays Capital plc, Deutsche Bank AG - London				
Issuer Mortgages Trustee Clydesdale Bank	Clifford Chance LLP Mourant Ozannes (Jersey) Clifford Chance LPP / Shepherd & Wedderburn LLP K&L Gates LLP				
*Clydesdale Bank acts as Account Bank provider for the Mortgages Trustee Collection & Transaction accounts. National Australia Bank Limited (London Branch) acts a Account Bank provider for Lanark Trustees Limited GIC account and Lanark Funding Limited GIC account.					

Structured Funding Team (UK Treasury):
Steyhen Hymes - Head of Structured Funding (NAGE)
Tel: 444 207 710 1447 (steyhen, hymes@objq.com)
Tel: 444 207 710 1447 (steyhen, hymes@objq.com)
Tel: 444 207 710 1447 (steyhen, hymes@objq.com)

Report locations:
Bloomberg: LAN 2013-1X; 1A1, MTGE, CN
In accordance with the Bank of Endland Transparency Directive. Investor Records, Loan Level Data, Propramme Documents and a Liability model can be viewed at:
https://iive.ircoms.net/citydesdalebankpic
tass.htms.ofa.com/beatec.certicities investor.

Lanark Master Trust Report Incorporates:
Lanark Trustees Limited
Lanark Rinden
Lanark