Note Information

Report Da Report Fe		22-Jun-2020 Monthly															
	SERIES 2015-1 ORIGINAL INFORMATION - 06 AUGUST 2015 Principal Information																
Tranche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placement
1A	AAA/Aaa/AAA	XS1267594288	Dec-54	£300,000,000	£100,000	3,000	1.00000	£300,000,000	1.92	Scheduled Amort	Aug-2018	3M GBP LIBOR	0.50%	Aug-2018	1.00%	Act/365	Public
2A	AAA/Aaa/AAA	XS1267595921	Dec-54	€ 280,000,000	€ 100,000	2,800	0.70675	£197,890,000	4.92	Scheduled Amort	May-2021	3M EURIBOR	0.45%	May-2021	0.90%	Act/360	Public

 Interest Accrual Start:
 22/05/2020

 Interest Accrual End:
 24/08/2020

 Interest Payment date:
 24/08/2020

 Days in Period:
 94

 Record Date:
 21/08/2020

SERIES 20 PERIOD CAS	015-1 H FLOWS (Outstanding Tra	nches only)			Principal Information						Interes	t Information			
Tranche	Current Rating (S&P/Moody's/Fitch)	Principal Issued Pr	Scheduled	Paid in Period	Paid to Date	Principal C/f	Pool Factor GE	BP Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Per Note	Due in Period	Interest Paid in Period		Cumulative Interest Shortfall
2A	AAA/Aaa/AAA	€ 280,000,000	€ 25,760,000	€0	€ 124,506,648	€ 155,493,352	0.55533	£109,894,927	-0.28000%	0.17000%	€ 24.65	€ 69,020	€0	€0	
								£109,894,927							

		Base Ccy Notional		Interest Received in	Principal Received					
Tranche	Counterparty	(B/Fwd)	Receive Reference	period	in period	GBP Notional (£)	GBP Principal Paid (£)	GBP Interest Paid (£)	Pay Reference	Collateral posted
2A	Wells Fargo Bank N.A	€ 155,493,333	3M EURIBOR	€0	€0	£109,894,913	£0	£107,717	3M GBP LIBOR	£0

						Principal Info	rmation						Inte	rest Information			
anche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity (Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	n Place
IA	AAA/Aaa/AAA	XS1639368874/ XS1639251252	Dec-69	£750,000,000	£100,000	7,500	1.00000	£750,000,000	2.98	Scheduled Amort	Nov-2020	3M GBP LIBOR	0.42%	Nov-2020	0.84%	Act/365	46.67
A	AAA/Aaa/AAA	XS1639368957/ XS1639251922	Dec-69	£800,000,000	£100,000	8,000	1.00000	£800,000,000	4.99	Scheduled Amort	Aug-2022	SONIA*	0.668%*	Aug-2022	1.218%*	Act/365	50%
Accru Accru Paym Period Date:	017-1	22/05/2020 24/08/2020 24/08/2020 94 21/08/2020	changed from 3m GBF	² Libor to Compounder	d Daily SONIA.												
t Accru t Accru t Paym Period Date:	ual Start: ual End: nent date: d:	22/05/2020 24/08/2020 24/08/2020 94 21/08/2020	changed from 3m GBF		g Daily SONIA.						Inter	est Information					
t Accru t Accru t Paym Period Date: ES 20	ual Start: ual End: hent date: d: 017-1	22/05/2020 24/08/2020 24/08/2020 94 21/08/2020	changed from 3m GBF								Inte	est Information			Cumulative		
Accru Accru Paym Period Date: ES 20 D CASH	ual Start: ual End: hent date: d: 017-1	22/05/2020 24/08/2020 24/08/2020 94 21/08/2020 anches only)	scheduled Principal			Principal C/f	Pool Factor	GBP Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Per Note		Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall		
t Accru t Accru t Paym Period Date:	ual Start: ual End: nent date: d: 917-1 H FLOWS (Outstanding Tra Current Rating	22/05/2020 24/08/2020 24/08/2020 94 21/08/2020	scheduled Principal	Princi	pal Information	Principal C/f £453,750,000	Pool Factor 0.60500		Reference Rate 0.25325%	Coupon Rate 0.67325%			Interest Paid in		Interest		
Accru Accru Paym Period Date: ES 20 CASF	ual Start: ual End: hent date: d: 017-1 H FLOWS (Outstanding Tra Current Rating (S&P/Moody's/Fitch)	22/05/2020 24/08/2020 94 21/08/2020 anches only) Principal Issued	icheduled Principal for period	Princip Paid in Period	pal Information			Principal O/s			Interest Per Note	Due in Period	Interest Paid in Period	in Period	Interest Shortfall		

AL INFO	ORMATION - 01 Feburary	2018				Principal In	formation						Interest	t Information			
nche	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 S	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Plac
A	AAA/Aaa/AAA	XS1759130849/ US513770AY34	Dec-69	\$300,000,000	\$200,000	1,500	1.41920	£211,386,697	1.95	Scheduled Amort	Aug-2020	3M USD LIBOR	0.42%	Aug-2020	0.84%	Act/360	P
A.	AAA/Aaa/AAA	X\$1759231522/ X\$1760615291	Dec-69	£285,000,000	£100,000	2,850	1.00000	£285,000,000	4.95	Scheduled Amort	Feb-2023	SONIA*	0.541%*	Feb-2023	0.961%*	Act/365	P
the cor	nsent solicitation on 29 Januar	y 2020 the reference rate changed fr	om 3m GBP Libor to Co	mpounded Daily SONIA.													
Period	ent date:	22/05/2020 24/08/2020 24/08/2020 94															
Date: E <mark>S 20</mark> D CASH	18-1 FLOWS (Outstanding Tra	21/08/2020 anches only)										at lafe succession.					
ES 20 ⁻				Ρ	rincipal Information						Intere	st Information					
E S 20'		anches only)	Scheduled Principal for period		rincipal Information	Principal C/f	Pool Factor	GBP Eqv Principal O/s	Reference Rate	Coupon Rate	Intere:	st Information	Interest Paid in Period		Cumulative Interest Shortfall		
S 20 CASH	FLOWS (Outstanding Tra	anches only)		Paid in Period			Pool Factor 0.54000	GBP Eqv Principal O/s £114,148,816.23	Reference Rate	Coupon Rate 0.77800%				in Period	Interest Shortfall		
S 20 CASH	FLOWS (Outstanding Tra Current Rating (S&P/Moody's/Fitch)	anches only) Principal Issued	for period	Paid in Period	Paid to Date	Principal C/f					Interest Per Note	Due in Period	Period	in Period \$0	Interest Shortfall \$0		
CASH	FLOWS (Outstanding Tri Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA	Principal Issued \$300,000,000	for period \$6,000,000	Paid in Period	Paid to Date \$138,000,000	Principal C/f \$162,000,000	0.54000	£114,148,816.23	0.35800%	0.77800%	Interest Per Note \$219.40	Due in Period \$329,100	Period \$0	in Period \$0	Interest Shortfall \$0		
S 20 CASH	FLOWS (Outstanding Tra Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA	Principal Issued \$300,000,000	for period \$6,000,000 £0	Paid in Period	Paid to Date \$138,000,000	Principal C/f \$162,000,000	0.54000	£114,148,816.23 £285,000,000	0.35800%	0.77800%	Interest Per Note \$219.40	Due in Period \$329,100	Period \$0	in Period \$0	Interest Shortfall \$0		
S 20 CASH	FLOWS (Outstanding Tra Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA ,interest per note and interest Swap Payments Summa	Principal Issued \$300,000,000 £285,000,000	for period \$6,000,000 £0	Paid in Period \$0 £0	Paid to Date \$138,000,000 £0	Principal C/f \$162,000,000 £285,000,000	0.54000 1.00000 –	£114,148,816.23 £285,000,000	0.35800% SONIA	0.77800% TBD*	Interest Per Note \$219.40	Due in Period \$329,100	Period \$0	in Period \$0	Interest Shortfall \$0		

	FORMATION - 05 July 2018					Principal Info	rmation						Interest	Information			
anche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Plac
A	AAA/Aaa/AAA	XS1839670293/ US513770AZ09	Dec-69	\$400,000,000	\$200,000	2,000	1.30770	£305,880,554	1.93	Scheduled Amort	Feb-2021	3M USD LIBOR	0.42%	Feb-2021	0.84%	Act/360	P
A	AAA/Aaa/AAA	XS1839669527/ XS1839669873	Dec-69	£250,000,000	£100,000	2,500	1.00000	£250,000,000	4.95	Scheduled Amort	Aug-2023	SONIA*	0.642%*	Aug-2023	1.162%*	Act/365	P
•		/ 2020 the reference rate changed	from 3m GBP Libor to Com	pounded Daily SONIA.													
Accr		22/05/2020 24/08/2020 24/08/2020 94 21/08/2020															
		21100/2020															
	018-2 H FLOWS (Outstanding Tra	inches only)		P	rincipal Information						Intere	st Information					
															Cumulative		
che	Current Rating (S&P/Moody's/Fitch)	Principal Issued	Scheduled Principal for period	Paid in Period	Paid to Date	Principal C/f	Pool Factor G	GBP Eqv Principal O/s	Reference Rate	Coupon Rat	e Interest Per Note	Due in Period	Interest Paid in Period		Interest Shortfall		
		\$400,000,000	\$24,000,000	\$0	\$176,000,000	\$224,000,000	0.56000	£171,293,110.04	0.35800%	0.77800%	\$227.52	\$455,040	\$0	\$0	\$0		
	AAA/Aaa/AAA	\$400,000,000					1.00000		SONIA	TBD	TBD*	TBD*	£0	£0	£0		
	AAA/Aaa/AAA AAA/Aaa/AAA	£250,000,000	£0	£0	£0	£250,000,000	1.00000	£250,000,000	SOINIA			IBD					
			£0	£0	£0	£250,000,000	1.00000 	£250,000,000 £421,293,110	SONIA			160					
	AAA/Aaa/AAA			£0	£0	£250,000,000	1.00000 — —		SONIA			150					
oon ra	AAA/Aaa/AAA te, interest per note and interest	£250,000,000 due in period will be determined pr		03	£0	£250,000,000	1.00000 — —		SONIA								
oon ra	AAA/Aaa/AAA te, interest per note and interest of 2 Swap Payments Summa	£250,000,000 due in period will be determined pr	ior to quarterly IPD	£0 Interest Received in period	Principal Received		=			Collateral poster							

	ORMATION - 14 February	2019				Principal Info	ormation						Interes	t Information			
che	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	Plac
1	AAA/Aaa/AAA	XS1950916178/ US513770BB22	Dec-69	\$325,000,000	\$200,000	1,625	1.29780	£250,423,794	1.97	Scheduled Amort	Aug-2021	3M USD LIBOR	0.77%	Aug-2021	1.54%	Act/360	F
2	AAA/Aaa/AAA	X\$1950915444/ X\$1950915790	Dec-69	£350,000,000	£100,000	3,500	1.00000	£350,000,000	1.97	Scheduled Amort	Aug-2021	3M GBP LIBOR	0.82%	Aug-2021	1.64%	Act/365	F
Accrua Payme Period	al Start: al End: ent date: 1:	22/05/2020 24/08/2020 24/08/2020 94															
S 20) 19-1 I FLOWS (Outstanding Tr	21/08/2020 anches only)			in in al lafa an ation						Intere	st Information					
				Pi	rincipal Information						Intere	st Information			Currendation		
S 20 CASH		anches only)	Scheduled Principal for period		rincipal Information	Principal C/f	Pool Factor G	3BP Eqv Principal O/s	Reference Rate	Coupon Rate		st Information	Interest Paid in Perioc		Cumulative Interest Shortfall		
<mark>S 20</mark> CASH	FLOWS (Outstanding Tr Current Rating	anches only)				Principal Cff \$247,000,000	Pool Factor C 0.76000	3BP Eqv Principal O/s £190,322,083.53	Reference Rate	Coupon Rate	Interest Per Note			in Period	Interest Shortfall		
S 20	HFLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch)	anches only) Principal Issued	for period	Paid in Period	Paid to Date						Interest Per Note	Due in Period	Perioc	in Period	Interest Shortfall \$0		
S 20 CASH	HFLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA	anches only) Principal Issued \$325,000,000	for period \$19,500,000	Paid in Period \$0	Paid to Date \$78,000,000	\$247,000,000	0.76000	£190,322,083.53	0.35800%	1.12800%	Interest Per Note	Due in Period \$727,496	Perioc \$0	in Period	Interest Shortfall \$0		
S 20 CASH	HFLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA	anches only) Principal Issued \$325,000,000 £350,000,000	for period \$19,500,000 £21,000,000	Paid in Period \$0 £0	Paid to Date \$78,000,000 £84,000,000	\$247,000,000	0.76000	£190,322,083.53 £266,000,000.00	0.35800%	1.12800%	Interest Per Note	Due in Period \$727,496	Perioc \$0	in Period	Interest Shortfall \$0		
S 20 CASH	H FLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA 1 Swap Payments Summa	anches only) Principal Issued \$325,000,000 £350,000,000	for period \$19,500,000 £21,000,000	Paid in Period \$0 £0	Paid to Date \$78,000,000 £84,000,000	\$247,000,000 £266,000,000	0.76000 0.76000 — —	£190,322,083.53 £266,000,000.00	0.35800%	1.12800% 1.07325%	Interest Per Note	Due in Period \$727,496	Perioc \$0	in Period	Interest Shortfall \$0		

Note Information

	IFORMATION - 06 June 201					Principal Info	ormation						Interest	Information			
ranche	Original Rating (S&P/Moody's/Fitch)	, ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin/Interest Rate	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placem
1A	AAA/Aaa/AAA	XS2004372095/ US513770BD87	Dec-69	\$250,000,000	\$200,000	1,250	1.26500	£197,628,458	2.96	Scheduled Amort	May-2022	FXD	2.71%	May-2022	1.34%	Act/360	Publ
2A	AAA/Aaa/AAA	XS2004370719/ XS2004371527	Dec-69	£300,000,000	£100,000	3,000	1.00000	£300,000,000	2.96	Scheduled Amort	Nov-2022	SONIA	0.77%	Nov-2022	1.54%	Act/365	Publ

				Pri	ncipal Information						Interest Infor	mation		
he	Current Rating (S&P/Moody's/Fitch)	Principal Issued	Scheduled Principal for period	Paid in Period	Paid to Date	Principal C/f	Pool Factor GB	P Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall
	AAA/Aaa/AAA	\$250,000,000	\$0	\$0	\$0	\$250,000,000	1.00000	£197,628,459	Fxd	2.71000%	\$1,769,027.78	\$0	\$0	\$0
	AAA/Aaa/AAA	£300,000,000	£0	£0	£0	£300,000,000	1.00000	£300,000,000	SONIA	TBD⁺	TBD*	£0.00	£0	£0
								£497,628,459						
on rate	and interest due in period will be de	termined prior to quarterly IPD]
2019-2	Swap Payments Summary													
ne	Counterparty Bas	e Ccy Notional (B/Fwd)		terest Received in Pr period	incipal Received in period	GBP Notional (£)	GBP Principal Paid (£) G	BP Interest Paid (£)	Pay Reference	Collateral posted				
	Wells Fargo Securities International Limited	\$250,000,000	FXD	\$0	\$0	£197,628,459	£0	£0	SONIA	£0				

	ORMATION - 30 January					Principal Inf	ormation						Interest	Information			
ranche	Original Rating (S&P/Moody's/Fitch)	ISIN No. (REG S / 144a)	Legal Maturity	Original Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin/Interest Rate	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placem
1A	AAA/Aaa/AAA	XS2101554223/ US513770BE60	Dec-69	\$250,000,000	\$200,000	1,250	1.30680	£191,307,009	2.81	Scheduled Amort	Nov-2022	FXD	2.277%	Nov-2022	1.30%	Act/360	Publi
2A	AAA/Aaa/AAA	XS2101554819/ XS2101555030	Dec-69	£800,000,000	£100,000	8,000	1.00000	£800,000,000	2.95	Scheduled Amort	Nov-2023	SONIA	0.57%	Nov-2023	1.14%	Act/365	37.5% P
est Accru est Accru est Paym s in Perio	al End: ent date:	22/05/2020 24/08/2020 24/08/2020 94 21/08/2020															
rd Date:		21706/2020															
)20-1 I FLOWS (Outstanding Tr	inches only)		Pi	rincipal Information						Interest Infor	nation					
IOD CASI		nnches only) Principal Issued	Scheduled Principal for period	Pi Paid in Period	Paid to Date	Principal C/f	Pool Factor G	BP Eqv Principal O/s	Reference Rate	Coupon Rate		nation	Interest Shortfall in Period	Cumulative Interest Shortfall			
IOD CASI	FLOWS (Outstanding Tr					Principal C/f \$250,000,000	Pool Factor G	BP Eqv Principal O/s £191,307,009	Reference Rate	Coupon Rate 2.27700%			in Period	Interest Shortfal			
anche	HFLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch)	Principal Issued	for period	Paid in Period	Paid to Date						Interest Due in Period \$1,486,375.00	Interest Paid in Period	in Period \$0	Interest Shortfall	D		
anche	t FLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA	Principal Issued \$250,000,000	for period \$0	Paid in Period \$0	Paid to Date	\$250,000,000	1.00000	£191,307,009	Fxd	2.27700%	Interest Due in Period \$1,486,375.00	Interest Paid in Period \$0.00	in Period \$0	Interest Shortfall	D		
ranche 1A 2A	H FLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA	Principal Issued \$250,000,000	for period \$0 £0	Paid in Period \$0	Paid to Date	\$250,000,000	1.00000	£191,307,009 £800,000,000	Fxd	2.27700%	Interest Due in Period \$1,486,375.00	Interest Paid in Period \$0.00	in Period \$0	Interest Shortfall	D		
anche 1A 2A coupon rat	H FLOWS (Outstanding Tr Current Rating (S&P/Moody's/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA	Principal Issued \$250,000,000 £800,000,000 be determined prior to quarterly IPD	for period \$0 £0	Paid in Period \$0 £0	Paid to Date \$0 £0	\$250,000,000	1.00000	£191,307,009 £800,000,000	Fxd	2.27700%	Interest Due in Period \$1,486,375.00	Interest Paid in Period \$0.00	in Period \$0	Interest Shortfall	D		
anche 1A 2A coupon rat	H FLOWS (Outstanding Tr Current Rating (S&PMoody's/Fitch) AAA/Aaa/AAA AAA/Aaa/AAA	Principal Issued \$250,000,000 £800,000,000 be determined prior to quarterly IPD	for period \$0 £0	Paid in Period \$0	Paid to Date \$0 £0	\$250,000,000 £800,000,000	1.00000	£191,307,009 £800,000,000 £991,307,009	Fxd SONIA	2.27700%	Interest Due in Period \$1,486,375.00 • TBD*	Interest Paid in Period \$0.00	in Period \$0	Interest Shortfall	D		

Z VFN															
			Prin	cipal Information						Interest Inf	ormation				
Tranche	Legal Maturity	Current Balance	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placement		
Series 1 Z VFN ^{*1}	Dec-69	£551,833,000	1.00000	£551,833,000	N/A	Pass Through	N/A	SONIA	0.90%	N/A	N/A	Act/365	Retained		
The Series 1 Z Variable The minimum balance of terest Accrual Sta terest Accrual Eno terest Payment da ays in Period:	of the Series 2 Z VFN on a rt: d:	£300,000,000 I on 11 December 2014 provid any date is the aggregate of all 22/05/2020 24/08/2020 24/08/2020 94 21/08/2020							0.90% on 30 January 2020.	N/A	N/A	Act/365	Retained		
The minimum balance on interest Accrual Stanterest Accrual Stanterest Accrual Eno interest Payment da bays in Period: tecord Date:	Funding note was issued of the Series 2 Z VFN on a rt: d:	i on 11 December 2014 provid any date is the aggregate of all 22/05/2020 24/08/2020 24/08/2020 94 21/08/2020	ing the required credit	enhancement for the senior	r triple-A rated notes.	The notes increased by	/£81,371,000 as part o	the Lanark 20-1 issuance		N/A	NA	Act/365	Retained		
The Series 1 Z Variable The minimum balance of hterest Accrual Stat hterest Accrual End hterest Payment da bays in Period: tecord Date: Z VFN	Funding note was issued of the Series 2 Z VFN on a rt: 1: te:	i on 11 December 2014 provid any date is the aggregate of all 22/05/2020 24/08/2020 24/08/2020 94 21/08/2020	ing the required credit	enhancement for the senior	r triple-A rated notes.	The notes increased by y 1 minus the required	/£81,371,000 as part o	the Lanark 20-1 issuance		N/A	N/A	Act/365			
The Series 1 Z Variable The minimum balance of hterest Accrual Stat hterest Accrual End hterest Payment da bays in Period: tecord Date: Z VFN	Funding note was issued of the Series 2 Z VFN on a rt: 1: te:	i on 11 December 2014 provid any date is the aggregate of all 22/05/2020 24/08/2020 24/08/2020 94 21/08/2020	ing the required credit	enhancement for the senior	r triple-A rated notes.	The notes increased by y 1 minus the required	/£81,371,000 as part o	the Lanark 20-1 issuance bentage (12%) Principal Shortfall in		N/A	N/A			Interest Shortfall in Period	Cumulative Interest Shortfall
The Series 1 Z Variable 'The minimum balance nterest Accrual Sta trerest Accrual Ent trerest Payment da vays in Period: tecord Date: Z VFN ERIOD CASH FLO'	Funding note was issued of the Series 2 Z VFN on a rt: :: te: WS (Outstanding Tra	ion 11 December 2014 provid any date is the aggregate of all 22/05/2020 24/08/2020 24/08/2020 94 21/08/2020 anches only) Scheduled Principal for period	ing the required credit	enhancement for the senior credit of the non-bullet Func Princ Paid to Date	r triple-A rated notes. ding account divided t	The notes increased by y 1 minus the required Pool Factor	(£81,371,000 as part o mortgage collateral per	the Lanark 20-1 issuance entage (12%) Principal Shortfall in	on 30 January 2020.	Reference Rate		Interest Infor	mation Interest Paid in	Shortfall in Period	Interest Shortfall

LANARK MASTER TRUST - INVESTOR'S REPORT Collateral Report

	31-May-2020 31-May-2020					
	01-May-2020 31-May-2020					
Pool Data Iortgage Principal Analysis			This Period No. of Loan Parts	Value	Since Is No. of Loan Parts	sue Value
Driginal mortgage loans in pool	@	06-Aug-2007	42,348	£3,599,409,450	42,348	£3,599,409,45
Opening mortgage principal balance:	@	01-May-2020	48,088	£6,101,325,507	42,348	£3,599,409,45
Substitutions in period Re-drawn principal			0	£0 £680,618	-,	£15,323,009,42 £86,286,10
Further Advance principal Repurchases (product switches/further advances Jnscheduled prepayments (redemptions) Scheduled repayments	5)		(52) (463)	£699,243 (£7,413,398) (£48,265,915) (£16,593,390)	(47,500) (62,275)	£281,190,09 (£4,748,633,656 (£6,631,107,710 (£1,879,721,042
Closing mortgage principal balance:		31-May-2020	47,573	£6,030,432,665	47,573	£6,030,432,66
Annualised CPR (excl repurchases) Annualised CPR (inc repurchases) Annualised TRR (Total principal receip	ots)		<u>3 mt</u>	<u>h CPR (annualised)</u> 7.9% 10.1% 13.4%		nth CPR (annualised 8.99 10.29 13.19
Nortages Trust Bank Account and Lec	lger Balances					
Aortgages Trustee Transaction Account - CB: Aortgages Trustee Transaction Account - YB: Aortgages Trustee Guaranteed Investment Inco	ne Account (GIC):					£ £ £169,287,12
Offset benefit reserve ledger C/f:						£293,53
Aortgages Trust Collection Reserve ledger C/f:						£86,051,862
						£

	Closing	Warch 2020	April 2020	Way 2020
Minimum seller's share (%)	5.46510%	4.17539%	4.18217%	4.22828%
Minimum seller's share amount	£196,712,045	£260,847,382	£258,020,198	£257,980,671
Seller's share (%)	16.95347%	16.94160%	16.67500%	16.46080%
Seller's share amount	£610,224,801	£1,058,389,440	£1,028,771,335	£1,004,329,341
Funding share (%)	83.04653%	83.05840%	83.32500%	83.53920%
Funding share amount	£2,989,184,599	£5,188,874,725	£5,140,770,767	£5,096,996,165

Possession and Loss Information	Number	Principal (£)	Revenue (£)	Total (£)
Properties repossessed in period:	0	£0	£0	£0
Properties repossessed since inception:**	302	£25,215,053	£2,889,921	£28,104,974
Properties in possession (current):	2	£102,199	£14,041	£116,240
Total sold repossessions this period:	0	£0	£0	£0
Total sold repossessions since inception:	293	£24,583,621	£2,109,029	£26,692,650
Losses on sold repossessions this period:*	0	£0	£0	£0
Losses on sold repossessions since inception:	183	£3,034,043	£1,569,313	£4,603,356
MIG claims submitted/received & net recoveries:	1			£14,755
Net total loss (post costs & recoveries):				£4,588,601
Average time from possession to sale (days):	192			
Weighted average loss severity this period:				0.00%
Weighted average loss severity since inception:				18.85%

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Trust Calculation Period End Date:		31-May-2020				
Report Date: Funding & Issuer Interest Period Start date:		31-May-2020 22-May-2020				
Funding & Issuer Interest Period Start date:		22-May-2020 22-Jun-2020				
Reserve Funds			Balance	Top ups in	Paid / Released in	Balar
			22-May-2020	Period	Period	22-Jun-20
Reserve fund - Funding Reserve fund - Funding Liquidity Reserve			£63,594,111 £60,286,221	£0 £0	£0 £0	£63,594,1 £60,286,2
Reserve fund - Issuer Total Reserve fund available			£0 £123,880,332	£0 £0	£0 £0	£123,880,3
Start Up Loan		Balance @	Interest Accrued	Interest Paid	Principal (Paid)/	Balance
		22-May-2020	in period	in period	Increase in period	22-Jun-20
Funding Subordinated Loan (from Clydesdale Bank plc) Start-up Loan (from Clydesdale Bank plc)		£27,233,892 £2,266,726	£22,315 £1,857	(£22,315) (£1,857)	(£2,314,468) (£771,108)	£24,919,4 £1,495,6
Mortgages Trustee Priority of Payments						
Available revenue receipts to Mortgages Trustee in period endir	ng, of which:					31-May-20
Mortgage interest received in the period (on loans in portfolio): Fee income on mortgages received in the period (incl bank inte	arest).					£9,371,9 £133.5
Offset Benefit received in the period (from originator): Non-cash redraw amounts received:						£255,2
Available revenue receipts:						£9,760,7
Less: Servicing & sundry fees payable:					=	£432,5
Net distributable revenue receipts in period:						£9,328,1
Payable to Funding: Payable to Seller:						£7,792,6 £1,535,4
Total distributions:						£9,328,1
Available principal receipts to Mortgages Trustee in period endi Unscheduled principal receipts:	ing, of which:					C10 005 1
Unscheduled principal receipts: Repurchase principal receipts: Scheduled principal receipts:						£48,265,9 £7,413,3 £16,593,3
Special Distribution (from Seller):						
Total principal available for distribution: Distributed to Funding:					-	£72,272,7 £48,103,9
Distributed to Seller:						£40,103,3 £24,168,7
Funding Basis Swap Summary		Calculation period				
Paying Entity	Notional	(days)	WA Rate	Payment	Payment date	Collateral Poste
Lanark Funding Ltd (0 - 3 Yr Fixed)	£829,931,870	31	2.22251%	£1,562,311	22-Jun-2020	£0
Lanark Funding Ltd (3- 5 Yr Fixed)	£269,871,082	31	2.58133%	£590,040	22-Jun-2020	£0
Lanark Funding Ltd (Variable)	£123,386,528	31	4.32634%	£452,136	22-Jun-2020	£0
Lanark Funding Ltd (Tracker)	£82,219,456	31	0.89470%	£62,306	22-Jun-2020	£0
National Australia Bank Ltd (Aggregated)	£1,305,408,936	31	3m GBP Libor + Spread	£2,120,697	22-Jun-2020	£0
Lanark Funding Ltd (0-5 Yr Fixed)	£3,096,823,455	31	2.31056%	£6,060,582	22-Jun-2020	£0
Lanark Funding Ltd (Variable)	£347,431,595	31	4.32634%	£1,273,123	22-Jun-2020	£0
Lanark Funding Ltd (Tracker)	£231,513,418	31	0.89470%	£175,442	22-Jun-2020	£0
National Australia Bank Ltd (Aggregated)	£3,675,768,468	31	SONIA + Spread	£6,387,070	22-Jun-2020	£0
Net Received/(Paid):			=	(£1,668,172)		
Funding Revenue Priority of Payments for Period	d:	22-May-2020	Issuer Revenue Price	ority of Payments fo	r Period:	22-May-20
	to	22-Jun-2020			to	22-Jun-20
Revenue Waterfall Funding revenue receipts on investment in portfolio:		£7,792,638	Revenue Waterfall Issuer available revenue r			£3,726,9
Funding Basis Swap: Funding revenue ledger: Funding available reserve funds:		£8,507,769 £558.12	Issuer available revenue i Issuer revenue ledger: Issuer available reserve fi		suer Expenses)	£51,1
Funding available reserve funds:		£123,880,332	Intercompany excess amo		_	
	_					£3,778,1
	-	£140,181,298	Total Issuer available r	evenue receipts:		23,110,
Third party creditors (A) Funding Security Trustee fees payable:	-	£0	Third party creditors (A) Issuer Note and Secu	rity Trustee fees payable:	_	£
Third party creditors (A) Funding Security Trustee fees payable: (B) Issuer's obligations for fees payable: (C) Other fees payable:	-	£0 £50,476 £450	Third party creditors (A) Issuer Note and Secu (B) Paying and Agent Bar (C) Other fees payable:	rity Trustee fees payable: nk fees payable:		£ £40,8
Total Funding available revenue receipts: 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: (F) Fording Basis Swap payable:	-	£0 £50,476	Third party creditors (A) Issuer Note and Secu (B) Paying and Agent Bar	rity Trustee fees payable: hk fees payable: Corp Service provider Fe notes and A note swap p	roviders:	£ £40,8 £8,7 £2,734,8
Third party creditors (A) Funding Socurity Trustee fees payable: (B) Issuer's obligations for fees payable: (C) Other fees payable: (D) Cash Management fees payable: (E) Corporate Services fees payable: (F) Funding Basi Swap payable: (G) Amounts due to the A note tranches l/co loans (AAA): (d) Amounts due to the B note tranches l/co loans (AA):	-	£0 £50,476 £450 £8,333 £0 £10,175,942 £2,734,894 £0	Third party creditors (A) Issuer Note and Secu (B) Paying and Agent Bar (C) Other fees payable: (D) Cash Management & (E) Amounts due to the B (G) Amounts due to the B (H) Amounts due to the C	rity Trustee fees payable: hk fees payable: Corp Service provider Fe notes and A note swap p notes and B note swap p notes and C note swap p	roviders: roviders: roviders:	£ £40,8 £8,7 £2,734,8
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Third party creditors (A) Funding Security Trustee fees payable: (C) Other fees payable: (C) Announds due to the A note transme lico leans (AAA): (C) Announds due to the A note transme lico leans (AAA): (C) Announds due to the A note transme lico leans (AAA): (C) Announds due to the C note transme lico leans (AA): (C) Announds due to the C note transme lico leans (AA): (C) Announds due to the C note transme lico leans (ABB): (R) Funding Dusting transme lice leans (AA): (C) Announds due to the C note transme lico leans (ABB): (R) Funding obligations: Excess available trunds: (C) (I) Profit retained by Funding:		E0 E0,476 E3,33 E10,175,344 E2,734,894 E2,734,894 E0 E0 E0 E03,594,111 E136,850,427 E3,330,871 E1,000 E10,000 E03,594,111 E136,850,427 E3,330,871 E1,000 E10,000 E00 E00 E224,103 E00 E225,314,335 E99,768,555 E00 E00 E25,314,335 E99,768,555 E00 E00 E00 E00 E00 E00 E00 E00 E00	Third party creditors (A) Issuer Note and Socu (B) Paying and Agent Bar (C) Other fees payable: (D) Cash Management & (E) Amounts due to the B (G) Amounts due to the B (G) Amounts due to the D (I) Amounts due to the D (I) Amounts due to the D Excess available funds (K) Profit retained by Issu (L) Amounts due to the D Excess available funds (K) Profit retained by Issu (L) Amounts due to the D (D) Issuer tana principal (Q) Funding Intercompan (Q) Funding Intercompan (Q) Funding Intercompan Funds distributed: Total excess funds ava Issuer Sterling Account: Antualised excess spr Annualised excess spr Annualised excess spr Annualised excess spr Annualised excess spr Annualised ledger - A Issuer principal ledger - A Issuer principal ledger - A	nity Trustee fees payable: k fees payable: Corp Sarvice provider Fe notes and A note swap p notes and A note swap p notes and D note swap p notes and D note swap p notes and D note swap p notes and Z note swap p due: (issuance fee ref harges: (clear debit balar termination amounts: k y Loan surplus amount: illable: sit: all: Cords y - Including Z note SUGY AA (A notes): Credits B/A (A notes): Credits S/A (A notes): Credits S/A (A notes): Credits S/A	voiders: roviders: roviders: roviders: 	£ £ £40,6 £2,734,5 £2,734,5 £2,734,5 £1,714,5 £1,4714,7 £1

LANARK MASTER TRUST - INVESTOR'S REPORT Arrears Analysis

Report Date: 31-May-2020

		All Liv	e Ioans (Owner occu	pied)			Of Which Subject to COVID-19 Mortgage Payment Holiday					
Months	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)	Current Principal	Arrears Amount	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No. Loans (%)
Current	£5,954,988,334	£0	46,826	98.75%	0.00%	98.43%	£1,254,380,924	£0	8,215	99.29%	0.00%	99.14%
>0M <=1M	£21,210,517	£177,594	222	0.35%	2.53%	0.47%	£4,151,164	£22,240	33	0.33%	25.29%	0.40%
>1M <=2M	£13,514,896	£273,550	137	0.22%	3.89%	0.29%	£3,607,736	£42,451	29	0.29%	48.28%	0.35%
>2M <=3M	£5,821,031	£94,821	46	0.10%	1.35%	0.10%	£1,061,256	£15,231	6	0.08%	17.32%	0.07%
>3M <=4M	£8,380,717	£680,828	82	0.14%	9.69%	0.17%	£112,516	£2,968	2	0.01%	3.38%	0.02%
>4M <=5M	£2,418,996	£112,173	26	0.04%	1.60%	0.05%	£0	£0	0	0.00%	0.00%	0.00%
>5M <=6M	£3,164,456	£107,175	33	0.05%	1.53%	0.07%	£0	£0	0	0.00%	0.00%	0.00%
>6M <=12M	£11,987,687	£2,660,229	122	0.20%	37.87%	0.26%	£0	£0	0	0.00%	0.00%	0.00%
>12M	£8,946,031	£2,917,485	79	0.15%	41.54%	0.17%	£58,815	£5,034	1	0.00%	5.73%	0.01%
Total:	£6,030,432,665	£7,023,856	47,573	100.00%	100.00%	100.00%	£1,263,372,412	£87,924	8,286	100.00%	100.00%	100.00%

	All Live loans (Owner occupied)							Of Which Subject to COVID-19 Mortgage Payment Holiday				
Status	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)	Current Principal	Arrears Amount	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No. Loans (%)
Current	£5,954,988,334	£0	46,826	98.75%	0.00%	98.43%	£1,254,380,924	£0	8,215	99.29%	0.00%	99.14%
Arrears	£71,060,001	£6,476,965	694	1.18%	92.21%	1.46%	£8,991,488	£87,924	71	0.71%	100.00%	0.86%
Litigation	£4,282,132	£532,850	51	0.07%	7.59%	0.11%	£0	£0	0	0.00%	0.00%	0.00%
Possession	£102,198.90	£14,041	2	0.00%	0.20%	0.00%	£0	£0	0	0.00%	0.00%	0.00%
Total:	£6,030,432,665	7,023,856	47,573	100.00%	100.00%	100.00%	£1,263,372,412	£87,924	£8,286	100.00%	100.00%	100.00%

Arrears stated include applicable fees

Arrears Capitalised	£4,129,522	£136,000	75

	All Live Loans (Owner occupied)											
Arrears %	Principal at Risk	Principal at Risk%	No. Loan Parts									
3 Months+	£34,897,887	0.58%	342									
6 Months+	£20,933,719	0.35%	201									
12 Months+	£8,946,031	0.15%	79									

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

LANARK MASTER TRUST - INVESTOR'S REPORT Pool Analysis

Report Date: 31-May-2020

	Distribution of le	oans by Geographica	Of V		/ID-19 Mortgage Payment Holid	ay		
Region	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total		% of Tota
East Anglia	476	1.00%	£101,387,754	1.68%	86	1.04%	£22,230,096	1.76%
East Midlands	2,792	5.87%	£273,403,100	4.53%	450	5.43%	£51,558,042	4.08%
London	2,659	5.59%	£997,240,304	16.54%	456	5.50%	£183,672,268	14.54%
North	3,735	7.85%	£272,255,371	4.51%	605	7.30%	£54,882,760	4.34%
North West	5,160	10.85%	£502,620,416	8.33%	959	11.57%	£115,192,346	9.12%
Outer Metro	2,061	4.33%	£676,398,751	11.22%	453	5.47%	£165,322,912	13.09%
Scotland	14,105	29.65%	£1,362,208,325	22.59%	2,365	28.54%	£265,171,943	20.99%
South West	914	1.92%	£218,562,104	3.62%	173	2.09%	£47,664,171	3.77%
Wales	322	0.68%	£52,078,860	0.86%	59	0.71%	£11,884,665	0.94%
West Midlands	1,460	3.07%	£222,139,276	3.68%	267	3.22%	£44,909,981	3.55%
Yorks and Humber	12,323	25.90%	£898,533,609	14.90%	2,064	24.91%	£185,552,931	14.69%
South East	1,566	3.29%	£453,604,794	7.52%	349	4.21%	£115,330,295	9.13%
Total	47.573	100.00%	£6.030.432.665	100.00%	8,286	100.00%	£1.263.372.412	100.00%

Maturity Profile

	Distribution of loans by Maturity Profile						Of Which Subject to COVID-19 Mortgage Payment Holiday			
Years to Maturity	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total		
<= 5	4,992	10.49%	£236,663,596	3.92%	486	5.87%	£29,640,994	2.35%		
> 5 <= 10	9,330	19.61%	£654,119,852	10.85%	1,205	14.54%	£92,293,623	7.31%		
> 10 <= 15	10,051	21.13%	£1,048,159,622	17.38%	1,629	19.66%	£182,200,553	14.42%		
> 15 <= 20	8,142	17.11%	£1,206,600,335	20.01%	1,559	18.81%	£259,658,139	20.55%		
> 20 <= 25	6,875	14.45%	£1,312,770,509	21.77%	1,511	18.24%	£312,144,664	24.71%		
> 25	8,183	17.20%	£1,572,118,751	26.07%	1,896	22.88%	£387,434,441	30.67%		
Total	47,573	100.00%	£6,030,432,665	100.00%	8,286	100.00%	£1,263,372,412	100.00%		

Repayment Profile

Distribution of Ioans by Repayment Profile						/hich Subject to CO	VID-19 Mortgage Payment Holi	day
Repayment Method	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
Interest Only	3,079	6.47%	£1,142,085,996	18.94%	376	4.54%	£172,467,846	13.65%
Repayment	44,494	93.53%	£4,888,346,669	81.06%	7,910	95.46%	£1,090,904,566	86.35%
Total	47,573	100.00%	£6,030,432,665	100.00%	8,286	100.00%	£1,263,372,412	100.00%

10101	11,010	10010070	20,000,102,000	10010070	0,200	10010070	21,200,012,112	1001007
Product Type								
	Distributio	on of loans by Produ	ct Type		Of V	/hich Subject to CO	VID-19 Mortgage Payment Holio	lay
Туре	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
Capped	0	0.00%	£0	0.00%	0	0.00%	£0	0.00%
Discounted	964	2.03%	£138,611,519	2.30%	128	1.54%	£25,020,880	1.98%
Fixed	34,846	73.25%	£5,067,481,960	84.03%	6,602	79.68%	£1,120,612,147	88.70%
Tracker	3,827	8.04%	£380,886,858	6.32%	401	4.84%	£37,389,706	2.96%
Variable	7,936	16.68%	£443,452,328	7.35%	1,155	13.94%	£80,349,679	6.36%
Total	47,573	100.00%	£6,030,432,665	100.00%	8,286	100.00%	£1,263,372,412	100.00%

Loan Type

Distribution of Ioans by Loan Type					Of Which Subject to COVID-19 Mortgage Payment Holiday			
Туре	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
Offset	6,838	14.37%	£574,130,258	9.52%	742	8.95%	£70,272,377	5.56%
Flexible	40,735	85.63%	£5,456,302,407	90.48%	7,544	91.05%	£1,193,100,036	94.44%
Total	47,573	100.00%	£6,030,432,665	100.00%	8,286	100.00%	£1,263,372,412	100.00%

Seasoning								
	Distribut	tion of loans by Seas	oning		Of V	Vhich Subject to CO	VID-19 Mortgage Payment Holi	day
Months	No. Loan Parts	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
<= 6	0	0.00%	0	0.00%	0	0.00%	£0	0.00%
> 6 <= 12	2,478	5.21%	524,826,733	8.70%	518	6.25%	£126,903,451	10.04%
> 12 <= 18	4,155	8.73%	825,054,721	13.68%	905	10.92%	£192,610,097	15.25%
> 18 <= 24	3,060	6.43%	487,578,986	8.09%	576	6.95%	£99,966,241	7.91%
> 24 <= 30	1,818	3.82%	303,559,078	5.03%	400	4.83%	£78,948,980	6.25%
> 30 <= 36	4,420	9.29%	866,336,926	14.37%	931	11.24%	£205,487,619	16.27%
> 36 <= 42	2,329	4.90%	376,479,575	6.24%	437	5.27%	£85,124,674	6.74%
> 42 <= 48	2,306	4.85%	317,052,239	5.26%	431	5.20%	£70,235,462	5.56%
> 48 <= 54	1,859	3.91%	182,716,866	3.03%	340	4.10%	£40,676,255	3.22%
> 54 <= 60	2,505	5.27%	318,636,876	5.28%	409	4.94%	£53,676,491	4.25%
> 60 <= 72	4,693	9.86%	550,426,155	9.13%	790	9.53%	£104,114,539	8.24%
> 72 <= 84	3,700	7.78%	322,953,585	5.36%	541	6.53%	£58,192,291	4.61%
> 84 <= 96	2,035	4.28%	147,663,657	2.45%	306	3.69%	£27,116,298	2.15%
> 96 <= 108	1,627	3.42%	112,352,505	1.86%	258	3.11%	£21,579,897	1.71%
> 108 <= 120	1,994	4.19%	124,173,488	2.06%	312	3.77%	£22,768,851	1.80%
> 120	8,594	18.06%	570,621,273	9.46%	1,132	13.66%	£75,971,267	6.01%
Total	47,573	100.00%	£6,030,432,665	100.00%	8,286	100.00%	£1,263,372,412	100.00%

Mortgage Pool Statistics as at:	31-May-2020
Weighted Average Seasoning (months):	51.79
Weighted Average Remaining Term (years):	19.41
Average Loan Size:	£132,249
Weighted Average Current LTV (un-indexed)	65.50%
Weighted Average Current LTV (indexed)*	60.25%
Pre-swap yield (on mortgage portfolio):	2.37%
Current Clydesdale Bank SVR (Owner Occupied):	4.55%
Indexation uses Nationwide HPI	

LANARK MASTER TRUST - INVESTOR'S REPORT Pool Analysis

31-May-2020

Distribution of Ioans by Loan-to-Value (Current LTV)						Of Which Subject to COVID-19 Mortgage Payment Holiday				
LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total		
> 0 <= 25	8,365	18.34%	265,866,268	4.41%	777	9.75%	28,147,202	2.23		
> 25 <= 50	10,944	24.00%	1,036,850,994	17.19%	1,618	20.30%	156,000,002	12.35%		
> 50 <= 55	2,347	5.15%	324,796,794	5.39%	402	5.04%	58,729,836	4.65%		
> 55 <= 60	2,420	5.31%	378,705,940	6.28%	465	5.83%	79,779,407	6.319		
> 60 <= 65	2,652	5.82%	461,722,204	7.66%	539	6.76%	101,943,517	8.07%		
> 65 <= 70	2,864	6.28%	544,249,016	9.03%	581	7.29%	120,060,331	9.50%		
> 70 <= 75	3,208	7.04%	641,367,133	10.64%	620	7.78%	132,065,580	10.45%		
> 75 <= 80	3,775	8.28%	701,149,907	11.63%	845	10.60%	175,267,155	13.879		
> 80 <= 85	4,169	9.14%	747,376,303	12.39%	961	12.06%	188,798,087	14.94%		
> 85 <= 90	3,255	7.14%	692,999,834	11.49%	765	9.60%	164,277,959	13.00%		
> 90 <= 95	1,592	3.49%	234,101,876	3.88%	394	4.94%	57,691,139	4.57%		
> 95 <= 100	8	0.02%	1,246,395	0.02%	3	0.04%	612,197	0.05%		
> 100	0	0.00%	-	0.00%	0	0.00%	0	0.00%		
Total	45,599	100.00%	6.030.432.665	100.00%	7,970	100.00%	1.263.372.412	100.00		

 Weighted Average Current LTV per latest final terms
 66.68%

 Weighted Average Current LTV
 65.50%

 Average Loan Principal Balance
 £132,249

Distribution of loans by Loan-to-Value (Current Indexed LTV)*					Of Which Subject to COVID-19 Mortgage Payment Holiday			
LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total
> 0 <= 25	10,488	23.00%	385,247,151	6.39%	1,040	13.05%	40,822,171	3.23%
> 25 <= 50	12,393	27.18%	1,358,242,408	22.52%	1,955	24.53%	216,296,233	17.12%
> 50 <= 55	2,623	5.75%	397,693,647	6.59%	524	6.57%	82,403,167	6.52%
> 55 <= 60	2,804	6.15%	466,042,807	7.73%	541	6.79%	103,716,151	8.21%
> 60 <= 65	2,933	6.43%	535,782,923	8.88%	628	7.88%	125,728,258	9.95%
> 65 <= 70	3,183	6.98%	618,913,566	10.26%	651	8.17%	134,490,509	10.65%
> 70 <= 75	3,174	6.96%	641,710,270	10.64%	674	8.46%	140,578,469	11.13%
> 75 <= 80	2,756	6.04%	567,633,512	9.41%	662	8.31%	149,595,337	11.84%
> 80 <= 85	2,605	5.71%	550,317,145	9.13%	633	7.94%	138,732,276	10.98%
> 85 <= 90	1,826	4.00%	378,441,530	6.28%	462	5.80%	98,607,110	7.81%
> 90 <= 95	814	1.79%	130,407,705	2.16%	200	2.51%	32,402,732	2.56%
> 95 <= 100	0	0.00%	0	0.00%	0	0.00%	0	0.00%
> 100	0	0.00%	0	0.00%	0	0.00%	0	0.00%
Total	45,599	100.00%	6,030,432,665	100.00%	7,970	100.00%	1,263,372,412	100.00%

*Indexation uses Nationwide HPI

Weighted Average Current Indexed LTV 60.25%

Distribution of loans by Current Principal Balance					Of Which Subject to COVID-19 Mortgage Payment Holiday				
LTV Range (Principal)	No. of Loans	% of Total	Current Principal Balance	% of Total	No. Loan Parts	% of Total	Current Principal Balance	% of Total	
> 0 <= 50,000	13,664	29.97%	369,958,081	6.13%	1,598	20.05%	49,485,560	3.92%	
> 50,000 <= 100,000	13,154	28.85%	964,310,130	15.99%	2,357	29.57%	175,406,771	13.88%	
> 100,000 <= 150,000	6,951	15.24%	848,841,730	14.08%	1,395	17.50%	170,470,742	13.49%	
> 150,000 <= 200,000	3,641	7.98%	626,967,833	10.40%	745	9.35%	128,543,416	10.17%	
> 200,000 <= 250,000	2,113	4.63%	471,137,299	7.81%	422	5.29%	94,194,962	7.46%	
> 250,000 <= 300,000	1,399	3.07%	382,219,385	6.34%	333	4.18%	91,088,277	7.21%	
> 300,000 <= 400,000	1,622	3.56%	562,032,442	9.32%	397	4.98%	137,449,614	10.88%	
> 400,000 <= 500,000	1,040	2.28%	465,237,450	7.71%	275	3.45%	123,591,847	9.78%	
> 500,000 <= 750,000	1,533	3.36%	925,212,241	15.34%	363	4.55%	220,882,264	17.48%	
> 750,000 <= 1,000,000	482	1.06%	414,516,074	6.87%	85	1.07%	72,258,959	5.72%	
> 1,000,000	0	0.00%	0	0.00%	0	0.00%	0	0.00%	
Total	45,599	100.00%	6,030,432,665	100.00%	7,970	100.00%	1,263,372,412	100.00%	
Largest Eligible Loan Principal Balance								£999,999	

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

	Total £	% of Total excl Series 2 Z VFN	Current Note Subordination %	Credit Enhancement %	% Required CE
Class A Notes:	£4,129,344,404	88.21%	11.79%	13.15%	12.00%
Class B Notes:	£0	0.00%	0.00%	0.00%	0.00%
Class C Notes:	£0	0.00%	0.00%	0.00%	0.00%
Class D Notes:	£0	0.00%	0.00%	0.00%	0.00%
Z VFN:	£551,833,000	11.79%	0.00%	0.00%	0.00%
Series 2 Z VFN:	£300,000,000	6.02%			
Total excl Series 2 Z VFN Total:	£4,681,177,404 £4,981,177,404				
Target reserve required amount: Target reserve actual amount:	£63,594,111 £63,594,111	1.36% 1.54%	of total notes o/s of AAA o/s		

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

		15151515						
		ARK MASTER TRUST - IN	IVESTOR'S REPORT AND TRIGGERS (IF APPLICABLE)					
Role	Counterparty		Short Term Rating (S&P/Moody's/Fitch)	Applicable Trigger (Loss of)	Consequence			
Role	Counterparty	Long Term Rating (S&P/Moody:s/Htch)	Short Term Rating (S&P/Moody'S/Fitch)	A- (S&P), A3(cr) (Moody's), A- (Fitch)	No further assignment of loans to the mortgages trust unless a solvency certificate is provided by each originator at the			
				A3(cr) (Moody's)	assignment date. Independent auditors to be appointed by the beneficiaries to determine compliance of representations and warranties applicable			
					to mortgage loans assigned to the trust. Item "W" of minimum sellers share increase from 20% to greater of:			
				As3(cr) (Moody's); A-1+ (S&P), P-1(cr) (Moody's), F1+ (Fitch)	(a) 60% or (b) 100% less 5% of aggregate mortgage portfolio balance.			
				A3(cr) (Moody's); A-1 (S&P), P-1(cr) (Moody's), F1 (Fitch)	Item "W" of minimum sellers share increase to 100%.			
Seller	Clydesdale Bank plc	BBB+ / A2(cr) / A-	A-2 / P-1(cr) / F2		Offset benefit contribution estimated at 115% of amounts due on			
				A-1 (S&P)	Offset loans (see page 182 of the base prospectus dated 16 February 2012 for full details)			
				A3(cr) (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(cr) (Moody's), BBB+ (Fitch)	Notify details of the loans assigned to the mortgages trust (names/addresses) to the Mortgages Trustee, Funding, Funding Security Trustee and the rating agencies.			
					Within 10 business days, notify each borrower included in the			
				BBB- (S&P/Fitch), Baa3(cr) (Moody's)	mortgages trust of the sale and assignment effected by the mortgage sale agreement (unless ratings confirmation by each rating agency that current rating of the notes will not be adversely			
				A3(cr) (Moody's)	affected) "Back-up" servicer / facilitator to be appointed.			
				Ad(c) (moodys)	The corporate services provider, acting as the back-up servicer			
				Baa3(cr) (Moody's)	facilitator shall use its commercially reasonable efforts to identify a suitably experienced third party servicer, subject to the terms of the Servicing Agreement.			
Servicer	Clydesdale Bank plc	BBB+ / A2(cr) / A-	A-2 / P-1(cr) / F2	A-, F1 (Fitch)	The period of monies received by the servicer, on behalf of the mortgages trustee, and paid to the transaction account is reduced			
					from a maximum of three (3) business days to two (2) business days. The period of monies received by the servicer, on behalf of the			
				F2, BBB+ (Fitch)	mortgages trustee, and paid to the transaction account is reduced to one (1) business day.			
					Where the "Collection Bank Minimum Ratings" are no longer satisfied, procure the transfer of the Collection Accounts to an authorised institution with respect to the minimum ratings required			
Collection Bank	Clydesdale Bank plc	BBB+ / Baa1 / A-	A-2 / P-2 / F2	A-1 (S&P), P-1 (Moody's), F1 and A (Fitch)	or obtain a guarantee from such institution. If the Collection Bank maintains ratings of at least A-2 / BBB or BBB+ by S&P (where the short term rating is not at least A-2) or P-2 by Moody's , the Seller			
					may fund the "Mortgages Trust Account Reserve Fund" in accordance with clause 36.1 and 36.2 of the Mortgages Trust Deed.			
				A3(cr) (Moody's)	Back-up cash manager facilitator wil be uppointed			
Cash Manager	Clydesdale Bank plc	BBB+ / Baa1 / A-	A-2 / P-2 / F2					
				Baa3(cr) (Moody's)	Back-up cash manager and back-up issuer cash manager will be appointed			
				Level 1: S&P (A-1 and A), Fitch* (F1 and A),	Collateral posting / Transfer / Guarantor			
				Moody's (P-1(cr) and A2(cr)) Level 2: S&P (BBB+), Fitch* (F2 and BBB+),	Collateral posting / Transfer / Guarantor			
Funding Swap Provider	National Australia Bank Limited (London Branch)	AA- / Aa2(cr) / A+	A1+ / P-1(cr) / F1	Moody's (P-2(cr) and A3(cr)) Level 3: Fitch* (F3 and BBB-)	Transfer / Guarantor and Collateral			
				*Where counterparty is on Rating Watch	Remedial action required, including posting collateral, or obtaining a guarantee or transfer to eligible transferee - see swap agreement			
				Negative with Fitch, actual rating deemed to be one notch lower.	a guarantee or transfer to eligible transferee - see swap agreement for more detail			
Start up Loan Provider	Clydesdale Bank pic	BBB+ / Baa1 / A-	A-2 / P-2 / F2					
	cijecula dalik po	DDD17 Dua1774	100 E/IE					
Account Bank Provider (Mortgages Trustee & Funding GIC Accounts)*	National Australia Bank Limited (London Branch)	AA- / Aa3 / A+	A-1+/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. In relation to the Transaction Accounts, then obtain a guarantee or			
Account Bank Provider (Mortgages Trustee Transaction Accounts and Funding Bank Account other than the Funding GIC Account)*	Clydesdale Bank plc	BBB+ / Baa1 / A-	A-2/P-2/F2	S&P (BBB and A-2), Moody's (P-1), Fitch* (A or F1)				
					36.2 of the Mortgages Trust Deed.			
Account Bank Provider (Issuer)	National Australia Bank Limited (London Branch)	AA- / Aa3 / A+	A-1+/P-1/F1	S&P (A or A-1), Moody's (P-1), Fitch* (A or F1)	Termination within 60 days (up to 90 days as may be agreed with S&P) of breach unless; suitably rated provider can provide a			
					guarantee, otherwise transfer to suitably rated provider.			
				Level 1: S&P (A-1 and A), Fitch" (F1 and A),	Collateral posting / Transfer / Guarantor			
				Moody's (P-1(cr) and A2(cr))				
Cross Currency Swap Provider/s	Wells Fargo Bank, NA Wells Fargo Securities International Limited	A+ / Aa2(cr) / AA- A- / A2(cr) / A+ A+/ As3(cr)/ AA-	A-1 / P-1(cr) / F1+ A-2 / P-1(cr) / F1	Level 2: S&P (BBB+), Fitch* (F2 and BBB+), Moody's (P-2(cr) and A3(cr))	Collateral posting / Transfer / Guarantor			
	BNP Paribas	A+/ Aa3(cr)/ AA-	A-1 / P-1(cr) / F1+	Level 3: Fitch* (F3 and BBB-)	Transfer / Guarantor and Collateral			
				"Where counterparty is on Rating Watch Negative with Fitch, actual rating deemed to be	Remedial action required, including posting collateral, or obtaining a guarantee or transfer to eligible transferee - see swap agreement			
Principal Paying Agent & Agent Bank	Deutsche Bank AG	BBB+ / A3 / BBB+	A-2/P-2/F2	one notch lower.	for more detail			
Note Trustee	Deutsche Trustee Company Limited	N/A						
Corporate Services Provider	Vistra (UK) Limited	NA						
Funding & Issuer Security Trustee, US Paying Agent, Registrar & Transfer Agent	Deutsche Bank Trust Company Americas	BBB+ / A3 / BBB+	A-2 / P-2 / F2					
Issuer	Lanark Master Issuer plc							
Funding Mortgages Trustee	Lanark Funding Limited Lanark Trustees Limited							
Programme Arrangers	The institution(s) identified as the arranger(s) in the							
	applicable final terms							
Manager	The institution(s) identified as the arranger(s) in the applicable final terms							
Stock Exchange Listing Registered Office (Issuer)	UK Listing Authority - London 3rd Floor 11-12 St James's Square London SW1Y4LB							
Lead Managers	The institution(s) identified as the arranger(s) in the applicable final terms							
Legal Advisors Issuer	applicable final terms Clifford Chance LLP							
Clydesdale Bank	Clifford Chance LPP / Shepherd & Wedderburn LLP							
Note Trustee/Issuer Security Trustee/Funding Security Trustee	K&L Gates LLP							
*Clydesdale Bank acts as Account Bank provider for the Mortgages Trustee Collection & Transaction accounts and Funding Bank Account, other than the Funding GIC Account. National Australia Bank Limited (London Branch) acts as								
Account Bank provider for Lanark Trustees Limited GIC account and Lanark Funding Limited GIC account.								
Structured Funding Team (UK Treasury): Stephen Hynes - Head of Structured Funding Harpreet Chadha - Senior Manager, Treasury, Structured Funding	email: structured.funding@cybg.com Tel: +44 203 216 2663 (stephen.hynes@cybg.com) Tel: +44 203 216 2662 (harpreet.chadha@cybg.com)							
Report locations:								
Biocherge LNN Mige in accurators with the Bink of England Transparency Directive, Investor Reports, Law Level Data, Programme Documents and a Liability model can be viewed at:								
https://live.irooms.net/clydesdalebankplc https://www.virginmoneyukplc.com/investor-relations/debt-investor								
Lanark Master Trust Report incorporates:								
Lanark Trustees Limited Lanark Funding Limited Lanark Master Issuer plc								
Dischimer								

or sale of any re

<u>beliner</u> prepresentation can be made that the information herein is accurate or complete and no labitity with respect to this de to the final terms and base prospectus for a full description of the notes and their structure. Is investor regord is for information purposes only and is not intended as an after or invitation with respect to the pe liance aboutd not be placed on the information herein when making any decision whether to buy, hold or sell secu