rt Date rt Freque	ıcy	22/06/2023 Monthly															
RIES 20						Principal Info	ormation						Interest	Information 스			
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	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placen
1A	AAA/Aaa/AAA	XS1839670293/ US513770AZ09	Dec-69	\$400,000,000	\$200,000	2,000	1.30770	£305,880,554	1.93	Scheduled Amort	Feb-2021	3M USD LIBOR	0.42%	Feb-2021	0.84%	Act/360	Pub
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	0.64%	Aug-2023	1.16%	Act/365	Pub
at Accrus at Accrus at Paymo n Period IES 20 D CASH	l End: nt date:	22/05/2023 22/08/2023 22/08/2023 22/08/2023 92 92															
				P	rincipal Information						Intere	st Information					
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	BP Eqv Principal O/s		Coupon Rat	e Interest Per Note	Interest Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall		
L.	AAA/Aaa/AAA	£250,000,000	£12,500,000	£0	£62,500,000	£187,500,000	0.75000	£187,500,000	SONIA	*TBD	D *TBD	*TBD	£0	£0	£0		
							_	£187,500,000									

SERIES 20 DRIGINAL INF)20-1 FORMATION - 30 January 2	:020				Principa	Information						Interest Info	ormation			
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/Interest Rate	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placement
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	Public
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% Pub

Interest Accrual Start: Interest Accrual End: Interest Payment date: Days in Portod:

22/05/2023 22/08/2023 22/08/2023

				Princ	ipal Information						Interest Informatio			
anche	Current Rating (S&P/Moody's/Fitch)	Sche Principal Issued	duled Principal for Period	Paid in Period	Paid to Date	Principal C/f	Pool Factor	GBP Eqv Principal O/s	Reference Rate	Coupon Rate	Interest Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfa
2A	AAA/Aaa/AAA	£800,000,000	£40,000,000	£0	£400,000,000	£400,000,000	0.50000	£400,000,000	SONIA	*TBD	*TBD	£0	£0	£0
		rmined prior to the IPD in August 20					-	£400,000,000						

	ORMATION - 5 May 202						Principal Information						Interest	Information			
anche	Original Rating (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	Placen
A	Aaa/AAA	XS2473418973 / XS2473421258	Dec-69	£700,000,000	£100,000	7,0	00 1.00000	£700,000,000	4.95	Scheduled Amort	Feb-2028	SONIA	0.500%	Feb-2028	1.00%	Act/365	Pub
	1 Charle	22/05/2022															
st Accrual	I End:	22/05/2023 22/08/2023 22/08/2023															
st Accrual st Paymer	I End: nt date:	22/05/2023 22/08/2023 22/08/2023 92															
st Accrual st Paymer in Period:	I End: nt date: 22-1	22/08/2023 22/08/2023 92															
st Accrual st Paymer in Period: IES 202	I End: nt date:	22/08/2023 22/08/2023 92			Principal Inform	ation					Interest Infor	mation					
t Accrual t Paymer Period: ES 202	I End: nt date: 22-1	22/08/2023 22/08/2023 92 Tranches only)	Scheduled Principal		Principal Inform	ation			. —		Interest Infor	mation	Interest Shortfall in				
Accrual Paymer Period: ES 202	I End: nt date: 22-1 FLOWS (Outstanding	22/08/2023 22/08/2023 92 Tranches only)	Scheduled Principal for Period		Principal Inform	ation Principa	C/f Pool F	nctor GBP Equ Principal O/s	Reference Rate	Coupon Rate		mation	Period	Cumulative Interest Shortfa	11		
	I End: nt date: 22-1 FLOWS (Outstanding Current Rating	22/08/2023 22/08/2023 92 Tranches only)											Period		11		
End: nt date: 2-1 FLOWS (C Curre (Mood	ent Rating	22/08/2023 22/08/2023 92 Tranches only)		Paid in Period				sctor GBP Eqv Principal O/s		Coupon Rate *TBD			Period		11		

						Principal le	nformation						Interest	Information			
anche	Original Rating (Moody's/Fitch)	ISIN No. (REG S)	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	Placeme
A	Aaa/AAA	XS2541619263	Dec-69	£800,000,000	£100,000	8,000	1.00000	£800,000,000	2.97	Scheduled Amort	Feb-2027	SONIA	0.82%	Feb-2027	1.64%	Act/365	50% Pu
Accrual Payment Period:	End: ht date:	22/05/2023 22/08/2023 22/08/2023 92 92 anches only)															
Accrual Payment Period:	l End: nt date: 22-2	22/08/2023 22/08/2023 92			Principal Information	1					Interest Infor	mation					
Accrual Payment Period:	l End: nt date: 22-2	22/08/2023 22/08/2023 92	Scheduled Principa	1	Principal Information	1					Interest Info	mation	Interest Shortfall in				
Accrual I Payment Period: S 2022 CASH F	l End: ht date: 22-2 FLOWS (Outstanding Tr	22/08/2023 22/08/2023 92	Scheduled Principa for Perior			n Principal C/f	Pool Factor (SBP Eav Principal O/s	Reference Rate	Coupon Rate	Interest Info		Period	Cumulative Interest Shortfal			
est Accrual i est Accrual i est Payment in Period: RIES 2022 DD CASH F inche	i End: nt date: 2-2 FLOWS (Outstanding Tr Current Rating	22/08/2023 22/08/2023 92 anches only)		d Paid in Period	Paid to Date		Pool Factor (1.00000	SBP Eav Principal O/s £800.000.000	Reference Rate SONIA				Period		1		

	RMATION - 31 May 20					Principa	Information						Interest	Information			
iche	Original Rating (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	Placer
	Aaa/AAA	XS2619756450/ XS2623997298	Dec-69	£500,000,000	£100,000	5,000	1.00000	£500,000,000	4.99	Scheduled Amort	Aug-2028	SONIA	0.52%	Aug-2028	1.04%	Act/365	Put
corual	Start:	31/05/2023															
Accrual Accrual Paymen	End: nt date:	31/05/2023 22/08/2023 22/08/2023															
Accrual Paymen	End: nt date:	22/08/2023															
Accrual Paymen Period:	l End: nt date: 23-1	22/08/2023 22/08/2023 83													1		
Accrual Paymen Period:	End: nt date:	22/08/2023 22/08/2023 83			Principal Information	n					interest inf	ormation			1		
Accrual Paymen Period: S 202: CASH F	l End: nt date: 23-1 FLOWS (Outstanding 1 Current Rating	22/08/2023 22/08/2023 83	Scheduled Principa									<u> </u>	Interest Shortfall in Period				
Accrual Paymen Period:	l End: ht date: 23-1 FLOWS (Outstanding 1	22/08/2023 22/08/2023 83 Franches only)	Scheduled Principa for Period			n Principal C/f	Pool Factor	GBP Eqv Principal O/s	Reference Rate	Coupon Rate		ormation Interest Paid in Perio	Period	Cumulative Interest Shortfall			
Accrual Paymen Period: S 202: CASH F	l End: nt date: 23-1 FLOWS (Outstanding 1 Current Rating	22/08/2023 22/08/2023 83		l Paid in Period	Paid to Date		Pool Factor 1.00000	GBP Eqv Principal O/s £500.000.000	Reference Rate SONIA			<u> </u>	Period				

Z VFN													
			Pri	ncipal Information						Interest Info	ormation		
Tranche	Legal Maturity	Current Balance	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Up Margin	Interest Calculation	Placement
Series 1 Z VFN*1	Dec-69	£311.985.000	1.00000	£311,985,000	N/A	Pass Through	N/A	SONIA	0.90%	N/A	N/A	Act/365	Retained
Series 2 Z VFN*2	Dec-69	£300,000,000	1.00000	£300,000,000	N/A	Pass Through	N/A	SONIA	0.90%	N/A	N/A	Act/365	Retained

*1 The Series 1 Z Variable Funding note was issued on 11 December 2014 providing the required credit enhancement for the senior triple-A rated notes. The notes decreased by £33,677,000 as part of the Lanark 23-1 issuance on 31 May 2023. *2 The minimum balance of the Series 2 Z VFN on any date is the aggregate of all amounts standing to credit of the non-bullet Funding account divided by 1 minus the required mortgage collateral percentage (12%)

Interest Accrual Start:	22/05/2023
Interest Accrual End:	22/08/2023
Interest Payment date:	22/08/2023
Days in Period:	92

				Prir	ncipal Information							Interest Info	rmation		
Tranche	Principal Issued	Scheduled Principal for Period	Paid in Period	Paid to Date	Principal C/f	Pool Factor	GBP Eqv Principal F O/s	Principal Shortfall Cu in Period	mulative Principal Shortfall	Reference Rate	Coupon Rate	Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall
Series 1 Z VFN	£480,500,000	N/A	£0	N/A	£311,985,000	N/A	£311,985,000	£0	£0	SONIA	*TBD	*TBD	£0	£0	£0
Series 2 Z VFN	£300,000,000	N/A	£0	N/A	£300,000,000	N/A	£300,000,000	£0	£0	SONIA	*TBD	*TBD	£0	£0	£0
							£611,985,000								

LANARK MASTER TRUST - INVESTOR'S REPORT Collateral Report

Trust Calculation Period End Date:						
Report Date:	31-May-2023 31-May-2023					
Asset Accrual Start Date: Asset Accrual End Date:	01-May-2023 31-May-2023					
Pool Data Mortgage Principal Analysis			This Period No. of Loan Parts	Value	Since Is No. of Loan Parts	sue Value
Original mortgage loans in pool	@	06-Aug-2007	42,348	£3,599,409,450	42,348	£3,599,409,4
Opening mortgage principal balance:	@	01-May-2023	28,611	£3,220,551,710	42,348	£3,599,409,4
Substitutions in period Re-drawn principal			5,238	£878,062,330 £60,444	122,091	£16,571,845,3 £100,101,8
Further Advance principal Repurchases (product switches/further advar Unscheduled prepayments (redemptions) Scheduled repayments	nces)		(26) (454)	£453,157 (£3,059,179) (£51,403,355) (£13,898,972)	(49,494) (81,576)	£310,180,62 (£5,058,526,22 (£9,032,837,29 (£2,459,407,65
Closing mortgage principal balance:		31-May-2023	33,369	£4,030,766,135	33,369	£4,030,766,13
Annualised CPR (excl repurchases) Annualised CPR (inc repurchases) Annualised TRR (Total principal rec			<u>3 mth</u>	<u>CPR (annualised)</u> 11.7% 12.8% 16.2%	1	<u>mth CPR (annualise</u> 13.8 14.6 18.0
Mortages Trust Bank Account and I	Ledger Balances					
Mortgages Trustee Transaction Account - CE Mortgages Trustee Transaction Account - YB Mortgages Trustee Guaranteed Investment Ir	3:					ہ ہ £135,694,39
Offset benefit reserve ledger C/f:						£480,1
Mortgages Trust Collection Reserve ledger C Authorised Investments:	C/f:					£72,188,59
Montroppes Truck Access						
Mortgages Trust Assets			Closing	March 2023	April 2023	May 20
Minimum seller's share (%) Minimum seller's share amount			5.46510% £196,712,045	4.90773% £163,660,954	4.91116% £161,403,805	5.01292 £161,443,48
						2101,110,1
Seller's share (%) Seller's share amount			16.95347% £610,224,801	10.37860% £346,102,666	9.59410% £315,310,304	8.87033 £265,315,60
			16.95347%			8.87033
Seller's share amount Funding share (%) Funding share amount Pool Performance			16.95347% £610,224,801 83.04653%	£346,102,666 89.62140%	£315,310,304 90.40590%	8.87033 £265,315,6(91.12967 £2,955,236,1(
Seller's share amount Funding share (%)			16.95347% £610,224,801 83.04653% £2,989,184,599	£346,102,666 89.62140% £2,988,661,106	£315,310,304 90.40590% £2,971,161,106	8.87033 £265,315,60 91.12967 £2,955,236,10 Total (
Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties repossessed since inception:*			16.95347% £610,224,801 83.04653% £2,989,184,599 Number 0	£346,102,666 89.62140% £2,988,661,106 Principal (£) £0	£315,310,304 90,40590% £2,971,161,106 Revenue (£) £0	8.87033 £265,315,6(91.12967 £2,955,236,1(Total (£31,023,22
Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties in possession (current):			16.95347% £610,224,801 83.04653% £2,989,184,599 Number 0 323	£346,102,666 89,62140% £2,988,661,106 Principal (£) £0 £27,692,047	£315,310,304 90,40590% £2,971,161,106 Revenue (£) £0 £3,331,176	8.87033 £265,315,6 91.12967 £2,955,236,1 Total £31,023,2 £1,281,6
Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties in possession (current): Total sold repossessions this period: Total sold repossessions since inception:	n:		16.95347% £610,224,801 83.04653% £2,989,184,599 Number 0 323 9 0	£346,102,666 89,62140% £2,988,661,106 Principal (£) £00 £27,692,047 £1,029,817 £0	£315,310,304 90,40590% £2,971,161,106 Revenue (£) £0 £3,331,176 £251,874 £0	8.87033 £265,315,6i 91.12967 £2,955,236,1i Total (£31,023,2: £1,281,6i £28,124,6
Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties repossessed since inception:* Properties in possession (current): Total sold repossessions this period: Total sold repossessions since inception: Losses on sold repossessions this period:* Losses on sold repossessions since inception			16.95347% £610,224,801 83.04653% £2,989,184,599 0 323 9 0 304 0	£346,102,666 89,62140% £2,988,661,106 Principal (£) £0 £27,692,047 £1,029,817 £0 £25,950,346 £0	£315,310,304 90,40590% £2,971,161,106 Revenue (£) £0 £3,331,176 £251,874 £0 £2,174,268 £0	8.87033 £265,315,61 91.12967 £2,955,236,11 Total (£31,023,22 £1,281,60 £28,124,6 £4,644,60
Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties repossessed since inception:* Properties in possession (current): Total sold repossessions this period: Total sold repossessions since inception: Losses on sold repossessions this period:* Losses on sold repossessions since inception MIG claims submitted/received & net recover			16.95347% £610,224,801 83.04653% £2,989,184,599 Number 0 323 9 0 304 0 186	£346,102,666 89,62140% £2,988,661,106 Principal (£) £0 £27,692,047 £1,029,817 £0 £25,950,346 £0	£315,310,304 90,40590% £2,971,161,106 Revenue (£) £0 £3,331,176 £251,874 £0 £2,174,268 £0	8.87033 £265,315,60 91.12967 £2,955,236,10 Total (£31,023,22 £1,281,64 £28,124,6 £4,644,64 £4,644,64 £14,75
Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties repossessed since inception:* Properties in possession (current): Total sold repossessions this period: Losses on sold repossessions this period:*	ries:		16.95347% £610,224,801 83.04653% £2,989,184,599 Number 0 323 9 0 304 0 186	£346,102,666 89,62140% £2,988,661,106 Principal (£) £0 £27,692,047 £1,029,817 £0 £25,950,346 £0	£315,310,304 90,40590% £2,971,161,106 Revenue (£) £0 £3,331,176 £251,874 £0 £2,174,268 £0	8.87033 £265,315,60 91.12967

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

Trust Calculation Period End Date:		31-May-2023				
Report Date: Funding & Issuer Interest Period Start date:		31-May-2023 22-May-2023 22-Jun-2023				
Funding & Issuer Interest Period End date:		22-Jun-2023				
Reserve Funds			Balance	Top ups in	Paid / Released in	Balan
Reserve fund - Funding			22-May-2023 £39,834,616	Period £0	Period (£3,868,366)	22-Jun-20
Reserve fund - Funding Liquidity Reserve Reserve fund - Issuer			£22,790,384 £0	£18,868,366 £0	£0 £0	£41,658,7
fotal Reserve fund available			£62,625,000	£18,868,366	(£3,868,366)	£77,625,0
Start Up and Subordinated Loans	Balance @ 22-May-2023	Increase @ 31-May-2023	Interest Accrued in period	Interest Paid in period	Principal (Paid)/ Increase in period	Balance 22-Jun-20
Funding Subordinated Loan (from Clydesdale Bank plc) Start-up Loan (from Clydesdale Bank plc)	£58,549,453 £427,191	£18,868,366 £2,200,000	£326.006 £9.011	(£326.006) (£9,011)	(£2,026,216) £0	£75,391,6 £2,627,1
Nortgages Trustee Priority of Payments						
Available revenue receipts to Mortgages Trustee in period endi	ing, of which:					<u>31-May-20</u>
Nortgage interest received in the period (on loans in portfolio): Fee income on mortgages received in the period (incl bank inte	erest):					£8,471,9 £639,2
Offset Benefit received in the period (from originator): Non-cash redraw amounts received:						£417,5
Available revenue receipts:					-	£9,528,7
ess: Servicing & sundry fees payable:					-	£253,4
let distributable revenue receipts in period:					-	£9,275,2
Payable to Funding: Payable to Seller:						£8,452,5 £822,7
otal distributions:					-	£9,275,2
Available principal receipts to Mortgages Trustee in period end Jnscheduled principal receipts:	ing, of which:					£51,403,3
Repurchase principal receipts: Scheduled principal receipts: Special Distribution (from Seller):						£3,059,1 £13,898,9
Fotal principal available for distribution:					-	£68,361,5
Distributed to Funding: Distributed to Seller:					-	£17,500,0 £50,861,5
Funding Basis Swap Summary						
Paying Entity	Notional	alculation period (days)	WA Rate	Payment	Payment Date	Collateral Poste
anark Funding Ltd (0-5 Yr Fixed)	£2,533,975,151	31	2.57271%	£5,536,841	22-Jun-2023	£0
anark Funding Ltd (Variable)	£365,003,469	31	7.47519%	£2,317,331	22-Jun-2023	£0
anark Funding Ltd (Tracker)	£165,122,284	31	E 047440/		00 1	£0
		•	5.01741%	£703.646	22-Jun-2023	
National Australia Bank Ltd (Aggregated)	£3,064,100,903	31	SONIA + Spread	£703.646 £14,412,206	22-Jun-2023 22-Jun-2023	£0
National Australia Bank Ltd (Aggregated) Net Received/(Paid):		•••				
		•••		£14,412,206 £5,854,389	22-Jun-2023	
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall	£3,064,100,903	31 22-May-2023 22-Jun-2023	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for	22-Jun-2023 r Period:	£0 22-May-20 22-Jun-20
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall - Unding revenue receipts on investment in portfolio: - Unding Basis Swap:	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Funding:	22-Jun-2023 r Period: to	£0 22-May-20: 22-Jun-20: £12,112,7
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Funding revenue receipts on investment in portfolio:	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452,542	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und:	22-Jun-2023 r Period: to	£0 22-May-20: 22-Jun-20 £12.112.7 ; £72.0
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding revenue receipts on investment in portfolio: Unding Basis Swap: Unding revenue ledger:	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £168,326	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina:	22-Jun-2023 r Period: to	£0 22-May-20: 22-Jun-20: £12.112.7 £72.0
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding revenue receipts on investment in portfolio: Unding avenue ledger: Funding available reserve funds: Total Funding available revenue receipts: Third party creditors	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452.542 £14.412.206 £168.326 £81.493.366 £104.526,440	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: vund: ounts due to Fundina: vvenue receipts:	22-Jun-2023 r Period: to (Issuer Expenses)	£0 22-May-20 22-Jun-20 £12,112,7 £72,0 £12,184,7
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding revenue receipts on investment in portfolio: Unding Basis Swap: Unding Basis Swap: Unding available revenue receipts: Fotal Funding available revenue receipts: Inird party creditors A) Funding Security Trustee fees payable: B) Issuer's obligations for fees payable: B) Issuer's obligations for fees payable:	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452.542 £14.412.206 £168.326 £81.493.366 £104.526,440 £135 £0	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: vvenue receipts: rity Trustee fees payab	22-Jun-2023 r Period: to (Issuer Expenses)	£0 22-May-20 22-Jun-20 £12,112,7 £72,0 £12,184,7 £12,184,7 £11 £4
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding revenue receipts on investment in portfolio: Unding Basis Swap: Unding Basis Swap: Unding available reserve funds: Fotal 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: C) Cash Panagement fees payable: C) Cash Panagement fees payable: C) Cash Management fees payable: C) Cash Managem	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £166,326 £186,326 £81,493,366 £104,526,440 £135 £0 £955 £8,333	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: evenue receipts: untly Trustee fees payable: Corp Service provider	22-Jun-2023 r Period: to (Issuer Expenses) ie: Fees payable:	£0 22-May-20 22-Jun-20 £12,112,7 £72,0 £12,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £13,184,7 £14,184,7
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Funding revenue receipts on investment in portfolio:	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £166,326 £186,326 £81,493,366 £104,526,440 £355 £8,333 £0 £955 £8,333 £0 £955 £8,333 £0 £955 £8,333 £0 £8,357,817	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: evenue receipts: untity Trustee fees payable: Corp Service provider I notes and A note swap	22-Jun-2023 r Period: to (Issuer Expenses)	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.112.7 £13.112.7 £13.7 £13.112.7 £13.
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall - Unding Resis Swap: - Unding revenue receipts on investment in portfolio: - Unding revenue ledger: - Unding available reserve funds: Total Funding available revenue receipts: Total Funding security Tratee fees payable: B) Issuer's obligations for fees payable: C) Other fees payable: D) Cash Management fees payable: E) Corporate Services fees payable: E) Corporate Services fees payable: E) Corporate Services fees payable: E) Corporate Services fees payable:	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452.542 £14.412.206 £168.326 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £81.493.366 £83.35	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: venue receipts: unty Trustee fees payable: Corp Service provider 1 notes and A note swar notes and B note swar notes and B note swar notes and B note swar	22-Jun-2023 r Period: to (Issuer Expenses) ie: Fees payable: providers: providers: providers:	£0 22-May-20 22-Jun-20 £12,112,7 £72,0 £12,112,7 £13,112,7 £13,112,7 £14,112,7
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding Rasis Swap: Unding revenue receipts on investment in portfolio: Unding Basis Swap: Unding revenue ledger: Unding available reserve funds: Total Funding available revenue receipts: Total Funding available revenue receipts: Total Funding available revenue receipts: Di Cash Management fees payable: () Other fees payable: () Other fees Dervices fees payable: () Other fees Dervices fees payable: () Other fees Dervices fees payable: () Cortorate Services fees payable: () Cortorate Services fees payable: () Amounts due to the A note tranches l/co loans (AAA); () Amounts due to the C note tranches l/co loans (AA); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C no	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £168,326 £81,493,366 £81,493,366 £104,526,440 £105,556 £8,537,817 £10,507,267 £10,572,67 £10,572,67 £10,572,67 £10,587,500 £14,658,750 £0 £0 £0 £0 £0 £0 £0 £0 £0 £	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: venue receipts: unty Trustee fees payable: Corp Service provider 1 notes and A note swar notes and B note swar notes and B note swar notes and B note swar	22-Jun-2023 r Period: to (Issuer Expenses) ie: Fees payable: providers: providers: providers:	£0 22-May-20: 22-Jun-20 £12,112,7 £72,0 £12,184,7 £11
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall 	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £168,326 £81,493,366 £81,493,366 £104,526,440 £105,526,440 £35 £8,537,817 £10,507,267 £10,507,267 £10,572,67 £10,572,67 £10,572,67 £10,572,67 £10,572,67 £10,572,67 £10,572,67 £0,572,67 £10,572,67 £11,658,750 £35,966,250	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: avenue receipts: unti Trustee fees payable: Corp Service provider 1 notes and A note swar in otes and B note swar o notes and B note swar o notes and D note swar o notes and D note swar	22-Jun-2023 r Period: to (Issuer Expenses) ie: Fees payable: providers: providers: providers:	£0 22-May-20 22-Jun-20 £12,112,7 £72,0 £12,184,7 £14,72 £14,72 £14,72 £14,72 £14,72 £14,72 £14,72 £14,72 £14,72 £14,72 £14,72 £14,72 £12,112,7 £13,112,7 £14
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding Rasis Swap: Unding revenue receipts on investment in portfolio: Unding Basis Swap: Unding revenue ledger: Unding available reserve funds: Total Funding available revenue receipts: Total Funding available revenue receipts: Total Funding available revenue receipts: Di Cash Management fees payable: () Other fees payable: () Other fees Dervices fees payable: () Other fees Dervices fees payable: () Other fees Dervices fees payable: () Cortorate Services fees payable: () Cortorate Services fees payable: () Amounts due to the A note tranches l/co loans (AAA); () Amounts due to the C note tranches l/co loans (AA); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (A); () Amounts due to the C note tranches l/co loans (BB); () Amounts due to the C not	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £168,326 £81,493,366 £81,493,366 £104,526,440 £105,556 £8,537,817 £10,507,267 £10,572,67 £10,572,67 £10,572,67 £10,587,500 £14,658,750 £0 £0 £0 £0 £0 £0 £0 £0 £0 £	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: venue receipts: mity Trustee fees payable: Corp Service provider I notes and A note sway notes and A note sway notes and D note sway notes and D note sway	22-Jun-2023 r Period: to (Issuer Expenses) ie: Fees payable: providers: providers: providers:	£0 22-May-20 22-Jun-20 £12,112,7 £72,0 £12,112,7 £13,112,7 £13,112,7 £14,112,7
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding Resis Swae: Unding Resis Swae: Unding revenue ledger: Unding available reserve funds: Fotal Funding available revenue receipts: Total Funding Security Trustee fees payable: O Other fees payable: O Other fees payable: O Corbort Services fees payable: C Corporate Services fees payable: D Cash Management fees payable: C Corporate Services fees payable: D Cash Management fees payable: D Cash Management fees payable: D Cash Management fees payable: D Corporate Services fees payable: D Comornet Services fees payable: D Canonts due to the A note tranches I/co loans (AAA): D Amounts due to the D note tranches I/co loans (AAA): D Amounts due to the C note tranches I/co loans (BBB): R) Funding reserve fund: Total Funding obligations: Excess available funds: T) (0) Profit retained by Funding:	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452.542 £14.412.206 £18.326 £81.493.366 £81.493.366 £81.493.366 £955 £8.333 F.8.557.817 £10.507.267 £0.267 £0.267 £0.266,599.407 £7.827.032 £1.000	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: avenue receipts: rity Trustee fees payable: Corp Service provider i notes and A note swar notes and A note swar o notes and B note swar o notes and B note swar o notes and D note swar o notes and D note swar o notes and D note swar 	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) le: Fees pavable: p providers: p providers: p providers: p providers:	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,71 £14,72 £14,184,71 £1
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding areasis Swap: Unding available revenue receipts: Total Funding available revenue receipts: Third party creditors A) Funding Security Trustee fees payable: () Other fees Payable: () Carborate Services fees payable: () Anounts due to the A note tranches I/co loans (AAA): () Amounts due to the D note tranches I/co loans (AAA): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (AAA): () Amounts due to the C note tranches I/co loans (BBB): () Amounts due to the C note tranches I/co loans (ABB): () Amounts due to the C note tranches I/co loans (ABB): () Amounts due to the C note tranches I/co loans (ABB): () Amounts due to the C note tranches I/co loans (ABBB): () Amounts due to the C note tranches I/co loans (ABB): () Amounts due to the C note tranches I/co loans (ABB): () Amounts due to the C note tranches I/co loans (ABB): () Amounts due to the C note tranches I/co loans (ABB): () Amounts due to the C note tranches I/co loans (ABBB): () Amounts due to the C note tranches I/co loans (ABBB): () Amounts due to the C note tranches I/co loans (ABBB): () Amounts due to the C note tranches I/co loans (ABBB): () Amounts due to the C note tranches I/co loans (ABBB):	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452,542 £14.412,206 £18.326 £81.493,366 £81.493,366 £81.493,366 £955 £8.333 F8.557,817 £10.507,267 £0 £35,966,250 £0 £35,966,250 £0 £35,966,250 £1,827,032 £1.000 £1,805,444	SONIA + Spread	£14,412,206 £5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: evenue receipts: rity Trustee fees payable: Corp Service provider 1 notes and A note swap notes and B note swap notes and D note swap totes and D note swap st uer:	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) te: Fees pavable: providers:	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,71 £14,72 £14,184,71 £1
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding revenue receipts on investment in portfolio: Unding Basis Swap: Unding available revenue receipts: Total Funding available revenue receipts: Total Funding Security Trustee fees payable: Di Cash Management fees payable: Di Manunts due to the D Chote tranches l/co loans (AAA): Di Mounts due to the C note tranches l/co loans (BBB): Di Maning teestre fund: Total Funding obligations: Excess available funds: Th (0) Profit retained by Funding (Di behalf of Issuer): Di Amounts due to the Z note tranches l/co loans (unrated): Di Manunts due to the Z note tranches l/co loans (Management): Di Amounts due to the Z note tranches l/co loans (Management): Di Amounts due to the Z note tranches l/co loans (Managem	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452,542 £14.412,206 £168.326 £81.493.366 £81.493.366 £81.493.366 £955 £8.333 F8.557,817 £10.507,267 £0 £35.966,250 £0 £35.966,250 £0 £35.966,250 £1.000 £0 £1.605,444 £1.000 £326,006	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: und: und: und: und: corp Service provider 1 notes and A note swap notes and B note swap notes and D note swap	22-Jun-2023 r Period: to (Issuer Expenses) le: Fees pavable: providers: p providers: p providers: p providers:	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,71 £14,72 £14,184,71 £1
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding available revenue receipts: Inding available revenue receipts: Inding assis Swap: Unding assis Swap: Unding assis Swap: Unding available revenue receipts: Inding assis Swap avable: Unding Basis Swap payable: Unding Basis	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452,542 £14.412,206 £188,326 £81.493,366 £104,526,440 £135 £0 £955 £8.333 £0 £8.57,817 £10.507,267 £0 £35,966,250 £96,699,407 £7,827,032 £1.000 £0 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,645 £1.605,645	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: wenue receipts: und: corp Service provider 1 notes and A note swar notes and A note swar notes and A note swar notes and D note swar notes and D note swar is:	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) te: Fees payable: providers: providers: providers: providers: providers: providers: providers:	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,71 £14,72 £14,184,71 £1
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding available revenue receipts: Total Funding available revenue receipts: Total Security Trustee fees payable: () Other fees payable: () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the P note tranches l/co loans (AAA): () Amounts due to the O note tranches l/co loans (BBB): (R) Funding reverve fund: Total Funding obligations: Excess available funding: () () Profit retained by Funding: () () Profit retained by Funding (on behalf of Issuer): () Start up loan contribution to Issuer: () Staru for an orthing a Total Funding Con loans (Amaters): () Staru for an orthing and construction to Issuer: () Issuer Swap Termination Amount: () Issuer Swap Termination Amount: () Issuer Swap Construction Amount: () Issuer Swap Construction () Issuer: () Staru to an orthing () Issuer Swap Construction () Issuer Swap Construction () Issuer Construction () Issue	£3,064,100,903	31 22-May-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 23-Jun-2023 24-Jun-2023 23-Jun-2023 24-Jun-2023 25-Jun-2023 2	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: wenue receipts: und: corp Service provider 1 notes and A note swar notes and A note swar notes and A note swar notes and D note swar notes and D note swar is:	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) te: Fees payable: providers: providers: providers: providers: providers: providers: providers:	£0 22-May-20 22-Jun-20 £12.112.7 £12.184,7 £14,184,7 £14,222,4 £8.8 £10.507,2 £10.507,2 £10.539,0 £1.645,6 £1.0 £1.055,4 £9,0
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding assis Swap: Unding assis Swap: Unding assis Swap: Unding available revenue receipts: Unding available revenue receipts: Unding assis Swap: Unding available revenue receipts: Unding assis Swap: Unding assis Swap: Unding available revenue receipts: Unding assis Swap avable: Unding assis Swap assis Unding the Unding Undig Unding Unding Unding Unding Undig Unding Unding Unding Unding U	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452,542 £14.412,206 £168.326 £81.493.366 £81.493.366 £104,526,440 £35 £6.57,817 £10.507,267 £0.557,817 £10.507,267 £0.525,966,250 £955 £8.533,966,250 £96,699,407 £1,000 £1,654,44 £1,654,454 £1,654,44 £1,654,454 £1,	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: wonue receipts: rity Trustee fees payable: Corp Service provider 1 notes and A note swap notes and A note swap notes and B note swap notes and D note swap notes and D note swap totes and D note swap receipts	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) te: Fees payable: providers: providers: providers: providers: providers: providers: providers:	£0 22.May-20 22.Jun-20 £12.112.7 £72.0 £12.184,7 £14,72 £14,72 £10,507.2 £10,507.2 £10,539.0 £1,645,6 £1,054,2 £10,545,4 £10,554,0 £1,615,4
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding available revenue receipts: Unding assis Swap: Unding assis Swap: Unding available revenue receipts: Unding assis Swap: Unding Assis Swap apyable: Unding Assis	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £168,326 £14,93,366 £104,526,440 £135 £0 £955 £8,333 £0 £8,57,817 £10,507,267 £0,557,817 £10,507,267 £0,559,966,250 £96,699,007 £7,827,032 £1,000 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £1,605,444 £2,006 £326,006 £326,006 £2,026,216 £0 £2,026,216 £0 £0 £0 £0 £0 £0 £0 £0 £0 £0	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: wonue receipts: rity Trustee fees payable: Corp Service provider 1 notes and A note swap notes and A note swap notes and B note swap notes and D note swap notes and D note swap totes and D note swap receipts	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) te: Fees payable: providers: providers: providers: providers: providers: providers: providers:	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,71 £1 £4 £2.5 £10.507.2 £10.507.2 £1.615,4 £1.0154,6 £1.615,4 £30,2
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding available revenue receipts: Unding available revenue receipts: Third party creditors A) Funding Security Trustee fees payable: () Other fees Payrable: () Amounts due to the A note tranches I/co loans (AAA): () Amounts due to the C note tranches I/co loans (AAA): () Amounts due to the C note tranches I/co loans (BBB): () Panding table tranches I/co loans (BBB): () Panding table tranches I/co loans (Dass) () Pauding table tranches I/co loans (Unrated): () Your trained by Funding () () Pauding table tranches I/co loans (Dass) () Pauriong table	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8.452,542 £14.412,206 £168.326 £14.432,206 £168.326 £104,526,440 £135 £0 £955 £8.333 £0 £8.557,817 £10.507,267 £0,595,669,250 £96,699,407 £1,605,444 £14.658,750 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,454 £1.605,647 £3.26,006 £2.026,216 £2.026,216 £2.026,216 £0 £3.858,366 £0 £3.858,366 £0 £2.026,216 £3.858,366 £0 £3.858,366 £3.858,366 £3.858,316 £0 £3.858,316 £0 £3.858,316 £0 £3.858,316 £0 £0 £3.858,316 £0 £0 £0 £0 £0 £0 £0 £0 £0 £0	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: wonue receipts: rity Trustee fees payable: Corp Service provider 1 notes and A note swap notes and A note swap notes and B note swap notes and D note swap notes and D note swap totes and D note swap receipts	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) te: Fees payable: providers: providers: providers: providers: providers: providers: providers:	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,71 £14 £24 £25 £10.507.2 £10.507.2 £10.507.2 £10.509.0 £1.615.4 £1.0154.4 £30.2 £4.813.9
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfail Unding assis Swap: Unding revenue receipts on investment in portfolio: Unding Basis Swap: Unding available revenue receipts: Total Funding available revenue receipts: Total Funding available revenue receipts: Trid party creditors A) Funding Services fees payable: () Other fees payable: () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the O note tranches l/co loans (BBB): (R) Funding reserve fund: () Amounts due to the O note tranches l/co loans (BBB): (R) Funding reserve fund: () Amounts due to the O note tranches l/co loans (BBB): (R) Funding reserve fund: () Amounts due to the O note tranches l/co loans (MAA): () Amounts due to the O note tranches l/co loans (MBB): (R) Funding obligations: Excess available funds: () Amounts due to the Z note tranches l/co loans (unrated): () Start up loan orthizitated Loan interest: () Amounts due to the Z note tranches l/co loans (unrated): () Start up loans orthizend ADM amount: () (I) Burofit retained by Funding (no behalf of Issuer): () Anounts due to the Z note tranches l/co loans (unrated): () Start up loans orthizend ADM amount: () (I) Funding basis rate swap excluded termination amount: () (I) Burofit pass rate swap excluded termination amount: () (I) Burofit pass rate swap excluded termination amount: () (I) Funding basis rate swap excluded termination amount: () (I) Funding basis rate swap excluded termination amount: () (I) Funding basis rate swap excluded termination amount: () (I) Funding basis rate swap excluded termination amount: () (I) Funding basis rate swap excluded termination amount: () (I)	£3,064,100,903	31 22-May-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 23-202 24-168-326 20 25-26-26 20 25-26-26 20 20 20 20 20 20 20 20 20 20	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: voenue receipts: und: ounts due to Fundina: voenue receipts: und: como Service provider on toes and B note swap on otes and D note swap on otes and D note swap on otes and D note swap to toes and D note swap to toes and D note swap to the send Z note swap ts due: in otes and Z notes and Z notes and Z notes ts due: in otes and Z notes and Z notes ts due: in otes and Z notes and Z notes ts due: in otes and Z notes and Z notes ts due: in otes and Z notes and Z notes ts due: in otes and z notes ts due:	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) te: Fees payable: providers: providers: providers: providers: providers: providers: providers:	£0 22-May-200 22-Jun-200 £12.112.7 £12.112.7 £12.112.7 £12.112.7 £14.12 £14.13
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfail Unding revenue receipts on investment in portfolio: Unding assis Swap: Unding available revenue receipts: Total Funding available revenue receipts: Total Funding available revenue receipts: Total Funding available revenue receipts: Total Security Trustee fees payable: () Other fees payable: () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the O note tranches l/co loans (AAA): () Amounts due to the O note tranches l/co loans (BBB): (R) Funding obligations: Excess available fundin; () Othor fees payable: () Other fees payable: () Other fees payable: () Amounts due to the O note tranches l/co loans (MAA): () Amounts due to the O note tranches l/co loans (BBB): (R) Funding obligations: Excess available fundin; () Other fees payable: () Startu place Defined Due tranches l/co loans (unrated): () Startu places Definition Amount: () Yi (II) Eviding basis rate swap excluded termination amount: () Yi (II) Eviding basis rate swap excluded termination amount: () Yi (II) Eviding basis rate swap excluded termination amount: () Yi (II) Eviding subordinated Loan principal: () Amounts due place placered Contribution: Excess funds distributed: Fotal excess funds distributed: Fotal excess funds distributed: Fotal excess funds available: Unding Guaranteed Investment Contract Account (GIC):	£3,064,100,903	31 22-May-2023 22-Jun-2023 £8,452,542 £14,412,206 £168,326 £81,493,366 £81,493,366 £104,526,440 £35 £8,537,817 £10,507,267 £1,607,267 £1,607,267 £1,605,269 £35,966,250 £35,966,250 £96,699,407 £7,827,032 £1,000 £1,605,444 £0,006 £0,0	SONIA + Spread	£14,412,206 E5,854,389 receipts from Fundinq: receipts from Fundinq: und: und: und: und: und: und: und: und	22-Jun-2023 r Period: (Issuer Expenses) (Issuer Expenses) ie: Prees pavable: providers: providers: providers: providers: i:	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.124.7 £12.184.7 £14.58.8 £10.507.2 £10.539.0 £1.605.4 £1.05.4 £1.05.4 £1.05.4 £1.815.4 £30.2 £4.813.9
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfail Unding available reserve funds: Unding available reserve funds: Total Funding available revenue receipts: Trid party creditors A) Funding Security Trustee fees payable: () Cohora fees payable: () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the C note tranches l/co loans (BBB): (R) Funding abligations: Excess available funds: () Amounts due to the C note tranches l/co loans (BBB): (R) Funding obligations: Excess available funds: () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Amounts due to the C note tranches l/co loans (IAA): () Start u loan contribution losser: () Start u loan contribution losser: () Start u loan contribution amount: () (i) Evrofing basis rate swap excluded termination amount: () (ii) Funding Subordinated Loan interest: () Aly Mourtgage Trustee Deferred Contribution: Excess funds distributed: Cordial excess funds available: () Amounts due stement Contract Account (GIC): () Andediae Fundina Account () Anorant de lox shortfall: () Amounts due for the contract Account (GIC): () Anorant due stements) () Anorant due stements) () Anorant due stements) ()	£3,064,100,903	31 22-May-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 23-202 24-168-326 20 25-26-26 20 25-26-26 20 20 20 20 20 20 20 20 20 20	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments for receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: voenue receipts: unty Trustee fees payab nk fees payable: Corp Service provider 1 votes and A note swap notes and B note swap notes and D note swap to the field the itsuance fee charges: (clear debit be thermination amounts: thermination amounts: thermination amounts ther	22-Jun-2023	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184.7 £1 £4 £2.5 £10.539.0 £1.645.6 £1.645.6 £1.645.6 £1.615.4 £9.0 £1.615.4 £10.539.2 £1.615.4 £10.539.2 £1.615.4 £1.615.4 £10.539.0 £1.615.4 £1.615.
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding assis Swap: Unding assis Swap: Unding available revenue receipts: Unding assis Swap: Unding available revenue receipts: Unding assis Swap: Unding available revenue receipts: Unding assis Swap: Unding Security Trustee fees payable: Unding Assis Swap payable: Unding Coloans (AAA): Unding Assis Swap payable: Unding Coloans (AAA): Unding Assis Swap payable: Unding Assis Termination Amount: Unding Assis Termination Amount: Unding Assis Tere swap excluded termination amoun	£3,064,100,903	31 22-May-2023 22-Jun-2023 E8.452,542 £14.412,206 £168.326 £14.93.366 £104,526,440 £135 £0 £955 £8.333 £0 £8.57,817 £10.507,267 £0 £35,966,250 £96,699,407 £7,827,032 £1.000 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,444 £1.605,266 £2.026,216 £2.026,216 £3.868,366 £43,497,891 £37,395,611 £37,395,011 £0 £0 £0 £0 £0 £0 £0 £0 £0 £0	SONIA + Spread	£14,412,206 E5,854,389 rity of Payments fo receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: receipts from Fundina: und: corp Service provider 1 rotes and A note swap notes and A note swap notes and B note swap to the swap of the swap b notes and B note swap notes and B note swap to the swap of the swap b notes and B note swap notes and B note swap to the swap of the swap b notes and B note swap to the swap of the swap b notes and B note swap to the swap of the swap b of the swap b of the swap of the swap of the swap b of the swap of the swap of the swap b of the swap of the sw	22-Jun-2023	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,71 £14 £24 £25 £10.507.2 £10.507.2 £10.507.2 £10.507.2 £1.615,4 £1.055.4 £
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfall Unding assis Swap: Unding assis Swap: Unding assis Swap: Unding assis Swap: Unding available revenue receipts: Unding assis Swap: Unding available revenue receipts: Total Funding Security Trustee fees payable: () Clother fees Payable: () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the C note tranches l/co loans (BBB): () Amounts due to the C note tranches l/co loans (BBB): () Amounts due to the Z note tranches l/co loans (Payaber): () Amounts due to the Z note tranches l/co loans (Unrated): () Amounts due to the Z note tranches l/co loans (Unrated): () Amounts due to the Z note tranches l/co loans (Unrated): () Startu loan contribution to Issuer: () M) Funding Absordinated Loan interest: () Startu loan contribution to Issuer: () M) Funding Absordinated Loan principal: () Mounts due to the Z note principal: () Mounts due to the Z nota principal: () Payaber due due to the Z nota principal: () Mounts absordinated Loan principal: () Cledits in period () Clother fees principal ledger - AAA (A notes): Credits In period () Unding principal ledger - AAA (A notes): Credits In period () Unding principal ledger - AAA (A notes): Credits In period (£3,064,100,903	31 22-May-2023 22-Jun-2023 E8.452,542 £14.412,206 £168.326 £14.93.366 £104,526,440 £135 £0 £955 £8.333 £0 £8.537,817 £10.507,267 £0,559,662,500 £96,699,407 £7.827,032 £1.000 £1.605,444 £1.605,454 £1.605,454 £1.605,454 £1.605,454 £1.605,454 £1.605,454 £1.605,654 £1.605,654 £1.605,656 £1.605,654 £0 £1.605,654 £0 £1.605,654 £0 £1.605,654 £0 £0 £1.605,654 £0 £1.605,654 £0 £0 £1.605,654 £0 £1.605,654 £0 £0 £1.605,654 £0 £0 £1.605,054 £0 £0 £1.605,054 £0 £0 £0 £0 £0 £0 £0 £0 £0 £0	SONIA + Spread	E14,412,206 E5,854,389 receipts from Fundina; receipts from Fundina; receipts from Fundina; receipts from Fundina; und; ounts due to Fundina; vonue receipts: und; ontos and A note swar notes and C note swar notes and C note swar notes and C note swar to any on the state of the states of	22-Jun-2023	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.124.7 £14.7 £14.5 £24. £24. £28.8 £10.507.2 £10.539.0 £1.655.4 £1.055
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfail Unding assis Swac: Unding revenue receipts on investment in portfolio: Unding Basis Swac: Unding available revenue receipts: Total Funding available revenue receipts: Trid party creditors A) Founding Security Trustee fees payable: () Cohora fees payable: () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the O note tranches l/co loans (AAA): () Amounts due to the O note tranches l/co loans (BBB): (R) Funding obligations: Excess available funds: () Amounts due to the O note tranches l/co loans (MABB): () Profit retained by Funding (on behalf of Issuer): () Amounts due to the O note tranches l/co loans (Intrated): () Start up loan contribution for Issuer: () Start up loan contribution Amount: () Yi (I) Funding basis rate swap excluded termination amount: () Yi (I) Funding basis rate swap excluded termination amount: () Yi (I) Funding basis rate swap excluded termination amount: () Yi (I) Funding Subordinated Loan principal: (AA) Mortgage Trustee Deferred Contribution: Excess funds adistributed: Cotal excess funds available: () Amounts due so the Account (GIC): () Xithorised Investment Contract Account (GIC): () Xithorised Investment Contract Account (GIC): () Xithorised Investment: () Trucipal Ledger: Funding Conding principal ledger - AAA (A notes): Credits Bf/md	£3,064,100,903	31 22-May-2023 22-Jun-2023 E8.452,542 £14.412,206 £168.326 £14.93,366 £14.93,366 £104,526,440 £135 £0 £8.537,817 £10.507,267 £0,527,817 £10.507,267 £0,528,467 £35,966,250 £96,699,407 £7,827,032 £1,000 £16,654,45 £16,654,46 £17,802,606 £2,026,216 £0 £0 £2,026,216 £0 £0 £0 £0 £0 £1,654,46 £1,654,46 £1,654,46 £1,654,46 £1,654,46 £1,655,467 £1,655,467 £1,656,464 £1,656,476 £0 £0 £0 £0 £0 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £1,000 £0 £0 £1,000 £0 £0 £0 £1,000 £0 £0 £0 £0 £0 £0 £0 £0 £0	SONIA + Spread	£14,412,206 E5,854,389 receipts from Fundina: receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: voenue receipts: und: corp Service provider 1 votes and A note swap notes and B note swap titie: is	22-Jun-2023	£0 22-May-20 22-Jun-20 £12.112.7 £72.0 £12.184,7 £14,78 £14,88 £10,554,88 £1
Net Received/(Paid): Funding Revenue Priority of Payments for Period: Revenue Waterfail Unding assis Swac: Unding revenue receipts on investment in portfolio: Unding Basis Swac: Unding available reserve funds: Total Funding Seurity Trustee fees payable: () Char fees payable: () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the A note tranches l/co loans (AAA): () Amounts due to the C note tranches l/co loans (BBB): () Amounts due to the C note tranches l/co loans (BBB): () Amounts due to the C note tranches l/co loans (BBB): () Amounts due to the C note tranches l/co loans (Interest): () Amounts due to the Z note tranches l/co loans (Interest): () Start up contribution to Issuer: () Start up contribution to Issuer: () Start up contribution to Issuer: () (i) Funding Subordinated Lean interest: () Start up basis rate swap excluded termination amount: () (i) Start up basis rate swap excluded termination amount: () (ii) Funding Subordinated Lean interest: () Aly Mortgage Trustee Deferred Contribution: Excess funds available: Interest shortfall in period: Dunding Guaranteed Investment Contract Account (GIC): () Mortgage Trustee Deferred Contribution: Excess funds available: Interest shortfall in period: Dunding principal ledger - AAA (A notes): Credits B/fwd Unding principal ledger - AAA (A notes): Credits in period Unding principal ledger - AAA (A notes): Credits in period Unding principal ledger - AAA (A notes): Credits in period Unding principal ledger - Unated (Z notes): Credits in period Unding principal ledger - AAA (A notes): C	£3,064,100,903	31 22-May-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 22-Jun-2023 214-412_206 £168.326 £81.493.366 £81.493.366 £8.57.817 £10.507.267 £0.507.267 £10.507.267 £10.507.267 £10.507.267 £10.507.267 £0.507.267 £10.507.267 £00.507.	SONIA + Spread	£14,412,206 E5,854,389 receipts from Fundina: receipts from Fundina: receipts from Fundina: und: ounts due to Fundina: voenue receipts: und: corp Service provider 1 votes and A note swap notes and B note swap titie: is	22-Jun-2023	£0 22-May-20 22-Jun-20 £12,112,7 £72,0,0 £12,184,7 £14, £24

	LANAF		RUST - INV ears Analys	ESTOR'S REPC is	ORT	
Report Date:	31-May-2023					
		All Live	loans (Owner occup	ied)		
Months	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)
Current	£3,951,917,730	£Ó	32,645	98.04%	0.00%	97.83%
>0M <=1M	£19,274,576	£266,367	206	0.48%	2.49%	0.62%
>1M <=2M	£19,045,732	£630,523	176	0.47%	5.88%	0.53%
>2M <=3M	£7,311,773	£95,918	62	0.18%	0.89%	0.19%
>3M <=4M	£4,975,699	£563,212	44	0.12%	5.25%	0.13%
>4M <=5M	£2,838,502	£289,061	30	0.07%	2.70%	0.09%
>5M <=6M	£3,987,648	£578,804	32	0.10%	5.40%	0.10%
>6M <=12M	£12,952,979	£5,700,106	96	0.32%	53.18%	0.29%
>12M	£8,461,496	£2,594,531	78	0.21%	24.21%	0.23%
Total:	£4,030,766,135	£10,718,522	33,369	100.00%	100.00%	100.00%

	All Live Ioans (Owner occupied)						
Status	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)	
Current	£3,951,917,730	£0	32,645	98.04%	0.00%	97.83%	
Arrears	£73,939,156	£9,709,305	676	1.83%	90.58%	2.03%	
Litigation	£3,879,432	£757,343	39	0.10%	7.07%	0.12%	
Possession	£1,029,817	£251,874	9	0.03%	2.35%	0.03%	
Total:	£4,030,766,135	£10,718,522	33,369	100.00%	100.00%	100.00%	

Arrears stated include applicable fees

Arrears Capitalised £2,746,433	£105,225	56
--------------------------------	----------	----

All Live Loans (Owner occupied)						
Arrears %	Principal at Risk	Principal at Risk%	No. Loan Parts			
3 Months+	£33,216,325	0.82%	280			
6 Months+	£21,414,475	0.53%	174			
12 Months+	£8,461,496	0.21%	78			

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-2023

Distribution of loans by Geographical Distribution								
Region	egion No. Loan Parts % of Total Current Principal Balance % of							
East Anglia	357	1.07%	£73,957,763	1.83%				
East Midlands	1,918	5.75%	£185,923,002	4.61%				
London	1,948	5.84%	£674,469,870	16.73%				
North	2,628	7.88%	£179,694,241	4.46%				
North West	3,619	10.85%	£339,525,651	8.42%				
Outer Metro	1,494	4.48%	£452,886,392	11.24%				
Scotland	9,925	29.74%	£887,171,150	22.01%				
South West	760	2.28%	£176,645,002	4.38%				
Wales	268	0.80%	£41,114,264	1.02%				
West Midlands	1,048	3.14%	£152,045,735	3.77%				
Yorks and Humber	8,217	24.62%	£548,472,342	13.61%				
South East	1,187	3.56%	£318,860,722	7.91%				
Total	33,369	100.00%	£4,030,766,135	100.00%				

Maturity Profile

Distribution of loans by Maturity Profile							
Years to Maturity	No. Loan Parts	% of Total	Current Principal Balance	% of Total			
<= 5	4,875	14.61%	£227,679,513	5.65%			
> 5 <= 10	7,993	23.95%	£562,603,562	13.96%			
> 10 <= 15	6,083	18.23%	£641,269,217	15.91%			
> 15 <= 20	5,657	16.95%	£875,645,720	21.72%			
> 20 <= 25	4,165	12.48%	£759,512,113	18.84%			
> 25	4,596	13.77%	£964,056,010	23.92%			
Total	33,369	100.00%	£4,030,766,135	100.00%			

Repayment Profile

Distribution of loans by Repayment Profile						
Repayment Method No. Loan Parts % of Total Current Principal Balance % o						
Interest Only	1,699	5.09%	£609,285,731	15.12%		
Repayment	31,670	94.91%	£3,421,480,404	84.88%		
Total	£4,030,766,135	100.00%				

Product Type

Distribution of loans by Product Type						
Туре	Current Principal Balance	% of Total				
Capped	0	0.00%	£0	0.00%		
Discounted	548	1.64%	£119,714,745	2.97%		
Fixed	24,575	73.65%	£3,361,930,028	83.41%		
Tracker	2,085	6.25%	£202,678,417	5.03%		
Variable	6,161	18.46%	£346,442,945	8.59%		
Total	33,369	100.00%	£4,030,766,135	100.00%		

<u>Loan Type</u>

Distribution of loans by Loan Type						
Type No. Loan Parts % of Total Current Principal Balance						
Offset	3,913	11.73%	£365,800,159	9.08%		
Flexible	29,456	88.27%	£3,664,965,976	90.92%		
Total	33,369	100.00%	£4,030,766,135	100.00%		

Seasoning

	Distribut	ion of loans by Seas	oning	
Months	No. Loan Parts	% of Total	Current Principal Balance	% of Total
<= 6	225	0.67%	£66,198,750	1.64%
> 6 <= 12	1,004	3.01%	£264,506,601	6.56%
> 12 <= 18	386	1.16%	£69,941,032	1.74%
> 18 <= 24	715	2.14%	£150,600,723	3.74%
> 24 <= 30	835	2.50%	£179,705,258	4.46%
> 30 <= 36	464	1.39%	£81,796,709	2.03%
> 36 <= 42	640	1.92%	£89,148,174	2.21%
> 42 <= 48	2,072	6.21%	£361,373,650	8.97%
> 48 <= 54	2,543	7.62%	£420,976,410	10.44%
> 54 <= 60	1,876	5.62%	£237,618,163	5.90%
> 60 <= 72	3,640	10.91%	£579,780,618	14.38%
> 72 <= 84	2,771	8.30%	£344,110,506	8.54%
> 84 <= 96	2,433	7.29%	£224,415,540	5.57%
> 96 <= 108	3,001	8.99%	£280,996,622	6.97%
> 108 <= 120	2,314	6.93%	£165,618,648	4.11%
> 120	8,450	25.32%	£513,978,731	12.75%
Total	33,369	100.00%	£4,030,766,135	100.00%

fortgage Pool Statistics as at:	31-May-2023
Veighted Average Seasoning (months):	72.23
Veighted Average Remaining Term (years):	18.40
verage Loan Size:	£124,379
Veighted Average Current LTV (un-indexed)	60.71%
Veighted Average Current LTV (indexed)*	49.47%
Pre-swap yield (on mortgage portfolio):	3.27%
Current Clydesdale Bank SVR (Owner Occupied):	8.24%

LANARK MASTER TRUST - INVESTOR'S REPORT Pool Analysis

Repo

31-May-2023

ort	Date:		

Distribution of loans by Loan-to-Value (Current LTV)							
LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total			
> 0 <= 25	7,286	22.48%	£225,921,488	5.60%			
> 25 <= 50	8,733	26.95%	£806,380,026	20.01%			
> 50 <= 55	1,781	5.50%	£245,211,425	6.08%			
> 55 <= 60	1,927	5.95%	£311,389,175	7.73%			
> 60 <= 65	2,135	6.59%	£365,602,493	9.07%			
> 65 <= 70	2,645	8.16%	£490,717,863	12.17%			
> 70 <= 75	2,970	9.16%	£639,224,408	15.86%			
> 75 <= 80	2,590	7.99%	£536,263,813	13.30%			
> 80 <= 85	1,487	4.59%	£278,156,760	6.90%			
> 85 <= 90	741	2.29%	£114,479,732	2.84%			
> 90 <= 95	106	0.33%	£16,568,833	0.41%			
> 95 <= 100	5	0.02%	£744,375	0.02%			
> 100	1	0.00%	£105,745	0.00%			
Total	32,407	100.00%	£4,030,766,135	100.00%			

Weighted Average Current LTV per latest final terms	63.12%
Weighted Average Current LTV	60.71%
Average Loan Principal Balance	£124,379

Distribution of loans by Loan-to-Value (Current Indexed LTV)*						
LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total		
> 0 <= 25	10,515	32.45%	£438,937,695	10.89%		
> 25 <= 50	11,058	34.12%	£1,374,192,324	34.09%		
> 50 <= 55	2,448	7.55%	£420,177,611	10.42%		
> 55 <= 60	2,582	7.97%	£522,830,312	12.97%		
> 60 <= 65	2,336	7.21%	£511,033,192	12.68%		
> 65 <= 70	1,883	5.81%	£401,925,209	9.97%		
> 70 <= 75	1,093	3.37%	£215,819,665	5.35%		
> 75 <= 80	381	1.18%	£110,316,657	2.74%		
> 80 <= 85	111	0.34%	£35,533,472	0.88%		
> 85 <= 90	0	0.00%	£0	0.00%		
> 90 <= 95	0	0.00%	£0	0.00%		
> 95 <= 100	0	0.00%	£0	0.00%		
> 100	0	0.00%	£0	0.00%		
Total	32,407	100.00%	£4,030,766,135	100.00%		

*Indexation uses Nationwide HPI

Weighted Average Current Indexed LTV

49.47%

LTV Range (Principal)	No. of Loans	% of Total	Current Principal Balance	% of Tota
> 0 <= 50,000	11,172	34.47%	£293,851,351	7.29%
> 50,000 <= 100,000	8,735	26.95%	£634,408,437	15.74%
> 100,000 <= 150,000	4,401	13.58%	£540,006,315	13.40%
> 150,000 <= 200,000	2,476	7.64%	£427,588,946	10.61%
> 200,000 <= 250,000	1,472	4.54%	£328,571,663	8.15%
> 250,000 <= 300,000	1,000	3.09%	£273,433,248	6.78%
> 300,000 <= 400,000	1,213	3.74%	£419,637,500	10.41%
> 400,000 <= 500,000	755	2.33%	£337,081,336	8.36%
> 500,000 <= 750,000	916	2.83%	£546,290,995	13.55%
> 750,000 <= 1,000,000	267	0.82%	£229,896,343	5.70%
> 1,000,000	0	0.00%	£0	0.00%
Total	32,407	100.00%	£4,030,766,135	100.00%
	Largest Eligible Loan Principal Balance			

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

Credit Enhancement	Total £	% of Total excl Series 2 Z VFN	Current Note Subordination %	Credit Enhancement %	% Required CE
Class A Notes:	£2,587,500,000	89.24%	10.76%	12.00%	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:	£311,985,000	10.76%	0.00%	0.00%	0.00%
Series 2 Z VFN:	£300,000,000	9.38%			
Total excl Series 2 Z VFN Total:	£2,899,485,000 £3,199,485,000				
Target reserve required amount: Target reserve actual amount:	£35,966,250 £35,966,250	1.24% 1.39%	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 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 orejudicial 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 nore than 90 days divided by the current principal amount of the mortgage pool, exceeds 2%.	NO
ssuer Events of Default	Default
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.*	
Dutstanding Issuer event of default:	NO
Please see 'Terms and Conditions of the notes' in the base prospectus for further details.	Osmuliant
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.	Compliant
lotices	

131	31	31	31	3

13/39/33						
LANARK MASTER TRUST - INVESTOR'S REPORT MAIN PARTIES TO THE STRUCTURE, RATINGS AND TRIGGERS (IF APPLICABLE)						
Role			Short Term Rating (S&P/Moody's/Fitch)			
Role	Counterparty	Long Term Rating (S&P/Moody S/Fitch)	Short Term Raung (S&P/Moody S/Fitch)	Applicable Trigger (Loss of) A- (S&P), A3(cr) (Moody's), A- (Fitch)	Consequence No further assignment of loans to the mortgages trust unless a solvency certificate is provided by each originator at the	
				A3(cr) (Moody's)	assiamment 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	
				Aa3(cr) (Moody's); A-1+ (S&P), P-1(cr) (Moody's), F1+ (Fitch)	of: (a) 60% or (b) 100% less 5% of aggregate mortgage portfolio balance.	
Seller	Clydesdale Bank plc	A- / A1(cr) / A-	A-2 / P-1(cr) / F2	A3(cr) (Moody's); A-1 (S&P), P-1(cr) (Moody's), F1 (Fitch)	Item "W" of minimum sellers share increase to 100%. 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). Notify details of the loans assigned to the mortgages trust	
				Baa1(cr) (Moody's), BBB+ (Fitch)	(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 affected)	
				A3(cr) (Moody's)	"Back-up" servicer / facilitator to be appointed.	
Servicer	Clvdesdale Bank olc	A- / A1(cr) / A-	A-2 / P-1(cr) / F2	Baa3(cr) (Moody's)	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 Servicina Aareement.	
				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.	
				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. 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 or obtain a guarantee from such institution. If the	
Collection Bank	Clydesdale Bank plc	A- / Baa1 / A-	A-2 / P-2 / F2	A-1 (S&P), P-1 (Moody's), F1 and A (Fitch)	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. It e Seller may trud the "Mortgages Trust Account Reserve Fund" in accordance with clause 36.1 and 36.2 of the Mortgages Trust Deed.	
Cash Manager	Clydesdale Bank pic	A- / Baa1 / A-	A-2 / P-2 / F2	A3(cr) (Moody's)	Back-up cash manager facilitator wil be appointed	
				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), Moody's (P-1(cr) and A2(cr))	Collateral posting / Transfer / Guarantor	
Funding Swap Provider	National Australia Bank Limited (London Branch)	AA- / Aa2(cr) / A+	A1+ / P-1(cr) / F1	Level 2: S&P (BBB+), Fitch* (F2 and BBB+), Moodv's (P-2(cr) and A3(cr)) Level 3: Fitch* (F3 and BBB-)	Collateral posting / Transfer / Guarantor Transfer / Guarantor and Collateral	
				*Where counterparty is on Rating Watch Negative with Fitch, actual rating deemed to	Remedial action required, including posting collateral, or obtaining a guarantee or transfer to eligible transferee - see swap	
				Negative with Fitch, actual rating deemed to be one notch lower.	agreement for more detail	
Start up Loan Provider	Clydesdale Bank pic	A- / Baa1 / A-	A-2 / P-2 / F2			
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	
Account Bank Provider (Mortgages Trustee Transaction Accounts and Funding Bank Account other than the Funding GIC Account)*	Clydesdale Bank plc	A- / Baa1 / A-	A-2 / P-2 / F2	S&P (BBB and A-2), Moody's (P-1), Fitch* (A or F1)	or transfer to a quitably rated provider, or where the "Account	
Account Bank Provider (issuer)	National Australia Bank Limited (London Branch)	AA- / A23 / A+	A-1+/P-1/F1	S&P (A or A-1), Moody's (P-1), Fitch* (A or F1	Termination within 60 days (up to 90 days as may be agreed with S&P) of breach unless; suitably rated provider can provide a guarantee, otherwise transfer to suitably rated provider.	
Principal Paying Agent & Agent Bank	Deutsche Bank AG	BBB+ / A3 / BBB+	A-2 / P-2 / F2			
Note Trustee	Deutsche Trustee Company Limited	N/A				
Corporate Services Provider Funding & Issuer Security Trustee, US Paying Agent, Registrar & Transfer Agent	Vistra (UK) Limited Deutsche Bank Trust Company Americas	N/A BBB+ / A3 / BBB+	A-2 / P-2 / F2			
Issuer Funding	Lanark Master Issuer olc Lanark Funding Limited					
Mortgages Trustee	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	UK Listing Authority - London					
Registered Office (Issuer)	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	Clifford Chance LLP					
Note Texte discuss County Texte disc County Textes	Clifford Chance LPP / Shepherd & Wedderburn LLP					
	K&L Gates LLP					
Crylesdale Bark acts as Account Bank provider for the Mongages Trustee Collection 5 Transaction accounts and Funding Bank Account, other than the Funding GIC Account. National Australia Bank Limited (London Branch) acts as Account Bank provider for Lanerk Trustees Limited GIC account and Lanark Funding Limited GIC account. ColVITACTS						
Matthew Harrison - Head of Treasury Debt Captial Markets	email: structured.fundinq@cybq.com Tel: +44 748 493 7900 (Matthew.Harrison@cybg.com) Tel: +44 203 216 2662 (harpreet.chadha@cybg.com)					
Record locations: Biochergic LAN Mag In accontance with the Bar of England Transparency Directive, Investor Reports, Loan Level Data, Programme Documents and a Liability model can be viewed at: https://www.virdinmonexukcic.com/investor-relations/debi-investors/						

Lanark Master Trust Report incorporates: Lanark Trustees Limited Lanark Funding Limited Lanark Master Issuer pic

Declamant mode to the final terms and base motions that the intermention herein is accurates or compared and no isoanty with respect to the is accessed. A setterence should be the final terms and base prospectius for a full description of the notice and their structure. This investor respire for information process only and is on intended as an office invitation with respect to the purchase or sale of any related security. Reliance should not be placed on the information herein when making any decision whether to buy, hold or sell securities.