LANNRAIG MASTER TRUST - INVESTOR'S REPORT Note Information Report Date: 19-Apr-2024 Report Frequency: Monthly SERIES 2018-1 ORIGINAL INFORMATION - 18 OCTOBER 2018 Principal Information Interest Information Rating body's/Fitcl Scheduled Step Up / Call Interest ISIN No. Legal Maturity Original Balance FX Rate GBP Eqv WAL Bond Type Maturity Date Refere e Rate Margin Option Date Calculation (Mo Deno Step Up Margin Notes Issued 1A Aaa/AAA XS1886621538 Dec-69 £450,000,000 £100,000 4,500 1.00000 £450,000,000 3.480 Scheduled Amort Aug-2023 SONIA 0.836% Aug-2023 1.672% ACT/365 Retained 2A Aaa/AAA XS1886621702 Dec-69 £250,000,000 £100,000 2,500 1.00000 £250,000,000 4.840 Scheduled Amort May-2028 * SONIA 0.946% May-2028 1.892% ACT/365 Retained * Series 2018-1 2A note step up and call date has been extended to 19/05/28. terest accrual start 20/02/202 nterest accrual end: 20/05/2024 Interest payment date: Days in period: 90 SERIES 2018-1 PERIOD CASH FLOWS **Principal Information** Interest Information GBP Eqv Principal Principal Shortfall Cumulative O/s in Period Principal Shortfa Interest Paid in Interest Shortfall Cumulative Period in Period Interest Shortf Scheduled Principal for Period Principal Issued Paid in Period Paid to Date Principal C/f Pool Factor Reference Rate Coupon Rate Due in Period Tranche Interest Per Note £250,000,000 £0.00 £250,000,000 1.00 £250,000,000 £0.00 £0.00 SONIA TBD* TBD* TBD* £0.00 £0.00 £0.00

2A

£0.00

*The coupon rate and interest due in period will be determined prior to quarterly IPD

£0.00

Report Date:		19-Apr-2024															
Report Frequ		Monthly															
SERIES 2023 DRIGINAL INFOR	I-1 MATION - 19 April 2023																
					Principal	Information								Interes	t Information		
Tranche	Rating (Moody's/Fitch)	ISIN No.	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	Placeme
1A	Aaa/AAA	X\$2611217279	Dec-69	£600,000,000	£100,000	6,000	1.00000	£600,000,000	4.619	Scheduled Amort	May-2028	SONIA	0.946%	May-2028	1.892%	ACT/365	Retaine
terest accrual s terest accrual e terest payment ays in period:	nd: date:	20/02/2024 20/05/2024 20/05/2024 90															
ERIES 2023 ERIOD CASH F				Principal Information										Interest Inform	ation		
Tranche	Principal Issued	Scheduled Principal for Period	Paid in Period	Paid to Date	Principal C/f	Pool Factor	GBP Eqv Principal O/s		Cumulative Principal Shortfall	` ''''''''''''''''''''''''''''''''''''	Reference Rate		Interest Per Note	Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumula Interest Sh
	£600.000.000	£0.00	£0.00	£0.00	£600.000.000	1.00	£600.000.000	£0.00	£0.00		SONIA	TBD*	TBD*	TBD*	£0.00	£0.00	£0.00

					LANNRAIG		TRUST - INVE e Information		S REPORT							
Report Date: Report Frequency:		19-Apr-2024 Monthly														
Z VFN ORIGINAL INFORMATION				Principal Info	rmation							In	terest Information			
Tranche	Legal Maturity	Original Balance	Current Balance	Denomination	Notes Issued	FX Rate	GBP Eqv	WAL	Bond Type	Scheduled Maturity Date	Reference Rate	Margin	Step Up / Call Option Date	Step Down Margin	Interest Calculation	Placement
Series 1 Z VFN*1	Dec-69	£214,000,000	£191,103,000	£100,000	1,911	1.00000	£191,103,000	N/A	Pass Through	N/A	SONIA	0.00%*3	N/A	N/A	ACT/365	Retained
							£50,000,000	N/A	Pass Through	N/A	SONIA	0.00%*3	N/A	N/A	ACT/365	Retained
Series 2 Z VFN*2	Dec-69	£10,000.000	£50,000,000	£100,000	100	1.00000	£50,000,000	N/A	Fass mough	IN/A	SONIA	0.00%	N/A	IN/A	AC 1/305	Retained

Interest accrual start:	20/02/2024
Interest accrual end:	20/05/2024
Interest payment date:	20/05/2024
Days in period:	90

VFN ERIOD CASH FLOWS				Principal In	formation							Inte	rest Information			
Tranche	Principal Issued	Scheduled Principal for Period	Paid in Period	Paid to Date	Principal C/f	Pool Factor	GBP Eqv Principal O/s	Principal Shortfall in Period	Cumulative Principal Shortfall	Reference Rate	Coupon Rate	Interest Per Note		Interest Paid in Period	Interest Shortfall in Period	Cumulative Interest Shortfall
Series 1 Z VFN	£214,000,000	N/A	£0.00	N/A	£191,103,000	N/A	£191,103,000	£0.00	£0.00	0.00%	0.00%	£0.00	£0.00	£0.00	£0.00	£0.00
Series 2 Z VFN	£10,000,000	N/A	£0.00	N/A	£50,000,000	N/A	£50,000,000	£0.00	£0.00	0.00%	0.00%	£0.00	£0.00	£0.00	£0.00	£0.00

LANNRAIG MASTER TRUST - INVESTOR'S REPORT Collateral Report

Trust Calculation Period End Date: Report Date:	31-Mar-2024 31-Mar-2024					
Asset Accrual Start Date: Asset Accrual End Date:	01-Mar-2024 31-Mar-2024					
Pool Data Mortgage Principal Analysis			This Po No. of Loan Parts	eriod Value	Since Issue No. of Loan Parts	Value
Original mortgage loans in pool	a	30-Sep-2011	8,566	£1,000,185,567	8,566	£1,000,185,567
Opening mortgage principal balance:	Q	01-Mar-2024	7,922	£1,489,978,295	8,566	£1,000,185,567
Substitutions in period Re-drawn principal Further Advance principal			0	£0 £65,681 £21,416	20,114	£3,929,953,567 £18,454,828 £19,488,201
Repurchases (product switches/further advance Unscheduled prepayments (redemptions) Scheduled repayments	es)		(8) (89)	(£1,756,424) (£13,307,247) (£4,112,557)	(4,674) (16,181)	(£803,825,337) (£2,399,584,823) (£293,782,839)
Closing mortgage principal balance:	a	9 31-Mar-2024	7,825	£1,470,889,164	7,825	£1,470,889,164
Annualised CPR (excl repurchases) Annualised CPR (inc repurchases) Annualised TRR (Total principal receip *All receipts used in principal waterfall to repay Seller/		1	<u>3 mth CPR (a</u>	nnualised) 12.8% 15.2% 18.3%	<u>1 mth CPR (annua</u>	l <u>lised)</u> 10.0% 11.3% 14.1%
Mortgages Trust Bank Account and Le	edger Balances					
Mortgages Trustee Transaction Account - CB: Mortgages Trustee Transaction Account - YB: Mortgages Trustee Guaranteed Investment Inc Clydesdale Trustee Account Citi Trustee Account	ome Account (GIC):					£0 £0 £25,019,805 £25,019,805 £0
Authorised Investments:						£0
Mortgages Trust Assets			Closing	January-2024	February-2024	March-2024
Minimum seller's share (%) Minimum seller's share amount			3.03708% £30,376,228	4.64829% £71,872,658	4.59326% £69,839,252	4.62476% £68,907,919
Seller's share (%) Seller's share amount			17.11538% £171,185,567	29.43416% £455,116,983	28.23929% £429,371,093	26.77054% £398,875,295
Funding share (%) Funding share amount			82.88462% £829,000,000	70.56584% £1,091,103,000	71.76071% £1,091,103,000	73.22946% £1,091,103,000
Pool Performance						
Possession and Loss Information Properties repossessed in period:			Number 0	Principal (£) £0	Revenue (£) £0	Total (£) £0
Properties repossessed since inception:			26	£2,723,943	£491,828	£3,215,772
Properties in possession (current): Total sold repossessions this period:			0	£0 £0	£0 £0	£C
Total sold repossessions since inception:			25 0	£2,290,698	£248,535	£2,539,232
Losses on sold repossessions this period:* Losses on sold repossessions since inception:			19	£0 £466,092	£0 £122,685	£0 £588,777
MIG claims submitted/received & net recoveries	s:		0 232	£0	£0	£C
Average time from possession to sale (days): Weighted average loss severity this period: Weighted average loss severity since inceptior	1:		232			0.00% 25.70%
*Loss severity is calculated as the net loss (current loan		oda) dividad by tha p	rincipal loan balance at sale			

			T - INVESTOR'S ribution Analysis			
Trust Calculation Period End Date: Report Date:		31-Mar-2024 31-Mar-2024				
Report Date: Funding & Issuer Interest Period Start date: Funding & Issuer Interest Period End date:		31-mar-2024 19-Mar-2024 19-Apr-2024				
Reserve Funds			Balance 19-Mar-2024	Top ups in Period	Paid / Released in Period	Balance 19-Apr-2024
Reserve fund - Funding			£53,117,981	£0	£0	£53,117,981
Reserve fund - Issuer Total Reserve Fund available			£0 £53,117,981	£0 £0	0 <u>3</u> 03	£53,117,98
Funding and Issuer Loans	Balance @ 19-Mar-2024		Interest Accrued in period	Interest Paid in period	Principal Paid/ Increase in period	Balance @ 19-Apr-202
Funding Subordinated Loan (from Clydesdale Bank plc) Start-up Loan (from Clydesdale Bank plc)	£14,334,60 £		£0 £0	£0 £0	(£251,828) £0	£14,082,773 £0
Mortgages Trustee Priority of Payments						
Available revenue receipts to Mortgages Trustee in period ending: Mortgage interest received in the period (on loans in portfolio):						31-Mar-2024 £5,768,254
Fee income on mortgages received in the period (inc bank interest): Offset benefit received in the period (from originator): Non-cash redraw amounts received:						£14,491 £154,941 £0
Available revenue receipts:					-	£5,937,686
Less: Servicing and sundry fees payable: Net distributable revenue receipts in period:					=	£93,604 £5,844,082
Payable to Funding: Payable to Seller:					=	£4,279,590 £1,564,492
Available principal receipts to Mortgages Trustee in period ending:						31-Mar-2024
Unscheduled principal receipts:						£13.307.24 £1,756,424
Scheduled principal receipts: Special Distribution (from Seller):					_	£4,112,557 £0
Total principal available for distribution: Distributed to Funding:					_	£19,176,228 £(
Distributed to Seller:						£19,176,228
Funding Basis Swap Summary Paying Entity	Notional	Calculation period (days)	WA Rate	Payment	Payment date	Collateral Posted
Lannraig Funding Ltd. Pay:						
(0 - 5 Yr Fixed)-Clydesdale Bank PLC	£856,228,238	30	3.98194%	£2,895,697	19-Apr-2024	£0
(Variable)-Clydesdale Bank PLC	£120,705,313	30	9.75457%	£1,000,008	19-Apr-2024	£0
Lannraig Funding Ltd Receives: Clydesdale Bank PLC (Variable)	£120,705,313	30	SONIA + Spread	£1,008,929	19-Apr-2024	£0
Clydesdale Bank PLC (Fixed)	£856,228,238	30	SONIA + Spread	£3,200,869	19-Apr-2024	£0
Net Received/(Paid):				£314,094		
Net Received/(Paid): Funding Revenue Priority of Payments for period:		19-Mar-2024	Issuer Revenue Priority o			19-Mar-2024
Funding Revenue Priority of Payments for period:	tc	o 19-Apr-2024	Revenue Waterfall	of Payments for peri	od: to	19-Apr-2024
Funding Revenue Priority of Payments for period: Revenue Waterfall Funding revenue receipts on investment in portfolio: Funding revenue ledger:	tc	£4,279,590 £4,209.798		of Payments for peri	to	19-Apr-2024 £4,425,929 £8,742
Funding Revenue Priority of Payments for period: Revenue Waterfall Funding revenue receipts on investment in portfolio:	tc	£4,279,590	Revenue Waterfall Issuer available revenue receipt Issuer available revenue receipt	of Payments for peri	to	19-Mar-2024 19-Apr-2024 £4.425.921 £8.744 £8.261 £0
Funding Revenue Priority of Payments for period: Revenue Waterfall Funding revenue receipts on investment in portfolio: Funding available reserve fund: Funding Liquidity Reserve fund: Total Funding available revenue receipts:	tc	2 19-Apr-2024 £4.279,590 £4.209.798 £103,926 £53,117,981	Revenue Waterfall Issuer available revenue receipt Issuer available revenue receipt Issuer revenue ledger: Issuer available reserve fund: Total Issuer available revenue	of Payments for peri s from Fundinq: s from Fundina: (Issuer e	to	19-Apr-2024 £4.425.925 £8.745 £8.267 £0
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Funding Revenue Priority of Payments for period: Revenue Waterfall Funding revenue receipts on investment in portfolio: Funding available reserve fund: Funding available reserve fund: Funding available reserve fund: Total Funding available revenue receipts: Total arcontiny Trastee fees payable: (a) Funding barowing function fees payable: (b) Caporate Savable: (c) Other fees payable: (c) Amounts due to the A note tranches loc loans (AA): (c) Manunts due to the D note tranches loc loans (BB): (c) Manunts due to the D note tranches loc loans (BB): (c) Manunts due to the D note tranches loc loans (Instead): (c) Start up loan contribution to Instear: (c) Other fees payable: (c) Amounts due to the D note tranches loc loans (unrated): (c) Start up loan contribution to Instear: (c) Amounts due to the D note tranches loc loans (unrated): (c) And the basis swan termination amounts: (c) Start up loan contribution to Instear: (c) Funding basis swan termination amounts: (c) Funding basis swan		2 19-Apr-2024 F4.279.590 F4.209.798 E103.926 E53.117.981 E0 E61,711.294 E0 E8,242 E2.277 E8,333 E 0 E3,385,705 E4.425,829 E4.425,829 E0 E53.117.381 E61,458,466 E252,828 E500 E500 E0 E0 E251,1828 E0 E0 E251,919,679 E0 E0 E0 E0 E0 E0 E0 E0 E0 E0	Revenue Waterfall Issuer available revenue receipt Issuer available revenue receipt Issuer available revenue receipt Issuer available revenue receipt Issuer available revenue Third party creditors (A) Issuer Note and Security Tr. (B) Paryin and Agent Bank feet (C) Other fees payable: (D) Cash Manaerment fees payable: (D) Cash Manaerment fees payable: (F) Amounts due to the A notes (F) Amounts due to the C notes (I) Amounts due to the C notes (II) Amounts due to the C notes (II) Amounts due to the C notes (IV) Nour do in therest due (IV) Clear debi balances on Issuer: (IV) Clear debi balances on Issuer (MIG) Start up loan interest due (IV) Clear debi balances on Issuer (IV) Clear debi balances on Issu	of Payments for periods for the pe	to xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	19-Apr-2024 19-Ap

LANNRAIG MASTER TRUST - INVESTOR'S REPORT Arrears Analysis

Report Date: 31-Mar-2024

		All Liv	e loans (Buy to Let)			
Months	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)
Current	£1,441,162,282	£0	7,656	97.98%	0.00%	97.84%
>0M <=1M	£11,186,169	£540,633	69	0.76%	7.09%	0.88%
>1M <=2M	£2,496,953	£54,949	18	0.17%	0.72%	0.23%
>2M <=3M	£1,784,235	£365,868	11	0.12%	4.80%	0.14%
>3M <=4M	£1,797,161	£236,519	8	0.12%	3.10%	0.10%
>4M <=5M	£1,582,256	£150,701	5	0.11%	1.98%	0.06%
>5M <=6M	£826,136	£795,310	4	0.06%	10.42%	0.05%
>6M <=12M	£5,838,090	£2,065,168	22	0.40%	27.07%	0.28%
>12M	£4,215,883	£3,420,655	32	0.29%	44.83%	0.41%
Total:	£1,470,889,164	£7,629,802	7,825	100.00%	100.00%	100.00%

		All Live	loans (Buy to Let)			
Status	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)
Current	£1,441,162,282	£Ó	7,656	97.98%	0.00%	97.84%
Arrears	£28,577,012	£7,579,028	165	1.94%	99.33%	2.11%
Litigation	£1,149,870	£50,774	4	0.08%	0.67%	0.05%
Possession	£0	£0	0	0.00%	0.00%	0.00%
Total:	£1,470,889,164	£7,629,802	7,825	100.00%	100.00%	100.00%

Arrears stated include applicable fees

Arrears Capitalised	£752.390	£13.247	1
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	All Live Loans (Buy to Let)							
Arrears %	Principal at Risk	Principal at Risk%	No. Loan Parts					
3 Months+	£14,259,526	0.97%	71					
6 Months+	£10,053,973	0.68%	54					
12 Months+	£4,215,883	0.29%	32					

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.

LANNRAIG MASTER TRUST - INVESTOR'S REPORT Pool Analysis

Geographical Distribution	E	istribution of loans b	by Geographical Distribution	
Region	No. Loan Parts	% of Total	Current Principal Balance	% of Tot
East Anglia	196	2.50%	£32,809,150	2.23
East Midlands	348	4.45%	£38,156,038	2.59
London	2,409	30.79%	£753,265,179	51.21
North North West	325 573	4.15% 7.32%	£22,024,092 £56,355,653	<u>1.50</u> 3.83
Outer Metro	791	10.11%	£30,355,053 £184,368,711	12.53
Scotland	1,067	13.64%	£93,290,205	6.34
South West	398	5.09%	£65,008,117	4.42
Vales	88	1.12%	£11,098,335	0.75
Vest Midlands	334	4.27%	£43,232,905	2.94
Yorks and Humber	683	8.73%	£55,176,974	3.75
South East	613 7,825	7.83% 100.00%	£116,103,805	7.89
Fotal	7,020	100.00%	£1,470,889,164	100.00
Maturity Profile		Distribution of lo	ans by Maturity Profile	
ears to Maturity	No. Loan Parts	% of Total	Current Principal Balance	% of To
<= 5	1,173	14.99%	£147,566,166	10.03
→ 5 <= 10	2,249	28.74%	£284,627,237	19.35
> 10 <= 15	1,191	15.22%	£218,948,194	14.89
> 15 <= 20 > 20 <= 25	1,982 1,109	<u>25.33%</u> 14.17%	£486,525,767 £308,299,720	<u>33.08</u> 20.96
> <u>20 <= 25</u> > 25	121	1.55%	£308,299,720 £24,922,081	20.90
Fotal	7,825	100.00%	£1,470,889,164	100.00
Repayment Profile			ns by Repayment Profile	
Repayment Method	No. Loan Parts	% of Total	Current Principal Balance	% of To
nterest Only	6,239	79.73%	£1,354,474,967	92.09
Repayment Fotal	1,586	<u>20.27%</u> 100.00%	£116,414,197	7.91
otai	7,825	100.00%	£1,470,889,164	100.00
Product Type		Distribution of I	oans by Product Type	
Гуре	No. Loan Parts	% of Total	Current Principal Balance	% of To
Capped	0	0.00%	£0	0.00
Discounted	2	0.03%	£835,825	0.06
Fixed	5,063	64.70%	£1,167,495,014	79.37
Fracker /ariable	1,181 1,579	<u>15.09%</u> 20.18%	£153,231,302 £149.327.022	<u>10.42</u> 10.15
Fotal	7,825	100.00%	£1,470,889,164	100.00
	.,020	10010070		
<u>_oan Type</u>			f loans by Loan Type	
уре	No. Loan Parts	% of Total	Current Principal Balance	% of To
Offset	1,588	20.29%	£193,728,705	13.17
Flexible Fotal	6,237 7.825	79.71% 100.00%	£1,277,160,459 £1,470,889,164	86.83 100.00
otal	7,025	100.00%	£1,470,889,184	100.00
Seasoning		Distribution of	loans by Seasoning	
lonths	No. Loan Parts	% of Total	Current Principal Balance	% of To
= 6	0	0.00%	£0	0.00
6 <= 12	204	2.61%	£41,621,673	2.83
	53 245	0.68% 3.13%	£11,047,906 £70,130,386	0.75
12 <= 18 18 <= 24			210,130,300	
• 18 <= 24			£64 125 073	436
· 18 <= 24 · 24 <= 30	216	2.76%	£64,125,073 £106.397.819	
• 18 <= 24			£64,125,073 £106,397,819 £75,095,765	7.23
18 <=	216 405 263 131	2.76% 5.18% 3.36% 1.67%	£106,397,819 £75,095,765 £34,123,227	7.23 5.11 2.32
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	216 405 263 131 355	2.76% 5.18% 3.36% 1.67% 4.54%	£106,397,819 £75,095,765 £34,123,227 £92,373,564	7.23 5.1 2.32 6.28
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	216 405 263 131 355 546	2.76% 5.18% 3.36% 1.67% 4.54% 6.98%	£106,397,819 £75,095,765 £34,123,227 £92,373,564 £137,566,767	7.23 5.1 2.32 6.28 9.38
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	216 405 263 131 355 546 471	2.76% 5.18% 3.36% 1.67% 4.54% 6.98% 6.02%	£106,397,819 £75,095,765 £34,123,227 £92,373,564 £137,566,767 £103,794,445	7.23 5.11 2.32 6.28 9.35 7.00
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	216 405 263 131 355 546 471 768	2.76% 5.18% 3.36% 1.67% 4.54% 6.98% 6.02% 9.81%	£106,397,819 £75,095,765 £34,123,227 £92,373,564 £137,566,767 £103,794,445 £178,029,962	7.23 5.11 2.32 6.28 9.35 7.06 12.10
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	216 405 263 131 355 546 471	2.76% 5.18% 3.36% 1.67% 4.54% 6.98% 6.02%	£106,397,819 £75,095,765 £34,123,227 £92,373,564 £137,566,767 £103,794,445	7.2: 5.1 2.32 6.28 9.33 7.00 12.10 7.52
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	216 405 263 131 355 546 471 768 529	2.76% 5.18% 3.36% 1.67% 4.54% 6.98% 6.02% 9.81% 6.76%	£106,397,819 £75,095,765 £34,123,227 £92,373,564 £137,566,767 £103,794,445 £178,029,962 £110,629,028	7.23 5.11 2.33 6.28 9.38 7.00 12.10 7.52 3.23
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	216 405 263 131 355 546 471 768 529 336	$\begin{array}{r} 2.76\% \\ \hline 5.18\% \\ \hline 3.36\% \\ \hline 1.67\% \\ \hline 4.54\% \\ \hline 6.98\% \\ \hline 6.02\% \\ \hline 9.81\% \\ \hline 6.76\% \\ \hline 4.29\% \end{array}$	£106,397,819 £75,095,765 £34,123,227 £92,373,564 £137,566,767 £103,794,445 £178,029,962 £110,629,028 £47,507,777	4.36 7.23 5.11 2.32 6.28 9.35 7.06 12.10 7.52 3.23 6.37 20.72 100.00

Weighted Average Seasoning (months):	87.44
Weighted Average Remaining Term (years):	14.51
Average Loan Size:	£189,792
Weighted Average Current LTV (un-indexed)	67.07%
Weighted Average Current LTV (indexed)*	53.81%
Pre-swap yield (on mortgage portfolio):	4.79%
Post-swap yield (on mortgage portfolio):	5.13%
Current Clydesdale Bank 'Buy to Let' SVR:	9.99%

LANNRAIG MASTER TRUST - INVESTOR'S REPORT Pool Analysis

Re	port	Date:

31-Mar-2024

Current EPC Rating

Rating	No. Loan Parts	% of Total	Current Principal Balance	% of Total
A	2	0.03%	£360,190	0.02%
В	494	6.31%	£122,097,619	8.30%
С	2,046	26.15%	£397,628,257	27.03%
D	2,558	32.69%	£484,875,990	32.96%
E	877	11.21%	£165,611,646	11.26%
F	86	1.10%	£14,855,511	1.01%
G	22	0.28%	£2,460,065	
ND	1,740		£282,999,886	
Total	7,825	100.00%	£1,470,889,164	100.00%

Potential EPC Rating

Rating	No. Loan Parts	% of Total	Current Principal Balance	% of Total
А	179	2.29%	£31,870,589	2.17%
В	2,917	37.28%	£562,176,426	38.22%
С	2,506	32.03%	£501,311,545	34.08%
D	415	5.30%	£78,649,305	
E	57	0.73%	£12,067,159	0.82%
F	7	0.09%	£1,296,204	
G	4	0.05%	£518,050	
ND	1,740	22.24%	£282,999,886	
Total	7,825	100.00%	£1,470,889,164	100.00%

Source of EPC Data: Gov.UK

LANNRAIG MASTER TRUST - INVESTOR'S REPORT Pool Analysis

Report Date:

31-Mar-2024

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

LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 25	598	7.72%	£17,966,680	1.22%
> 25 <= 50	1,147	14.80%	£115,891,537	7.88%
> 50 <= 55	400	5.16%	£67,795,682	4.61%
> 55 <= 60	578	7.46%	£111,682,594	7.59%
> 60 <= 65	629	8.12%	£133,750,658	9.09%
> 65 <= 70	826	10.66%	£182,454,723	12.40%
> 70 <= 75	1788	23.07%	£411,313,254	27.96%
> 75 <= 80	1,601	20.66%	£407,374,427	27.70%
> 80 <= 85	160	2.06%	£19,170,789	1.30%
> 85 <= 90	11	0.14%	£1,857,021	0.13%
> 90 <= 95	7	0.09%	£1,099,066	0.07%
> 95 <= 100	0	0.00%	£0	0.00%
> 100	5	0.06%	£532,733	0.04%
Total	7,750	100.00%	£1,470,889,164	100.00%

Original Weighted Average Current Loan-to-Value*	69.07%
Weighted Average Current Loan-to-Value	67.07%
Average Loan Principal Balance	£189,792
*Per latest final terms	

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LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 25	1,006	12.98%	£44,874,681	3.05%
> 25 <= 50	2,862	36.93%	£442,550,480	30.09%
> 50 <= 55	980	12.65%	£210,595,233	14.32%
> 55 <= 60	1,079	13.92%	£264,032,219	17.95%
> 60 <= 65	1,042	13.45%	£290,831,458	19.77%
> 65 <= 70	382	4.93%	£107,075,914	7.28%
> 70 <= 75	275	3.55%	£76,741,857	5.22%
> 75 <= 80	110	1.42%	£30,831,620	2.10%
> 80 <= 85	11	0.14%	£2,508,323	0.17%
> 85 <= 90	2	0.03%	£787,710	0.05%
> 90 <= 95	1	0.01%	£59,669	0.00%
> 95 <= 100	0	0.00%	£0	0.00%
> 100	0	0.00%	£0	0.00%
Total	7,750	100.00%	£1,470,889,164	100.00%

*Indexation uses Nationwide HPI

Weighted Average Current Indexed Loan-to-Value

53.81%

Distribution of loans by Current Principal Balance

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

LTV Range (Principal)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 50,000	1,208	15.59%	£33,401,468	2.27%
> 50,000 <= 100,000	1,504	19.41%	£115,666,045	7.86%
> 100,000 <= 150,000	1,298	16.75%	£160,617,545	10.92%
> 150,000 <= 200,000	949	12.25%	£165,459,901	11.25%
> 200,000 <= 250,000	698	9.01%	£156,928,906	10.67%
> 250,000 <= 300,000	554	7.15%	£151,898,612	10.33%
> 300,000 <= 400,000	777	10.03%	£266,717,802	18.13%
> 400,000 <= 500,000	372	4.80%	£165,747,831	11.27%
> 500,000 <= 750,000	303	3.91%	£178,771,162	12.15%
> 750,000 <= 1,000,000	85	1.10%	£73,288,651	4.98%
> 1,000,000	2	0.03%	£2,391,242	0.16%
Total	7,750	100.00%	£1,470,889,164	100.00%

Largest Eligible Loan Principal Balance £999,800

LANNRAIG 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:	£850,000,000	81.64%	18.36%	23.46%	20.00%
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:	£191,103,000	18.36%	0.00%	0.00%	0.00%
Series 2 Z VFN:	£50,000,000	4.58%			
Total excl Series 2 Z VFN Total:	£1,041,103,000 £1,091,103,000				
Programme reserve required amount: Programme reserve actual amount:	£53,117,981 £53,117,981	5.10% 6.25%	of total notes o/s of AAA o/s		

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LANNRAIG MASTER TRUST - INVESTOR'S REPORT						
<u>19 April 2024</u>		ES TO THE STRUCTURE, RATINGS				
Role	Counterparty	Long Term Rating (Moody's/Fitch)	Short Term Rating (Moody's/Fitch)	Applicable Trigger (Loss of) 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 assignment date.	
Seller	Clydesdale Bank plc	A1(cr) / A-	P-1(cr) / F2	Aa3(cr) (Moody's); P-1(cr) (Moody's), F1+ (Fitch) A3(cr) (Moody's); P-1 (cr) (Moody's), F1 (Fitch)	Item "w" of minimum sellers share increase from 20% to greater of: (a) 60% or (b) 100% less 5% of aggregate mortgage portfolio balance. Item "w" of minimum sellers share increase to 100%.	
				P-1(cr) (Moody's), F1 (Fitch)	Item "x" of minimum sellers share determined by Seller following quarterly review rather than annual review	
Servicer	Clydesdale Bank plc	A1(cr) / A-	P-1(cr) / F2			
Cash Manager	Clydesdale Bank plc	Baa1 / A-	P-2 / F2			
Funding Fixed Basis Rate Swap Provider	Clydesdale Bank pic	Aa2(cr) / A+	P-1(ct) / F1	Level 1: A3 or A3(or) (Moody's), A and F1 (FFach) Level 2: BBB+ and F2 (Fitch) Level 3: Bast or Bast (or) (Moody's), BBB- and F3 (Fitch)	Collateral posting / Transfer / Guarantor Collateral posting / Transfer / Guarantor Transfer / Guarantor and Collateral	
Funding SVR Basis Rate Swap Provider	Clydesdale Bank pic	Basi/A-	P-2 / F2			
Start up Loan Provider	Clydesdale Bank plc	Baa1 / A-	P-2 / F2			
Funding CB Account	Clydesdale Bank plc	Baa1 / A-	P-2/F2			
Account Bank Provider (Mortgages Trustee & Funding)	National Australia Bank Limited (London Branch) Citibank, N.A., London Branch	Aa3 / A+ Aa3 / AA-	P-1 / F1 P-1 / F1			
Custodian (Funding)	Citibank, N.A., London Branch	A83 / AA-	P-1 / F1			
Account Bank Provider (Mortgages Trustee Holding Accounts and Funding Holding Account)	Clydesdale Bank pic	Bas1 / A-	P:2/F2	Moody's (P-1), Fitch* (A or F1)	Clydesdale Bank may only continue to operate and receive amounts diatributed to Funding up to the non-bullet Funding amount provided that the Series 2 class 2 VFN is drawn within 30 days of the date on which the account bank minimum ratings are no longer satisfied.	
Account Bank Provider (Issuer)	National Australia Bank Limited (London Branch) Citibank, N.A., London Branch	A83 / A+ A83 / AA-	P-1/F1 P-1/F1	Moody's (P-1), Filch (A or F1)	Termination within 30 days of breach unless: suitably rated provider can provide a guarantee, otherwise transfer to suitably rated provider.	
Cross Currency Swap Provider/s	Nor Applicable	NA	NA	Level 1: Fitch (F1 and A), Moody's (P-1 and A2) Level 2: Fitch (F2 and BBB+), Moody's (P-2 and A3) Level 3: Fitch (F3 and BBB-)	Collateral posting / Transfer / Guarantor Collateral posting / Transfer / Guarantor Transfer / Guarantor and Collateral	
Principal Paying Agent & Agent Bank	Citibank N.A - London Branch	Aa3 / AA-	P-1 / F1			
Note Trustee	Citicorp Trustee Company Limited	N/A				
Corporate Services Provider Funding & lasuer Security Trustee, Registrar & Transfer Agent	Intertrust Management Limited	N/A Aa3 / AA-	P-1/F1			
lssuer Funding	Lannraig Master Issuer plc					
Nortgages Trustee Programme Arrangers	Lannaig Pratong Linited Lannaig Trustees Linited The institution(s) identified as the arranger(s) in the applicable final terms					
Manager Stock Exchange Listing Reviewerd Office (Insur)	N/A UK Listing Authority - London					
Registered Office (Issuer) Arrangers & Lead Managers	1 Bartholomew Lane, London EC2N 2AX The institution(s) identified as the arranger(s) in the applicable final terms					
Legal Advisors Issuar Mongages Trustee Chylesdale Bank Note TrusteeTissuer Security TrusteeFunding Security Trustee	Clifford Chance LLP Carey Olsen Clifford Chance LPP / Shepherd & Wedderburn LLP K&L Gates					
CONTACTS Structured Funding Team (UK Treasury): email: structured Junding Boybg.com						
	emair: structured Jundang el-póg.com Tel: 01419583683 (harpreet.chadha@virginmoney.com)					
Lannraig Master Trust Report incorporates: Lannraig Trusbes Limited Lannraig Funding Limited Lannraig Master Suser pic Disclamer No moresentation can be made that the information herein is accurate or com	plete and no liability with respect to this is accented. Peder	ence should be				
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