						LANNK	AIG MASTE N	ote Informa		3 KEPOKI							
port Date port Free		20-May-2024 Monthly															
RIES 201	8-1	· ·															
Interest Information Principal Information Interest Information																	
ranche	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	Placem
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	Retair
2A	Aaa/AAA	XS1886621702 has been extended to 19/05/2	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	R
2A	Aaa/AAA note step up and call date I start: I end: Int date: 18-1	XS1886621702	Dec-69	£250,000,000		2,500	1.00000	£250,000,000	4.840	Scheduled Amort	May-2028*	SONIA	0.946%			ACT/365	Reta
2A s 2018-1 2A st accrua st accrua st payme in period: IES 201	Aaa/AAA note step up and call date I start: I end: Int date: 18-1	XS1886621702 has been extended to 1905/2 20/02/2024 20/05/2024 20/05/2024 90	Dec-69	£250,000,000	£100,000					Scheduled Amort	May-2028*	SONIA	0.946%	May-2028	on		
2A s 2018-1 2A est accrua est accrua est payme in period: RIES 201	Aaa/AAA note step up and call date I start: I end: Int date: I8-1 FLOWS	XS1886621702 has been extended to 19/05/2 20/02/2024 20/05/2024 20/05/2024	Dec-69 28.	£250,000,000			1.00000 GBP Eqv Principal O/s	Principal Shortfall	4.840 Cumulative Principal Shortfall				0.946%	Interest Informati			Reta Cumu Interest

port Date:		20-May-202															
port Frequ	ency:	Monthl															
RIES 2023	-1 MATION - 19 April 2023																
					Principal	Information								Interes	Information		
ranche	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	Place
1A	Aaa/AAA	XS2611217279	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	Retai
est payment in period:		90	1														
				Principal Information										Interest Informa	ation		
RIES 2023 IOD CASH FI				Principal Information										Interest Informa	ation		
		Scheduled Principal for Period	Paid in Period	Principal Information Paid to Date	Principal C/f	Pool Factor	GBP Eqv Principal O/s	Principal Shortfall in Period	Cumulative Principal Shortfall	<b>`</b>	Reference Rate		Interest Per Note	Interest Information	ntion Interest Paid in Period		Cumu Interest

LANNRAIG MASTER TRUST - INVESTOR'S REPORT
Note Information

Report Date:	20-May-2024
Report Frequency:	Monthly

Z VFN ORIGINAL INFORMATION																
	Principal Information											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
Series 2 Z VFN*2	Dec-69	£10,000,000	£50,000,000	£100,000	100	1.00000	£50,000,000	N/A	Pass Through	N/A	SONIA	0.00%* <sup>3</sup>	N/A	N/A	ACT/365	Retained

1 The Series 1 2 Variable Funding note was issued on 17 December 2015 providing the required credit enhancement for the serior triple-A rated notes. <sup>12</sup> The minimum balance of the Series 2 2 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 (20%). <sup>13</sup> As of 19/04/2023 the coupon rate is 0.00%.

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

	VFN RIOD CASH FLOWS															
PERIOD CASIT FEOWS		Principal Information								Interest 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 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.
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	£0.0
I																

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

	30-Apr-2024 30-Apr-2024					
Asset Accrual Start Date: Asset Accrual End Date:	01-Apr-2024 30-Apr-2024					
Pool Data Mortgage Principal Analysis			This Pe No. of Loan Parts	riod Value	Since Issue No. of Loan Parts	Value
Original mortgage loans in pool		@ 30-Sep-2011	8,566	£1,000,185,567	8,566	£1,000,185,56
Opening mortgage principal balance:		@ 01-Apr-2024	7,825	£1,470,889,164	8,566	£1,000,185,56
Substitutions in period Re-drawn principal Further Advance principal			0	£0 £107,667 £72,367	20,114	£3,929,953,56 £18,562,49 £19,560,56
Repurchases (product switches/further advance	ces)		(5)	(£1,487,754)	(4,679)	(£805,313,09
Unscheduled prepayments (redemptions) Scheduled repayments	····/		(134)	(£23,878,791) (£4,728,783)	(16,315)	(£2,423,463,614 (£298,511,62
Closing mortgage principal balance:		@ 30-Apr-2024	7,686	£1,440,973,870	7,686	£1,440,973,87
			3 mth CPR (a	nnualised)	1 mth CPR (annuali	sed)
Annualised CPR (excl repurchases)				14.1%		18.1%
Annualised CPR (inc repurchases)				16.9%		19.19
Annualised TRR (Total principal receins *All receipts used in principal waterfall to repay Seller.	. ,			19.7%		22.29
Mortgages Trust Bank Account and L		501				
Mortgages Trustee Transaction Account - CB: Mortgages Trustee Transaction Account - YB: Mortgages Trustee Guaranteed Investment Inc Clydesdale Trustee Account Citi Trustee Account						£ £ £35,935,01 £
Authorised Investments:						
						£
Mortgages Trust Assets			Closing	February-2024	March-2024	
Minimum seller's share (%)			Closing 3.03708% £30,376,228	February-2024 4.59326% £69,839,252	March-2024 4.62476% £68,907,919	<b>April-202</b> 4.59500
Minimum seller's share (%) Minimum seller's share amount Seller's share (%)			3.03708%	4.59326%	4.62476%	April-202 4.595009 £67,587,27 25.820179
Minimum seller's share (%) Minimum seller's share amount Seller's share (%) Seller's share amount Funding share (%)			3.03708% £30,376,228 17.11538%	4.59326% £69,839,252 28.23929%	4.62476% £68,907,919 26.77054%	April-202 4.59500 £67,587,27 25.82017 £379,786,16 74.17983
Minimum seller's share (%) Minimum seller's share amount Seller's share (%) Seller's share amount Funding share (%) Funding share amount Pool Performance			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000	4.59326% £69,839,252 28.23929% £429,371,093 71.76071% £1,091,103,000	4.62476% £68,907,919 26.77054% £398,875,295 73.22946% £1,091,103,000	April-202 4.59500 £67,587,27 25.82017 £379,786,16 74.17983 £1,091,103,00
Minimum seller's share (%) Minimum seller's share amount Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period:			3.03708% £30,376,228 17.11538% £171,185,567 82.88462%	4.59326% £69,839,252 28.23929% £429,371,093 71.76071%	4.62476% £68,907,919 26.77054% £398,875,295 73.22946%	April-202 4.59500' £67,587,27 25.82017' £379,786,16 74.17983' £1,091,103,00 Total (f
Minimum seller's share (%) Minimum seller's share amount Seller's share (%) Seller's share amount Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties repossessed since inception:			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 0	4.59326% £69,839,252 28.23929% £429,371,093 71.76071% £1,091,103,000 Principal (£) £0	4.62476% £68,907,919 26.77054% £398,875,295 73.22946% £1,091,103,000 Revenue (£) £0	April-202 4.59500' £67,587,27 25.82017' £379,786,16 74.17983' £1,091,103,00 Total ( £3,215,77
Minimum seller's share (%) Minimum seller's share amount 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:			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 <u>Number</u> 0 26	4.59326% £69,839,252 28.23929% £429,371,093 71.76071% £1,091,103,000 Principal (£) £0 £2,723,943	4.62476% £68,907,919 26.77054% £398,875,295 73.22946% £1,091,103,000 Revenue (£) £0 £491,828	April-202 4.59500 £67,587,27 25.82017 £379,786,16 74.17983 £1,091,103,00 Total (£ £3,215,77 £
Minimum seller's share (%) Minimum seller's share amount 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:*			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 0 26 0 0	4.59326% £69,839,252 28.23929% £429,371,093 71.76071% £1,091,103,000 Principal (£) £0 £2,723,943 £0 £0	4.62476% £68,907,919 26.77054% £398,875,295 73.22946% £1,091,103,000 Revenue (£) £0 £491,828 £0 £0 £0	April-202 4.59500' £67,587,27 25.82017' £379,786,16 74.17983' £1,091,103,00 Total ( £3,215,77 £ £3,215,77 £ £2,539,23 £
Minimum seller's share (%) Minimum seller's share amount 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 this period: Losses on sold repossessions this period:* Losses on sold repossessions since inception:			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 0 26 0 26 0 0 25 0	4.59326% £69,839,252 28.23929% £429,371,093 71.76071% £1,091,103,000 Principal (£) £0 £2,723,943 £0 £0 £2,290,698 £0	4.62476% £68,907,919 26.77054% £398,875,295 73.22946% £1,091,103,000 Revenue (£) £0 £491,828 £0 £0 £248,535 £0	April-202 4.59500 £67,587,27 25.820174 £379,786,16 74.179834 £1,091,103,00 Total (\$ £3,215,77 £ £2,539,23 £ £588,77
Mortgages Trust Assets Minimum seller's share (%) Minimum seller's share amount Seller's share (%) Seller's share amount Funding share (%) Funding share (%) Funding share amount Pool Performance Possession and Loss Information Properties repossessed in period: Properties repossessed since inception: Properties repossessed since inception: Properties in possession (current): Total sold repossessions this period: Total sold repossessions this period: Losses on sold repossessions this period:* Losses on sold repossessions since inception: MIG claims submitted/received & net recoveried Average time from possession to sale (days):			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 0 26 0 26 0 0 25 0 19	4.59326% £69,839,252 28.23929% £429,371,093 71.76071% £1,091,103,000 Principal (£) £0 £2,723,943 £0 £2,290,698 £0 £2,290,698 £0 £466,092	4.62476% £68,907,919 26.77054% £398,875,295 73.22946% £1,091,103,000 <b>Revenue (£)</b> £0 £491,828 £0 £0 £248,535 £0 £122,685	£ April-202 4.595009 £67,587,27 25.820179 £379,786,16 74.179839 £1,091,103,00 Total (£ £3,215,77. £ £2,539,23 £ £588,77 £
Minimum seller's share (%) Minimum seller's share amount Seller's share (%) 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:	es:		3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 0 26 0 26 0 0 25 0 19 0 19	4.59326% £69,839,252 28.23929% £429,371,093 71.76071% £1,091,103,000 Principal (£) £0 £2,723,943 £0 £2,290,698 £0 £2,290,698 £0 £466,092	4.62476% £68,907,919 26.77054% £398,875,295 73.22946% £1,091,103,000 <b>Revenue (£)</b> £0 £491,828 £0 £0 £248,535 £0 £122,685	April-202 4.59500 £67,587,27 25.82017 £379,786,16 74.17983 £1,091,103,00 Total (£ £3,215,77 £ £2,539,23 £ £588,77

Trust Calculation Period End Date: Report Date: Funding & Issuer Interest Period Start date:		30-Apr-2024 30-Apr-2024 19-Apr-2024				
Funding & Issuer Interest Period Start date:		20-May-2024				
Reserve Funds			Balance 19-Apr-2024	Top ups in Period	Paid / Released in Period	Balance 20-May-2024
Reserve fund - Funding Reserve fund - Issuer			£53,117,981 £0	£0 £0	£0 £0	£53,117,981 £0
Total Reserve Fund available	Balance @		£53,117,981	£0	£0	£53,117,981
Funding and Issuer Loans	19-Apr-2024		interest Accrued in period	Interest Paid in period	Principal Paid/ Increase in period	Balance @ 20-May-2024
Funding Subordinated Loan (from Clydesdale Bank plc) Start-up Loan (from Clydesdale Bank plc)	£14,082,773 £0		£0 £0	£0 £0	(£405,201) £0	£13,677,572 £0
Mortgages Trustee Priority of Payments Available revenue receipts to Mortgages Trustee in period ending:						30-Apr-2024
Mortgage interest received in the period (on loans in portfolio):						£5,755,583
Fee income on mortgages received in the period (inc bank interest): Offset benefit received in the period (from originator): Non-cash redraw amounts received:						£22,084 £158,783 £0
Available revenue receipts:					-	£5,936,450
Less: Servicing and sundry fees payable:					-	£90,623
Net distributable revenue receipts in period:					-	£5,845,827
Payable to Funding: Payable to Seller:						£4,336,425 £1,509,403
Available principal receipts to Mortgages Trustee in period ending:						30-Apr-2024
Unscheduled principal receipts: Repurchase principal receipts:						£23,878,791 £1,487,754
Scheduled principal receipts: Special Distribution (from Seller):						£4,728,783 £0
Total principal available for distribution:					-	£30,095,328
Distributed to Funding: Distributed to Seller:						£0 £30,095,328
Funding Basis Swap Summary		Calculation period				
Paying Entity Lannraig Funding Ltd. Pay:	Notional	(days)	WA Rate	Payment	Payment date	Collateral Posted
(0 - 5 Yr Fixed)-Clydesdale Bank PLC	£866,045,752	29	3.99149%	£2,841,216	20-May-2024	£0
(Variable)-Clydesdale Bank PLC	£111,390,537	29	9.71721%	£889,648	20-May-2024	£0
Lannraig Funding Ltd Receives:						
Clydesdale Bank PLC (Variable)	£111,390,537	30	SONIA + Spread	£933,364	20-May-2024	£0
Clydesdale Bank PLC (Fixed)	£866,045,752	30	SONIA + Spread	£3,255,408	20-May-2024	£0
Net Received/(Paid):			_			
				£457,908		
Funding Revenue Priority of Payments for period:	to	19-Apr-2024 20-May-2024	Issuer Revenue Priority c		riod: to	19-Apr-2024 20-May-2024
Funding Revenue Priority of Payments for period: Revenue Waterfall	to	20-May-2024	Revenue Waterfall	of Payments for per		20-May-2024
Revenue Waterfall Funding revenue receipts on investment in portfolio: Funding basis swap:	to	20-May-2024 £4,336,425 £4,188,772	Revenue Waterfall Issuer available revenue receipts Issuer available revenue receipts	of Payments for per	to	20-May-2024 £4,479,002 £0
Revenue Waterfall Funding revenue receipts on investment in portfolio:	to	20-May-2024 £4,336,425	Revenue Waterfall Issuer available revenue receipts	of Payments for per	to	20-May-2024 £4,479,002
Revenue Waterfall Funding revenue receipts on investment in portfolio: Funding basis swap: Funding revenue ledger: Funding available reserve fund:	to	20-May-2024 £4,336,425 £4,188,772 £101,147 £53,117,981	Revenue Waterfall Issuer available revenue receipts Issuer available revenue receipts Issuer revenue ledger:	of Payments for per s from Funding: s from Funding: (Issuer	to	20-May-2024 £4,479,002 £0 £16,823
Revenue Waterfall Fonding revenue receipts on investment in portfolio: Funding basis swap: Funding available reserve fund: Funding Liquidity Reserve fund: Total Funding available revenue receipts: Third party resiltors	to	20-May-2024 £4,336,425 £4,188,772 £101,147 £53,117,981 £0 £61,744,325	Revenue Waterfall Issuer available revenue receipt Issuer available revenue receipt Issuer available reserve fund: Total Issuer available reserve fund: Third party creditors	of Payments for per s from Funding: s from Funding: (Issuer e receipts:	to	20-May-2024 £4,479,002 £16,823 £0 £4,495,825
Revenue Waterfall Funding trevenue receipts on investment in portfolio: Funding basis wap: Funding revenue ledger: Funding Liquidity Reserve fund: Total Funding available revenue receipts: Third party creditors (A) Funding Socurity Trustee fees payable: (B) Issuer's obligations for fees payable: (C) Other fees payable:	to	20-May-2024 £4,336,425 £4,188,772 £101,147 £53,117,981 £0	Revenue Waterfall Issuer available revenue receipts Issuer available revenue receipts Issuer revenue deger: Issuer available reserve fund: Total Issuer available revenue	of Payments for per s from Funding: from Funding: (Issuer e receipts: ustee fees payable:	to	20-May-2024 £4,479,002 £0 £16,823 £0
Revenue Waterfall Funding trevenue receipts on investment in portfolio: Funding trevenue ledger: Funding revenue ledger: Funding unailable reserve fund: Funding Liquidity Reserve fund: Total Funding available revenue receipts: Third party creditors (A) Funding Socurity Trustee fees payable: (B) Issuer's obligations for fees payable: (C) Other fees payable: (D) Captorale Bayable: (D) Captorale Bayable:	to	20-May-2024 £4,336,425 £4,188,772 £101,147 £53,117,881 £0 £61,744,325 £0 £0 £2,443 £8,333 £0	Revenue Waterfall Issuer available revenue receipt: Issuer available revenue receipt: Issuer revenue ledger: Issuer available reserve fund: Total Issuer available revenue Third party creditors (A) Issuer Note and Security Tru (B) Paying and Agent Bank fees (C) Other fees payable: (D) Cash Management fees pay (E) Arounts due to the A notes	of Payments for per s from Funding: s from Funding: (Issuer : a receipts: ustee fees payable: payable: able: and A note swap provide	to expenses) ers (AAA):*	20-May-2024 £4,479,002 £0 £16,823 £0 <b>£4,495,825</b> £100 £250 £6,925 £9,048 £4,479,082
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## LANNRAIG MASTER TRUST - INVESTOR'S REPORT Arrears Analysis

Report Date:	30-Apr-2024					
		All Liv	e loans (Buy to Let)			
Months	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)
Current	£1,411,581,251	£0	7,516	97.96%	0.00%	97.79%
>0M <=1M	£6,611,794	£106,469	46	0.46%	1.50%	0.60%
>1M <=2M	£5,176,954	£67,567	31	0.36%	0.95%	0.40%
>2M <=3M	£2,587,906	£380,538	16	0.18%	5.37%	0.21%
>3M <=4M	£757,158	£11,693	6	0.05%	0.17%	0.08%
>4M <=5M	£2,184,876	£413,600	9	0.15%	5.84%	0.12%
>5M <=6M	£1,606,317	£183,289	6	0.11%	2.59%	0.08%
>6M <=12M	£5,342,031	£2,436,995	23	0.37%	34.41%	0.30%
>12M	£5,125,584	£3,481,433	33	0.36%	49.16%	0.43%
Total:	£1,440,973,870	£7,081,584	7,686	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	£1,411,581,251	£0	7,516	97.96%	0.00%	97.79%						
Arrears	£28,242,515	£7,022,038	166	1.96%	99.16%	2.16%						
Litigation	£1,150,104	£59,545	4	0.08%	0.84%	0.05%						
Possession	£0	£0	0	0.00%	0.00%	0.00%						
Total:	£1,440,973,870	£7,081,584	7,686	100.00%	100.00%	100.00%						

Arrears stated include applicable fees

-			
Arrears Capitalised	£752,390	£13,247	1

All Live Loans (Buy to Let)					
Arrears %	Principal at Risk	Principal at Risk%	No. Loan Parts		
3 Months+	£15,015,965	1.04%	77		
6 Months+	£10,467,615	0.73%	56		
12 Months+	£5,125,584	0.36%	33		

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

port Date:	30-Ap

Re

### 30-Apr-2024

Geographical Distribution	Dis	tribution of loans I	by Geographical Distribution	
Region	No. Loan Parts	% of Total	Current Principal Balance	% of Total
East Anglia	193	2.51%	£32,219,727	2.24%
East Midlands	336	4.37%	£37,483,904	2.60%
London	2,367	30.80%	£736,364,571	51.10%
North	321	4.18%	£21,714,677	1.51%
North West	570	7.42%	£55,997,114	3.89%
Outer Metro	780	10.15%	£181,730,813	12.61%
Scotland	1,038	13.51%	£90,593,832	6.29%
South West	388	5.05%	£63,707,346	4.42%
Wales	88	1.14%	£11,024,433	0.77%
West Midlands	329	4.28%	£41,864,160	2.91%
Yorks and Humber	676	8.80%	£54,559,093	3.79%
South East	600	7.81%	£113,714,199	7.89%
Total	7,686	100.00%	£1.440.973.870	100.00%

Maturity Profile		Distribution of loans by Maturity Profile			
Years to Maturity	No. Loan Parts	% of Total	Current Principal Balance	% of Tota	
<= 5	1,137	14.79%	£142,592,496	9.90%	
> 5 <= 10	2,219	28.87%	£280,119,344	19.44%	
> 10 <= 15	1,178	15.33%	£217,113,828	15.07%	
> 15 <= 20	1,942	25.27%	£474,379,002	32.92%	
> 20 <= 25	1,089	14.17%	£301,866,789	20.95%	
> 25	121	1.57%	£24,902,411	1.73%	
Total	7,686	100.00%	£1,440,973,870	100.00%	

Repayment Profile		Distribution of loans by Repayment Profile			
Repayment Method	No. Loan Parts	% of Total	Current Principal Balance	% of Total	
Interest Only	6,128	79.73%	£1,326,927,348	92.09%	
Repayment	1,558	20.27%	£114,046,522	7.91%	
Total	7,686	100.00%	£1,440,973,870	100.00%	

<u>Product Type</u> Type		Distribution of loans by Product Type				
	No. Loan Parts	% of Total	Current Principal Balance	% of Total		
Capped	0	0.00%	£0	0.00%		
Discounted	3	0.04%	£292,079	0.02%		
Fixed	4,955	64.47%	£1,139,428,259	79.07%		
Tracker	1,165	15.16%	£150,353,916	10.43%		
Variable	1,563	20.34%	£150,899,616	10.47%		
Total	7,686	100.00%	£1,440,973,870	100.00%		

Loan Type		Distribution of loans by Loan Type			
Туре	No. Loan Parts	% of Total	Current Principal Balance	% of Total	
Offset	1,580	20.56%	£194,525,125	13.50%	
Flexible	6,106	79.44%	£1,246,448,745	86.50%	
Total	7,686	100.00%	£1,440,973,870	100.00%	

Seasoning		Distribution of loans by Seasoning			
Months	No. Loan Parts	% of Total	Current Principal Balance	% of Total	
<= 6	0	0.00%	£0	0.00%	
> 6 <= 12	204	2.65%	£41,581,757	2.89%	
> 12 <= 18	53	0.69%	£11,040,601	0.77%	
> 18 <= 24	237	3.08%	£67,626,231	4.69%	
> 24 <= 30	212	2.76%	£62,890,187	4.36%	
> 30 <= 36	400	5.20%	£105,505,054	7.32%	
> 36 <= 42	263	3.42%	£75,030,690	5.21%	
> 42 <= 48	128	1.67%	£32,743,865	2.27%	
> 48 <= 54	348	4.53%	£90,373,485	6.27%	
> 54 <= 60	530	6.90%	£133,459,853	9.26%	
> 60 <= 72	454	5.91%	£99,425,540	6.90%	
> 72 <= 84	761	9.90%	£175,404,976	12.17%	
> 84 <= 96	515	6.70%	£108,265,111	7.51%	
> 96 <= 108	333	4.33%	£47,293,850	3.28%	
> 108 <= 120	476	6.19%	£91,316,188	6.34%	
> 120	2,772	36.07%	£299,016,482	20.75%	
Total	7,686	100.00%	£1,440,973,870	100.00%	

Mortgage Pool Statistics as at:	30-Apr-2024
Weighted Average Seasoning (months):	87.47
Weighted Average Remaining Term (years):	14.51
Average Loan Size:	£189,30
Weighted Average Current LTV (un-indexed):	67.03%
Weighted Average Current LTV (indexed)*:	53.60%
Pre-swap yield (on mortgage portfolio):	4.88%
Post-swap yield (on mortgage portfolio):	5.17%
Current Clydesdale Bank 'Buy to Let' SVR:	9.99

# LANNRAIG MASTER TRUST - INVESTOR'S REPORT Pool Analysis

Report Date:

30-Apr-2024

### Current EPC Rating

Rating	No. Loan Parts	% of Total	Current Principal Balance	% of Total
A	2	0.03%	£358,061	0.02%
В	495	6.44%	£120,851,863	8.39%
С	2,119	27.57%	£405,328,274	
D	2,567	33.40%	£480,546,642	33.35%
E	851	11.07%	· · ·	10.99%
F	78	1.01%	£13,221,241	0.92%
G	23	0.30%	£2,291,481	0.16%
ND	1,551	20.18%		18.04%
Total	7,686	100.00%	£1,440,973,870	100.00%

#### Potential EPC Rating

Rating	No. Loan Parts	% of Total	Current Principal Balance	% of Total
A	185	2.41%	£32,557,392	2.26%
В	2,960	38.51%	£565,912,900	39.27%
С	2,520	32.79%	£495,799,214	34.41%
D	410	5.33%	£74,776,749	5.19%
E	50	0.65%	£10,231,500	0.71%
F	6	0.08%	£1,191,561	0.08%
G	4	0.05%	£517,098	0.04%
ND	1,551	20.18%		
Total	7,686	100.00%	£1,440,973,870	100.00%

Source of EPC Data: Gov.UK

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

#### Report Date:

### 30-Apr-2024

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

LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 25	593	7.79%	£17,556,879	1.22%
> 25 <= 50	1,139	14.96%	£116,100,062	8.06%
> 50 <= 55	380	4.99%	£64,878,981	4.50%
> 55 <= 60	577	7.58%	£111,531,333	7.74%
> 60 <= 65	613	8.05%	£131,314,015	9.11%
> 65 <= 70	808	10.61%	£177,064,287	12.29%
> 70 <= 75	1738	22.83%	£399,664,276	27.74%
> 75 <= 80	1,580	20.76%	£400,117,898	27.77%
> 80 <= 85	160	2.10%	£19,135,124	1.33%
> 85 <= 90	12	0.16%	£1,979,523	0.14%
> 90 <= 95	7	0.09%	£1,099,066	0.08%
> 95 <= 100	0	0.00%	£0	0.00%
> 100	5	0.07%	£532,426	0.04%
Total	7,612	100.00%	£1,440,973,870	100.00%

Original Weighted Average Current Loan-to-Value*	69.07%
Weighted Average Current Loan-to-Value	67.03%
Average Loan Principal Balance	£189,303
*Per latest final terms	

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

LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 25	999	13.12%	£44,357,865	3.08%
> 25 <= 50	2,842	37.34%	£441,982,041	30.67%
> 50 <= 55	958	12.59%	£205,356,008	14.25%
> 55 <= 60	1,064	13.98%	£260,523,408	18.08%
> 60 <= 65	996	13.08%	£279,264,436	19.38%
> 65 <= 70	385	5.06%	£107,014,657	7.43%
> 70 <= 75	254	3.34%	£71,020,140	4.93%
> 75 <= 80	102	1.34%	£28,577,540	1.98%
> 80 <= 85	10	0.13%	£2,769,419	0.19%
> 85 <= 90	2	0.03%	£108,357	0.01%
> 90 <= 95	0	0.00%	£0	0.00%
> 95 <= 100	0	0.00%	£0	0.00%
> 100	0	0.00%	£0	0.00%
Total	7,612	100.00%	£1,440,973,870	100.00%

\*Indexation uses Nationwide HPI

#### Weighted Average Current Indexed Loan-to-Value

53.60%

LTV Range (Principal)	No. of Loans	% of Total	Current Principal Balance	% of Tota
> 0 <= 50,000	1,183	15.54%	£32,577,965	2.26%
> 50,000 <= 100,000	1,490	19.57%	£114,383,560	7.94%
> 100,000 <= 150,000	1,272	16.71%	£157,533,447	10.93%
> 150,000 <= 200,000	932	12.24%	£162,591,264	11.28%
> 200,000 <= 250,000	690	9.06%	£155,263,082	10.77%
> 250,000 <= 300,000	539	7.08%	£147,771,031	10.25%
> 300,000 <= 400,000	764	10.04%	£262,285,030	18.20%
> 400,000 <= 500,000	364	4.78%	£161,980,606	11.24%
> 500,000 <= 750,000	293	3.85%	£172,620,026	11.98%
> 750,000 <= 1,000,000	83	1.09%	£71,576,618	4.97%
> 1,000,000	2	0.03%	£2,391,242	0.17%
Total	7,612	100.00%	£1,440,973,870	100.00%

Largest Eligible Loan Principal Balance

£999,800

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

	Total £	% of Total excl Series 2 Z VFN	Current Note Subordination %	Credit Enhancement %	% Required CE
Class A Notes:	£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		

Trigger Events	
Asset Trigger	Trigger Event
An amount is debited to the AAA principal deficiency sub-ledger to the Funding	NO
rincipal deficiency ledger.	
Non-Asset Trigger	Trigger Event
	NO
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, the seller fails to pay to the mortgages trustee any offset rebate amount where,	
ollowing notification of such failure, the Funding security trustee is of the opinion that such failure is materially prejudicial to the interests of the note holders of the notes issued by all issuers.	NO
The current sellers share is equal to or less than the minimum sellers share on any two	NO
consecutive trust distribution dates "seller's share event".	
Arrears Trigger Event	
The current principal balance of the mortgage loans in the mortgages portfolio in arrears for	NO
nore than 90 days divided by the current principal amount of the mortgage pool exceeds 2%.	-
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.	
Disclosure Requirements	Compliant
Clydesdale Bank PLC confirms that it retains a material net economic interest of not less than 5 per cent.	
of the nominal value of the securitisation in accordance with Article 405 of Regulation 575/2013 (the "CRR"). Such material net economic interest is retained in the form of a minimum transferor interest of 5 per cent. as	YES
bermitted under option (a) of Article 405 of the CRR.	
Notices	

LANNRAIG MASTER TRUST - INVESTOR'S REPORT						
<u>20 May 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)	Consequence No further assignment of loans to the mortgages trust unless a	
Sation	Cilydexdate Bank pic	A1(cr) / A-	P-1(cr) / F2	A3(cr) (Moody/s), A- (Filch) Aa3(cr) (Moody/s), P-1(cr) (Moody/s), P-1 (Filch) A3(cr) (Moody/s), P-1 (cr) (Moody/s), P1 (Filch) P-1(cr) (Moody/s), P1 (Filch)	solvency certificate is provided by each originator at the assignment date.	
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	Clydeodale Bank plc	Aa2(cr) / A+	P-1(cr) / F1	Level 1: A3 or A3(cr) ( Moody's ), A and F1 (Flich) Level 2: BBB+ and F2 (Flich) Level 3: Baa1 or Baa1(cr) (Moody's), BBB- and F3 (Flich)	Cultetenal posting / Transfer / Guarantor Cultetenal posting / Transfer / Guarantor Transfer / Guarantor and Collatenal	
Funding SVR Basis Rate Swap Provider	Clydesdale Bank pic	Baal/A-	P-2/F2			
Start up Loan Provider	Clydesdale Bank plc	Baa1 / A-	P-2/F2			
Funding CB Account	Clydesdele Bank pic	Baa1 / A-	P-2/F2			
Account Bank Provider (Mortgages Trustee & Funding)	National Australia Bank Limited (London Branch) Cilibanit, N.A., London Branch	Au3 / A+ Au3 / AA-	P-1/F1 P-1/F1			
Custodian (Funding)	Citibanik, N.A., London Branch	Aa3 / AA-	P-1/F1			
Account Bank Provider (Mortgages Trustes Holding Accounts and Funding Holding Account)	Clydesdale Bank plc	Bast / A-	P-2/F2	Moody's (P-1), Fitch' (A or F1)	Chydesidale Bank may only continue to operate and receive amounts distributed to Funding up to the non-bullet Funding amount provided that the Series 2 class 2 VFN is drawn within 30 only and the second bank minimum rainings are no longer satisfied.	
Account Bank Provider (Issuer)	National Australia Bank Limited (London Branch) Citibank, N.A., London Branch	A23/A+ A23/AA-	P-1/F1 P-1/F1	Moody's (P-1), Filch (Å or F1)	Termination within 30 days of breach unless: suitably raided provider can provide a guarantee, otherwise transfer to suitably raide provider.	
Cross Currency Swap Provider/s	Not 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-)		
Principal Paying Agent & Agent Bank	Citibank N.A - London Branch	A33/AA-	P-1/F1			
Note Trustee	Citicorp Trustee Company Limited	N/A				
Corporate Services Provider	Intertrust Management Limited	N/A				
Funding & Issuer Security Trustee, Registrar & Transfer Agent	Citibank N.A - London Branch	A83 / AA-	P-1/F1			
Issuer Funding Mortgages Trustee	Lannraig Master Issuer plc Lannraig Funding Limited Lannraig Trustees Limited					
Programme Arrangers Manager Stock Eschange Listing	The institution(s) identified as the arranger(s) in the applicable final terms N/A UK Listing Authority - London					
Stock Exchange Listing Registered Office (Issuer)	UK Listing Authority - London 1 Bartholomew Lane, London EC2N 2AX					
Arrangers & Lead Managers	The institution(s) identified as the arranger(s) in the applicable final terms					
Legal Advisors Issuer Mongages Trustee Cydesdale Bank Note Trusteelfissuer Security Trustee/Funding Security Trustee	Clifford Chance LLP Carey Olsen Clifford Chance LP/ / Shepherd & Wedderburn LLP K&L Gates					
CONTACTS						
Structure Funding Team (UK Treasury): Harpresc Chadha - Head of Securitisation, Treasury, Structured Funding Nok Abhord - Hentager, Treasury, Structured Funding Biografications Biografications Structure, Structure, Struc	emä: structured.funding @robg.com Tal: 01419633863 (harpreet.chadha @virginmoney.com) Tal: 07483 949973 (nick.akhondi@virginmoney.com)					
Lannraig Master Trust Report incorporates: Lannraig Trustees Limited Lannraig Funding Limited Lannraig Master Isaor pic Disclamer						
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