21-May-2018 Monthly 2 NOVEMBER 2012 /S&P) ISIN No.	Legal Maturity			Principal Inform										
Monthly 2 NOVEMBER 2012	Legal Maturity			Principal Inform										
	Legal Maturity			Principal Inform										
	Legal Maturity			Principal Inform										
/S&P) ISIN No.	Legal Maturity				nation							Interest Informatio	n	
(3&P) 151N NO.		Onininal Dalamas	Denemination	Notes losued	EX Data	CDD Fare	18/61 **	Dand Tura	Scheduled	Deference Data		Step Down / Call	Step Down	Interes
A XS0857869548	Dec-61	Original Balance £715,000,000	Denomination £100,000	Notes Issued 7,150	FX Rate 1.00000	GBP Eqv £715,000,000	5.99	Bond Type Scheduled Amort	Nov-2018	Reference Rate	Margin 1.00%	Option Date Nov-2018	Margin 0.85%	Calculat ACT/36
19/02/2018														
21/05/2018														
91 20/05/2018														
		Paris	-to-stands-modeling											
Online to the t		Prin										tion		
Principal for							Cumulative							Cumula
														nterest SI
£0,000	£0	£0	£715,000,000	1.00000	£715,000,000	£0	£0	0.54975%	1.54975%	£386.38	£2,762,617	£2,762,617	£0	
	21/05/2018 21/05/2018 91 20/05/2018 Scheduled	21/05/2018 21/05/2018 91 20/05/2018 Scheduled Principal for sued period Paid in Period	21/05/2018 21/05/2018 91 20/05/2018 Prin Scheduled Principal for sued period Paid in Period Paid to Date	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid to Date Principal C/f Pool Factor	21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for Sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period F	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period Principal Shortfall	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period Principal Shortfall Reference Rate	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period Principal Shortfall Reference Rate Coupon Rate	21/05/2018 91 20/05/2018 Principal Information Ir Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period Principal Shortfall Reference Rate Coupon Rate Interest Per Note	21/05/2018 91 20/05/2018 Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period Principal Shortfall Reference Rate Coupon Rate Interest Per Note Due in Period	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period Principal Shortfall Cumulative in Period Principal Shortfall Reference Rate Coupon Rate Interest Per Note Due in Period Period	21/05/2018 21/05/2018 91 20/05/2018 Principal Information Scheduled Principal for sued period Paid in Period Paid to Date Principal C/f Pool Factor O/s in Period Principal Shortfall Reference Rate Coupon Rate Interest Per Note Due in Period In Interest Shortfall Period In Per

	LANNRAIG MASTER TRUST - INVESTOR'S REPORT Note Information															
eport Date: eport Frequ		21-May-2018 Monthly														
ERIES 1 CI	ass Z1 VFN MATION			Principal Inform	nation							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	Placem
Z VFN	Dec-61	£214,000,000	£184,000,000	£100,000	2,140	1.00000	£214,000,000	N/A	Pass Through	N/A	3M GBP LIBOR	0.90%	N/A	N/A	ACT/365	Retair
terest accrual s terest accrual e terest payment ays in period: ecord date:	end:	19/02/2018 21/05/2018 21/05/2018 91 20/05/2018														
ERIES 1 CI	ass Z1 VFN Lows			Principal Inform	nation							In	terest Information			
Tranche	S 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		Coupon Rate In	terest Per Note	Due in Period	Interest Paid in Period	Interest Shortfall in Period	Cumul Inter Shor
		N/A	£0	N/A	£184,000,000	N/A	£184,000,000	£0	£0	0.54975%	1.44975%	£310.77	£665,048	£665,048	£0	

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

	30-Apr-2018					
Asset Accrual Start Date: Asset Accrual End Date:	01-Apr-2018 30-Apr-2018					
Pool Data Mortgage Principal Analysis			This Pe No. of Loan Parts	eriod Value	Since Is: No. of Loan Parts	sue Value
Original mortgage loans in pool	a	2 30-Sep-2011	8,566	£1,000,185,567	8,566	£1,000,185,56
Opening mortgage principal balance:	@	01-Apr-2018	8,733	£1,163,812,288	8,566	£1,000,185,56
Substitutions in period Re-drawn principal Further Advance principal			0	£0 £114,279.61 £74.168	12,955	£2,339,699,294.4 £10,911,645.9 £15,147,14
Repurchases (product switches/further advance Jnscheduled prepayments (redemptions) Scheduled repayments	es)		(66) (94)	(£11,650,675) (£13,676,395) (£2,077,456)	(3,684) (9,264)	(£649,376,76 (£1,432,933,57 (£147,037,11
Closing mortgage principal balance:	a	2 30-Apr-2018	8,573	£1,136,596,209.46	8,573	£1,136,596,209.6
soonig nongago pinioipal balanco.		00740 2010	3 mth CPR (a		1 mth CPR (an	
Annualised CPR (excl repurchases) Annualised CPR (inc repurchases) Annualised TRR (Total principal receip 'All receipts used in principal waterfall to repay Seller/F	-		<u>, , , , , , , , , , , , , , , , , , , </u>	11.8% 22.2% 24.0%	<u>. mu o r (</u> u	13.4 23.5 25.2
Mortgages Trust Bank Account and Le	dger Balances					
Mortgages Trustee Transaction Account - CB: Mortgages Trustee Transaction Account - YB:						:
Mortgages Trustee Guaranteed Investment Inco	ome Account (GIC):					£30,738,7
Authorised Investments:						£24,300,00
Mortgages Trust Assets			Closing	February-2018	March-2018	Am-11 20
						April-20
			3.03708% £30,376,228	5.52907% £67,139,320	5.63481% £67,043,130	5.66859
Minimum seller's share (%) Minimum seller's share amount Seller's share (%) Seller's share amount			3.03708%	5.52907%		April-20 5.66859 £65,971,72 23.79832 £276,967,85
Minimum seller's share amount Seller's share (%)			3.03708% £30,376,228 17.11538%	5.52907% £67,139,320 26.96655%	£67,043,130 25.46297%	5.66859 £65,971,7 23.79832
Vinimum seller's share amount Seller's share (%) Seller's share amount Funding share (%) Funding share amount			3.03708% £30,376,228 17.11538% £171,185,567 82.88462%	5.52907% £67,139,320 26.96655% £327,454,544 73.03345%	£67,043,130 25.46297% £302,959,489 74.53703%	5.66859 £65,971,7 23.79832 £276,967,8 76.20168
Vinimum 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%	5.52907% £67,139,320 26.96655% £327,454,544 73.03345%	£67,043,130 25.46297% £302,959,489 74.53703%	5.66859 £65,971,7: 23.79832 £276,967,8: 76.20168
Minimum seller's share amount Seller's share (%) Seller's share amount Funding share (%)			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000	5.52907% £67,139,320 26.96655% £327,454,544 73.03345% £886,844,430	£67,043,130 25.46297% £302,959,489 74.53703% £886,844,430	5.66855 £65,971,7 23.79832 £276,967,8 76.20168 £886,844,4
Vinimum 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 1	5.52907% £67,139,320 26.96655% £327,454,544 73.03345% £886,844,430 Principal (£) £22,675	£67,043,130 25.46297% £302,959,489 74.53703% £886,844,430 <b>Revenue (£)</b> £3,663	5.66855 £65,971,7 23.79832 £276,967,8 76.20168 £886,844,4 <b>Total</b> £26,3
Viinimum 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): Fotal sold repossessions this period:			3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 1 17	5.52907% £67,139,320 26.96655% £327,454,544 73.03345% £886,844,430 <b>Principal (£)</b> £22,675 £1,336,879	£67,043,130 25.46297% £302,959,489 74.53703% £886,844,430 Revenue (£) £3,663 £102,994	5.66859 £65,971,7 23.79832 £276,967,8 76.20168 £886,844,4 <b>Total</b> £26,3 £1,439,8
Viinimum 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): Fotal sold repossessions this period: Fotal 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 1 17 2 0	5.52907% £67,139,320 26.96655% £327,454,544 73.03345% £886,844,430 <b>Principal (£)</b> £22,675 £1,336,879 £85,990 £0	£67,043,130 25.46297% £302,959,489 74.53703% £886,844,430	5.66855 £65,971,7 23.79832 £276,967,8 76.20166 £886,844,4 <b>Total</b> £26,3 £1,439,8 £100,5 £1,383,4
Vinimum 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:	5:		3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 1 17 2 0 15 0	5.52907% £67,139,320 26.96655% £327,454,544 73.03345% £886,844,430 <b>Principal (£)</b> £22,675 £1,336,879 £85,990 £1,272,857 £0	£67,043,130 25.46297% £302,959,489 74.53703% £886,844,430	5.66855 £65,971,7 23.79832 £276,967,8 76.20168 £886,844,4 <b>Total</b> £26,3 £1,439,8 £100,5 £1,383,4 £403,3
Viinimum 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 this period: Losses on sold repossessions this period: Losses on sold repossessions this period:	5:		3.03708% £30,376,228 17.11538% £171,185,567 82.88462% £829,000,000 Number 1 17 2 0 15 0 11	5.52907% £67,139,320 26.96655% £327,454,544 73.03345% £886,844,430 <b>Principal (£)</b> £22,675 £1,336,879 £85,990 £1,272,857 £0 £327,996	£67,043,130 25.46297% £302,959,489 74.53703% £886,844,430 <b>Revenue (£)</b> £3,663 £102,994 £14,570 £0 £110,626 £0 £75,327	5.66859 £65,971,7 23.79832 £276,967,8 76.20168 £886,844,4 <b>Total</b> £26,3 £1,439,8 £100,5

Trust Calculation Period End Date: Report Date: Funding & Issuer Interest Period Start Funding & Issuer Interest Period End (		30-Apr-2018 30-Apr-2018 19-Apr-2018 21-May-2018				
Reserve Funds	μαις.	2 1-May-2010	Balance	Top ups in	Paid / Released in	Balan
Reserve fund - Funding			19-Apr-2018 £24,300,000	Period £0	Period £0	21-May-20
Reserve fund - Issuer Total Reserve Fund available			£0 £24,300,000	£0 £0	£0 £0	
Funding and Issuer Loans		Balance @ 19-Apr-2018	Interest Charged in period	Interest (Paid) in period	Principal (Paid)/ Increase in period	
Mortgages Trustee Priority of Paymen	nts					
Available revenue receipts to Mortgages Truste						30-Apr-20
Mortgage interest received in the period (on loa Fee income on mortgages received in the perio Offset benefit received in the period (from origin Non-cash redraw amounts received:	od (inc bank interest):					£3,120,9 £30,3 £76,7
Available revenue receipts:						£3,227,9
Less: Servicing and sundry fees payable:						£73,6
Net distributable revenue receipts in period	:					£3,154,2
Payable to Funding: Payable to Seller:						£2,403,6 £750,6
Available principal receipts to Mortgages Truste	ee in period ending:					30-Apr-20
Unscheduled principal receipts: Repurchase principal receipts:						£13.676.3 £11.650.6
Scheduled principal receipts: Special Distribution (from Seller):						£2,077,4
Total principal available for distribution: Distributed to Funding:						£27,404,5
Distributed to Funding: Distributed to Seller:						£27,404,5
Funding Basis Swap Summary						
Paying Entity	Notional	Calculation period (days)	WA Rate	Payment	Payment date	Collateral Poste
annraig Funding Ltd (0 - 5 Yr Fixed)	£379,444,887	30	3.54936%	£1,106,948	21-May-2018	£0
annraig Funding Ltd (Variable)	£244,006,032 £244,006,032	30 30	5.09492% 4.17000%	£1,021,801 £1,009,664	21-May-2018 21-May-2018	£0 £0
Vational Australia Bank Ltd	£379,444,887	30	3m GBP LIBOR +	£1,456,985	21-May-2018	£0
	2013,111,001	50	WA Spread	21,400,000	21-11/03/2010	20
Net Received/(Paid):				£337,900	-	
Funding Revenue Priority of Payments	s for period: to	19-Apr-2018 21-May-2018	Issuer Revenue Prio	rity of Payments f	or period: to	19-Apr-20 21-May-20
Revenue Waterfall			Revenue Waterfall			
Funding revenue receipts on investment in port Funding basis swap: Funding revenue ledger:	.tolio:	£2,403,624 £2,466,649 £113	Issuer available revenue Issuer available revenue Issuer revenue ledger:	receipts from Funding receipts from Funding	I: I: (Issuer expenses)	£1,205,3 £16,7 £5
Funding available reserve fund: Funding Liguidity Reserve fund:		£24,300,000 £0	Issuer available reserve f	und:		
Total Funding available revenue receipts:		£29,170,385	Total Issuer available re	evenue receipts:		£1,222,6
Third party creditors (A) Funding Security Trustee fees payable:		£218	Third party creditors (A) Issuer Note and Secu	rity Trustee fees paya	ble:	£1.0
<ul><li>B) Issuer's obligations for fees payable:</li><li>C) Other fees payable:</li><li>D) Cash Management fees payable:</li></ul>		£16,447 £636	<ul> <li>(B) Paying and Agent Bar</li> <li>(C) Other fees payable:</li> <li>(D) Cash Management fe</li> </ul>			£7,6 £8,3
E) Corporate Services fees payable:     F) Funding Basis Swap payable:		£8,333 £0 £2,128,749	(E) Amounts due to the A (F) Amounts due to the B	notes and A note swa	ap providers (AAA): ap providers (AA):	£8,3 £971,4
G) Amounts due to the A note tranches I/co los I) Amounts due to the B note tranches I/co loa		£971,460 £0	(G) Amounts due to the C (H) Amounts due to the D	C notes and C note sw D notes and D note sw	vap providers (A): vap providers (BBB):	
<ul> <li>J) Funding Liquidity Reserve Fund</li> <li>L) Amounts due to the C note tranches I/co loa</li> <li>N) Amounts due to the D note tranches I/co loa</li> </ul>	ans (A):	£0 £0 £0	(I) Amounts due to the E (J) To fund Issuer reserve	notes and E note swa e fund:	p providers (BB):	
(P) Amounts due to the D note tranches I/co los (P) Amounts due to the D note tranches I/co los (R) Funding reserve fund:		£0 £0 £24,300,000				
Total Issuer obligations:	_	£27,425,843	Total Issuer obligations			£988,4
Excess available funds: (T) (i) Profit retained by Funding:	_	£1,744,542 £300	Excess available funds: (K) Profit retained by Issu			£234,1
(T) (ii) Profit retained by Funding (on behalf of I (U) Amounts due to the Z note tranches I/co load	Issuer): ans (unrated):	£300 £233,867	(L) Amounts due to the Z (M)(i) Start up loan intere	notes and Z note swa st due:	ap providers (unrated):	£233,8
<ul> <li>W) Start up loan contribution to Issuer:</li> <li>W) Funding subordinated loan interest due:</li> <li>(V) Issuer obligations upder swap termination of the start of th</li></ul>	amounte:	£0 £0	(M)(ii) Start up loan princ (N) Clear debit balances	ipal due: on Issuer bank accour	nt:	
<ul> <li>(X) Issuer obligations under swap termination a</li> <li>(Y) Funding basis swap termination amounts:</li> <li>(Z) Funding subordinated loan principal due:</li> </ul>		£0 £0 £0	<ul> <li>(O) Issuer swap termination</li> <li>(P) Other start up loan price</li> <li>(Q) Intercompany excess</li> </ul>	incipal amounts due:	ding :	
(AA) Deferred contributions due to mortgages t	.rustee:	£1,510,076				
Excess funds distributed: Total excess funds available:	=	£1,744,542 £0	Excess funds distribute Total excess funds avai			£234,1
	ount (GIC):	£140,991 £24,300,000	Issuer Sterling Account: Authorised Investments:			£2,448,3
		£0	Interest shortfall in period			
Funding Guaranteed Investment Contract Acco Authorised Investments: ** nterest shortfall in period:		£0	Cumulative interest short	fall:	note interest payment:	2.21
Funding Guaranteed Investment Contract Acco Authorised Investments: ** nterest shortfall in period:						1.92
unding Guaranteed Investment Contract Acco Authorised Investments: ** nterest shortfall in period: Dumulative interest shortfall:	GIC were invested in Authorised Inves	tments	Annualised excess spre		note interest payment:	
unding Guaranteed Investment Contract Acco Authorised Investments: ** Interest shortfall in period: Cumulative interest shortfall: ** 21st March 2018, proceeds from the funding Principal Ledger: Funding			Annualised excess spre	ead % - Excluding Z I Suer		
unding Guaranteed Investment Contract Acco withorised Investments: ** Interest shortfall in period: Cumulative interest shortfall: ** 2 tst March 2018, proceeds from the funding Principal Ledger: Funding Funding principal ledger - AAA (A notes): Cred Unding principal ledger - AAA (A notes): Cred	lits B/Fwd lits in period	£0 £0	Annualised excess spre Principal Ledger: Iss Issuer principal ledger - A Issuer principal ledger - A	ead % - Excluding Z i suer MAA (A notes): Credits MAA (A notes): Credits	; B/Fwd ; in period	
Unding Guaranteed Investment Contract Acco Authorised Investments: ** Interest shortfall in period: Unnulative interest shortfall: ** 21st March 2018, proceeds from the funding Principal Ledger: Funding Funding principal ledger - AAA (A notes): Credi Unding principal ledger - VaAA (A notes): Credi Unding principal ledger - Unrated (Z notes): Credi Unding principal ledger - VaAA (A notes): Credi Unding principal ledger - VaAA (A notes): Credi	itts B/Fwd lits in period zredits in period ts	20 20 20 20 20	Annualised excess spre Principal Ledger: Iss Issuer principal ledger - A Issuer principal ledger - A Issuer principal ledger - A	ead % - Excluding Z n suer VAA (A notes): Credits VAA (A notes): Credits Jurated (Z notes): Cre VAA (A notes): Debits	: B/Fwd ; in period dits in period	
Funding Guaranteed Investment Contract Acco Authorised Investments: " interest shortfall in period: Cumulative interest shortfall: "* 21st March 2018, proceeds from the funding Principal Ledger: Funding Funding principal ledger - AAA (A notes): Credi Funding principal ledger - AAA (A notes): Credi Funding principal ledger - AAA (A notes): Debit Funding principal ledger - AAA (A notes): Debit Funding principal ledger - AAA (A notes): Debit Funding principal ledger - AAA (A notes): Debit	itts B/Fwd lits in period zredits in period ts	£0 £0 £0	Annualised excess spre Principal Ledger: Iss Issuer principal ledger - A Issuer principal ledger - L	ead % - Excluding Z n suer VAA (A notes): Credits VAA (A notes): Credits Jurated (Z notes): Cre VAA (A notes): Debits	: B/Fwd ; in period dits in period	
Unding Guaranteed Investment Contract Acco Authorised Investments: ** Interest shortfall in period: Dumulative interest shortfall: ** 21st March 2018, proceeds from the funding Principal Ledger: Funding Funding principal ledger - AAA (A notes): Credi Unding principal ledger - VAA (A notes): Credi Unding principal ledger - Varated (Z notes): C	its B/Fwd its in period rædits in period ts 	20 £0 £0 £0	Annualised excess spre Principal Ledger: Iss Issuer principal ledger - A Issuer principal ledger - A Issuer principal ledger - A	ead % - Excluding Z n suer VAA (A notes): Credits VAA (A notes): Credits Jurated (Z notes): Cre VAA (A notes): Debits	: B/Fwd ; in period dits in period	

	LANNRAIG MASTER TRUST - INVESTOR'S REPORT Arrears Analysis											
Report Date:	30-Apr-2018											
		All Li	ve loans (Buy to Let	t)								
Months	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)						
Current	£1,113,871,490	£Ó	8,394	98.00%	0.00%	97.91%						
>0M <=1M	£6,037,281	£16,090	54	0.53%	0.56%	0.63%						
>1M <=2M	£5,161,617	£200,159	37	0.45%	6.98%	0.43%						
>2M <=3M	£2,703,381	£176,975	17	0.24%	6.17%	0.20%						
>3M <=4M	£65,685	£1,090	1	0.01%	0.04%	0.01%						
>4M <=5M	£945,605	£17,806	5	0.08%	0.62%	0.06%						
>5M <=6M	£562,422	£159,848	7	0.05%	5.57%	0.08%						
>6M <=12M	£4,147,142	£1,703,375	29	0.36%	59.36%	0.34%						
>12M	£3,101,586	£594,267	29	0.27%	20.71%	0.34%						
Total:	£1,136,596,209	£2,869,610	8,573	100.00%	100.00%	100.00%						

		All Li	ive loans (Buy to Let	()		
Status	Current Principal (£)	Arrears Amount (£)	No. Loan Parts	Current Principal (%)	Arrears Amount (%)	No Loans (%)
Current	£1,113,871,490	£0	8,394	98.00%	0.00%	97.91%
Arrears	£22,525,078	£2,842,933	174	1.98%	99.07%	2.03%
Litigation	£113,652	£11,851	3	0.01%	0.41%	0.03%
Possession	£85,990	£14,826	2	0.01%	0.52%	0.02%
Total:	£1,136,596,209	£2,869,610	8,573	100.00%	100.00%	100.00%

Arrears stated include applicable fees

Arrears Capitalised	£1,211,416	£19,969	7
			,

	All Live Loans (Buy to Let)								
Arrears %	Principal at Risk	Principal at Risk%	No. Loan Parts						
3 Months+	£8,822,441	0.78%	71						
6 Months+	£7,248,728	0.64%	58						
12 Months+	£3,101,586	0.27%	29						

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

Segion         No. Loan Parts         V, ef Total         Current Principal Balance         V, ef Total           Star Angla         352         4.49%         E23.497.05         2.2         35.           aat Molands         352         4.49%         E23.497.05         2.5         35.           aat Molands         352         4.49%         E23.497.05         4.2         35.           birth West         799         3.32%         E55.495.355.05         11.0         35.           control         1.519         17.72%         E12.805.550         11.0         35.           control         1.519         17.72%         E12.805.550         11.0         35.           control         4.97         5.15%         E24.117         4.7         4.53.497.401         35.         35.         5.5         10.0         2.000.91         2.4.393.10.00.00%         E1.13.895.60.7.301         5.5         5.5         5.5         5.5         5.5         5.5         10.200.91         2.3.373         10.00.0%         E1.13.8.95.60.7.31         5.2.7         10.200.92         2.2.7.272         10.2.9.97         10.4.9.9.9.97.9.01         10.2.7.373         10.2.9.9.9.9.9.9.00.9.9.9.00.9.9.9.00.9.9.9.00.9.9.9.00.9.9.9.0.9.9.0.0.0.9.9.9.0.0.0.9.9.9.0.9.9.0.0.0.0.0.9.9.7.7.9.9.9.9		30-Apr-2018						
ask Anglin         205         2.3%         £2.457.56         2.22           ask Malands         382         4.46%         £22.657.56.2         2.8           and met         4.99         6.25%         £2.67.76.62         2.8           and met         4.99         6.25%         £2.67.76.62         2.8           and met         6.33         7.39%         £10.1194.75%         1.9           ordin met         6.33         7.39%         £10.1194.75%         1.9           ordin met         6.31         7.39%         £10.1194.75%         1.9           ordin met         6.12         7.14%         £22.655.55%         1.10           ordin Met         6.12         7.14%         £22.655.55%         1.9           ordin Met         6.12         7.14%         £1.35.556,209         1000.0           tartin Profile         3.573         100.00%         £1.135.556,209         100.0           tartin Profile         3.573         100.00%         £1.135.556,209         10.7           tartin Profile         3.573         100.00%         £1.135.592.200         100.0           tartin Profile         3.573         100.00%         £1.135.592.200         10.7	Geographical Distribution							
ast Melando         382         4.46%         £387.054         2.8           orden         4.09         5.6%         £23.776.45         2.8           orden         4.09         5.6%         £23.776.45         2.8           orden         6.33         7.3%         £1.04.134.755.66         42.9           orden         1.510         17.72%         £12.605.550         11.0           orden         4.01         5.13%         £5.41.98.17.1         4.7           value         4.00         5.13%         £5.41.98.17.1         4.7           value         4.00         5.73%         £6.19.81.77         4.7           value         6.12         7.44%         £6.54.98.17.17         4.7           value         6.12         7.44%         £6.54.99.19.100         4.7           value         6.13.7         7.44%         £6.54.99.19.100         4.7           value         6.13.7         1.00.00%         £7.13.5.98.209         10.00           taturity Profile         2.20         1.27         1.45.95%         £2.57.76.13         2.7           caturity Profile         2.27         1.27         1.45.95%         £2.59.71.00.00         2.27         1.13.59.59.209<	Region				% of To			
andon         1,966         23.28%         PEAT.795.546         42.9           both         479         5.58%         652.776.546         24.9           both Weat         709         9.2%         656.403.82         2.8           both Weat         400         5.13%         E55.4198.177         4.7           value Mean         709         0.32%         E52.106.66         0.7           value Mean         719         0.32%         E52.106.66         0.7           value Mean         1.019         1.18%         E52.10.66         0.7           value Mean         6.73         100.00%         E51.210.66         0.7           value Mean         6.73         100.00%         E11.55.696.264         0.7           value Mean         6.73         100.00%         E11.55.696.264         0.00           starts Matrix         No.Loan Parts         2.4         61.05.17.6752         1.2.7           2.5         2.2         1.2.77         14.09%         E269.776.611         2.2.7           2.5         2.4         0.2.8%         E75.9         10.0.00%         E11.35.696.209         100.0           ests to Matrix         0.40         0.2.37         100.00% <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>								
off         479         5.5%         £32,77,443         2.2%           noir Nuesi         79         0.32%         £65,453,325         5.7           noir Nuesi         633         7,38%         £14,149,751         9.1           noire 1         1,513         1,72%         £124,055,505         11.0           noire 1         1,019         1.18,9%         £76,695,943         6.7           vert Melands         410         4.75%         £41,041,983         3.8           orks and Humber         1,019         1.18,9%         £76,695,943         6.7           ork and Humber         6,12         7,144%         £14,1041,983         3.8           ork and Mumber         1,019         1.89%         £76,695,943         6.7           ork 16 Maurity         No. Loan Parts         % of Total         Current Principal Balance         4.0           art 16 Maurity         No. Loan Parts         % of Total         £20,0417,341         2.0           10         = 3         1,203%         £13,558,209         100.0           art 10         2,203         1.2         1.0         2.8         2.0         1.0           art 20         0.113,55%         2.135,59,209         100.0								
Drift West         799         3.2%         655.493.362         5.7           Aver Metro         633         7.3%         £104.194.751         8.1           Augh Mest         4.00         5.1%         £126.5555         1.10           Augh Mest         4.00         5.1%         £24.104.1938         5.3           Average Manages         4.10         4.2%         £41.04.1938         5.3           Average Manages         6.12         7.14%         £35.996.171         4.7           Average Manages         6.12         7.14%         £35.996.170         9.4           Average         6.12         7.14%         £35.996.170.290         100.000         £1.135.996.200         100.000           taurity Profile         as and Munages         1.046         12.20%         £1.01.135.996.200         100.000           total         8.573         100.00%         £1.135.996.200         100.000         £1.135.996.200         100.000           total         8.573         100.00%         £1.135.996.200         100.000         £1.135.996.200         100.000           total         8.573         100.00%         £1.135.996.200         000.000         £1.135.996.200         100.000         £1.135.996.200         1	North				2.88			
codiand         1,510         17.72%         £12.005.560         11.0           vides         79         0.32%         £63.100.66         0.7           vides         79         0.32%         £63.210.06         0.7           vides         79         0.32%         £63.210.06         0.7           vides         79         0.32%         £63.210.06         0.7           vides         8.01         1.0.10         1.7.1%         £73.06         0.7           vides         8.573         100.00%         £1,136.596.209         100.00           daturity Profile         -         1.0.406         17.20%         £10.5167.20%         52.2           10 ex 10         2.220         2.76.33%         £2.09.313.056         22.4           10 ex 20         9.91         1.5.6%         £1.57.77.6(7.2         1.3.7           20 ex 22         1.277         14.30%         £2.09.313.056         22.4           capamat Polis         8.573         100.00%         £1.136.596.209         100.0           capamat Polis         8.573         100.00%         £1.136.596.209         100.0           capamat Polis         8.573         100.00%         £1.136.596.209         100.0	North West	799			5.76			
open West         440         5.13%         C.54.198.171         4.7           Wales         79         0.62%         F.8.10.066         0.7           Yent Midnards         4.10         4.78%         F.41.041.388         6.3           Ords and Humber         0.10         1.189%         F.76.06.548         6.7           Ords and Humber         0.12         7.14%         F.86.049.769         0.000           Tarkity         0.12         7.14%         F.86.049.769         0.000           Tarkity         7.16%         F.86.049.769         0.000         0.007         F.17.55.960.000         0.000           Tarkity         7.16%         T.20%         F.10.55.960.000         0.000         0.007         0.007         F.17.55.960.000         0.000         0.007         F.20% F.2	Outer Metro			, ,	9.17			
Vales         79         0.92%         5.8.210.066         0.7.           Vales         410         4.785         421.041.381         3.6.           orks and Humber         1.019         11.82%         627.6655.943         6.7.           outh Badt         6.12         7.14%         F2.66.05.943         6.7.           outh Badt         6.573         100.06%         £11.575.956.209         100.0           Star to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of 7.21         9.2           5         1.046         12.20%         F2.05.17.21         9.2         5         10.8         15.0         2.26         3.7.63%         F2.84.617.384         20.6         3.2.4         13.7.8         2.25         1.2.7         13.7.8         2.2.5         12.0.17.63%         F2.85.105         10.0.2.5         7.7.13.7         13.7.8         2.5.5         11.1.85.76.75.2         13.7.8         2.5.5         11.1.85.76.75.2         13.7.8         2.5.5         11.1.85.57.67.25         13.7.9         2.5.5         11.1.85.57.67.25         13.7.9         2.5.5         13.7.9         10.0.0.7.8         £1.1.35.59.62.09         100.0.7         £1.1.35.59.62.09         100.0.7         £1.1.35.59.62.09         100								
Vest Midlands         410         4.78%         F41,041.938         35.           Owin Batt         612         7.44%         £5.043.749         7.4           Outh Batt         612         7.44%         £5.043.749         7.4           Outh Batt         0.104         9.733         100.0092         £1.135.596.208         1000           Batt         No. Loan Parts         V.0 Totl         Current Principal Estance         V.0 Totl         20.4           S < < 10								
orks and Humber         10.19         11.88%         175.695.943         6.7           orkh Est         612         7.14%         ES.04%         7.4           otal         8,573         100.00%         €1.136.596.209         100.0           taurity Profile         asa to Maturity         No. Loan Parts         % of Total         Current Principal Estances         % of Total           asa to Maturity         No. Loan Parts         % of Total         Current Principal Estances         % of Total           asa to Maturity         No. Loan Parts         % of Total         Current Principal Estances         % of Total           10 <= 15	West Midlands	-			3.61			
otal         8,573         100.00%         £1,136,596,209         100.0           taturity Profile         Sara to Mutrity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           5         3         4         10.640         12.20%         £10.6,167.291         9.2           5         3         4         10.640         12.20%         £208,017.786         20.6           10         4         9.20         9.225         12.777         14.499%         £229,717,772.72         10.777,722           20         4         0.28%         £220,017,872,520         9.177         20.6         £20,718,722         10.100           cisal         8,573         100.00%         £1,135,595,209         100.00         10.1         20.7         20.6         £1,135,595,209         100.00         11.85%         £1,100,665,205         8.6         12.3         6.6         12.3         6.6         12.3         6.6         10.6         6.0         0.0         0.0         11.55,596,209         10.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         <	Yorks and Humber	-			6.75			
Interview         No. Loan Parts         % of Total         Current Principal Balance         % of Total           5         = 10         2.006         2.343%         C234.617.348         2.06           10         = 15         3.226         37.63%         C234.617.348         2.06           10         = 15         3.226         37.63%         C234.617.348         2.06           12         = 20         931         11.66%         C255.716.57.6         13.7           13         = 22         1.27         100.00%         £11.136.596.209         100.07           otal         8.573         100.00%         £11.136.596.209         100.00           topayment Profile         50         0.00         100.00%         £1.136.596.209         100.00           topayment Profile         50         0.00         100.00%         £1.136.596.209         100.00           tal         8.573         100.00%         £1.136.596.209         100.00         12.3           otal         0         0.00%         £1.136.596.209         100.00         12.3           otal         8.573         100.00%         £1.136.596.209         12.3           otal         0         0.00%         £1.136.5	South East				7.48			
Gara to Maturity         No. Loan Parts         % of Total         Current Principal Balance         % of Total           5         = 10         2.009         23.43%         £234.617.340         20.2           5         = 20         9.21         23.43%         £264.617.340         20.6           10         = 55         3.226         37.43%         £263.13.666         32.4           15         = 20         9.91         11.66%         £155.716.712         13.7           20         = 22         1.27         14.80%         £155.966.209         1000.07           16         = 6.373         100.09%         £1.136.596.209         1000.07           trapsyment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           trapsyment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           trapsyment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           trapse         No. Loan Parts         % of Total         Current Principal Balance         % of Total           trapse         No. Loan Parts         % of Total         Current Principal Balance         % of Total	Total	8,573	100.00%	£1,136,596,209	100.00			
= 5       -       1.046       12.00%       £105,167,291       9.2         10 $\leftarrow$ 15       3.226       37.63%       £236,17,384       206         11 $\leftarrow$ 15       3.226       37.63%       £256,17,374       206         10 $\leftarrow$ 15       3.226       37.63%       £256,17,675       13.7         20 $\leftarrow$ 25       1.277       14.00%       £269,776,752       13.7         21 $\leftarrow$ 224       0.28%       £220,04,316       0.1       0.1         otal       0.573       100.00%       £1,136,596,209       100.0         (payment Profile       ************************************	Maturity Profile							
5 $\leftarrow$ 10 $\leftarrow$ 10 $\leftarrow$ 15       3.226       37.63%       £26.4617,348       20.6         15 $\leftarrow$ 20 $\rightarrow$ 991       11.65%       £155,776,752       13.27         20 $\leftarrow$ 25       1.277       14.40%       £268,9776,811       22.7         25       24       0.28%       £2.2004,316       0.1       0.1         respondent Method       No. Lean Parts       % of Total       Current Principal Batance       % of Total         researchity       63.63       74.22%       £14.06.86.900       10.00         researchity       2.205       25.72%       £14.06.86.900       10.00         researchity       2.205       25.72%       £4.42.40.78       40.00         researchity       0       0.00%       £1.16.596.209       100.00         researchity       0       0.00%       £1.40.86.900       10.00         researchity       0       0.00%       £1.16.596.209       100.00         researchit       2.462       28.72%       £4.74.240.78       41.01         researchit       2.465       30.27%       £35.105.30.40       30.9         researchit								
16       = 20       991       11.56%       £155.77(52       13.77         25       1.277       14.90%       £269.716.811       23.7         25       24       0.28%       £2.00.316       0.1         100.00%       £1.136.596.209       100.0         tepsyment Principal Balance       % of Total       Current Principal Balance       % of Total         tepsyment Method       No. Loan Parts       % of Total       Current Principal Balance       % of Total         tenesd Only       6.308       74.28%       £140.066.904       12.3         tenesd Only       6.308       74.28%       £140.066.904       12.3         total       0       0.00%       £1.136.596.209       100.0         total       0       0.00%       £1.05.696.209       100.0         total       0       0.00%       £1.05.096.209       100.0         total       0       0.00%       £1.05.096.209       100.0         total       0       0.00%       £1.05.096.209       100.0         total       0       0.00%       £1.16.506.209       100.0         total       0 </td <td></td> <td></td> <td></td> <td></td> <td>20.64</td>					20.64			
20         = 25         1.277         14.90%         £269,716,811         22,7           25         24         0.28%         £2,004,316         0.1           otal         8,573         100.00%         £1,136,596,209         100.0           tepayment Profile         tepayment Profile         tepayment Profile         4,075         1,000%         £1,136,596,209         100.0           tepayment Profile         tepayment Profile         5,373         100.00%         £1,136,596,209         100.0           tepayment Profile         tepayment Profile         5,373         100.00%         £1,136,596,209         100.0           tepayment Profile         0         0,00%         £1,136,596,209         100.0         0           tepayment Profile         0         0,00%         £1,136,596,209         100.0         0           tepayment Profile         0         0,00%         £1,136,596,209         100.0         0					32.49			
25         24         0.28%         £2.00.316         0.1           B,573         100.00%         £1,136,596,209         100.0           Gepayment Profile         6.368         74.28%         £955,223,305         67.6           Gepayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total         Stotal         Stotal <td></td> <td></td> <td></td> <td></td> <td>13.71</td>					13.71			
otal         8,573         100.00%         £1,136,596,299         100.0           tepayment Profile (epayment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           tepayment Method         2,205         2,272%         £140,866,904         12.3           otal         8,573         100.00%         £1,136,596,209         100.0           roduct Type ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           geograment Method         0         0.00%         £0         0.0           radker         2,595         30.27%         £352,195,324         30.9           radker         2,595         30.27%         £310,160,006         22.2           ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           ype         No. Loan Parts         % of Total         Current Prin								
Epsignment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Engesyment         2.205         25.72%         £140.666.904         12.3           otal         8,573         100.00%         £14.136.596.209         100.0           roduct Type         Yee         No. Loan Parts         % of Total         Current Principal Balance         % of Total           roduct Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           roduct Type         0         0.00%         £0         0.00           ixed         2.462         28.72%         £474.240.789         41.73           raker         2.3516         41.01%         £310.160.066         27.2           otal         8.573         100.00%         £1.136.596.209         100.0           can Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           tisble         6.104         71.20%         £282.059,740         72.2           otal         8.573         100.00%         £1.136.596.209         100.0           eesoning         0         0.00%         £0         0.0.0         0.00%         2.0	Fotal				100.00			
Epsignment Method         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Engesyment         2.205         25.72%         £140.666.904         12.3           otal         8,573         100.00%         £14.136.596.209         100.0           roduct Type         Yee         No. Loan Parts         % of Total         Current Principal Balance         % of Total           roduct Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           roduct Type         0         0.00%         £0         0.00           ixed         2.462         28.72%         £474.240.789         41.73           raker         2.3516         41.01%         £310.160.066         27.2           otal         8.573         100.00%         £1.136.596.209         100.0           can Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           tisble         6.104         71.20%         £282.059,740         72.2           otal         8.573         100.00%         £1.136.596.209         100.0           eesoning         0         0.00%         £0         0.0.0         0.00%         2.0	Consument Profile			· · · ·				
Begayment         2.205         2.57.2%         £140.668.044         12.3           otal         8.573         100.00%         £1136.596.09         100.0           roduct Type         YP         No. Loan Parts         % of Total         Current Principal Balance         % of Total           sapped         0         0.00%         £0         0.0         0.00%         £0         0.0           biscounted         0         0.00%         £1736.596.209         101.7         7ackar         2.595         30.27%         £230.156.026         2.72.2         0.00         2.72.2         0.00         0.00%         £130.550.209         100.0         2.72.2         0.01         8.573         100.00%         £130.550.209         100.0         2.7.8         0.01         72.2         0.01         72.3         0.00         £11.36.596.209         100.0         2.7.8         0.00%         £10.00.649         27.8         0.00         0.00%         £10.00.649         27.8         0.00         0.00%         £11.36.596.209         100.0         72.2         0.01         0.00%         £11.36.596.209         100.0         6         100.0         100.0         100.0         100.0         100.0         100.0         100.0         100.0         10	Repayment Method				% of To			
orial         8,573         100.00%         £1,136,596,209         100.0           roduct Type         ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           apped         0         0.00%         £0         0.0           biccounted         0         0.00%         £42         0.00           word         2,462         28.72%         £474,240.799         417.           racker         2,595         30.27%         £352.195.260.09         100.0           analysis         3,516         41.01%         £310.160.096         27.2           otal         8,573         100.00%         £1,136.596.209         100.0           otal         2,469         28.80%         £316.006.46%         7.72           westle         2,6104         71.20%         £220.589.740         72.2           otal         8,573         100.00%         £1,136.596.209         100.0           isasoning         0         0.00%         £1,136.596.209         100.0           isasoning         0         0.00%         £0         0.00         0.00           12 <					87.62			
Today         Today <th< td=""><td></td><td></td><td></td><td></td><td></td></th<>								
ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           0         0.00%         £0         0.00%         £0         0.00%           biscounted         0         0.00%         £0         0.00%           biscounted         0         0.00%         £0         0.00%           biscounted         2.462         28.72%         £1412.40,789         41.7           frake         2.955         30.27%         £332.195.204         30.9           otal         8,573         100.00%         £1.136.596.209         100.0           oan Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           stable         6.104         71.20%         £820%         £1.136.596.209         100.0           deat         6.573         100.00%         £1.136.596.209         100.0           deat         6.573         100.00%         £0         0.0         0.0           deat         6.573         100.00%         £0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0		0,075	100.00 //	21,130,330,203	100.00			
Append         0         0.00%         £0         0.00%           biscounted         0         0.00%         £0         0.00%           biscounted         0         0.00%         £00         0.00%           biscounted         0         0.00%         £00         0.00%           biscounted         0.3516         41.01%         £330.185.294.35.244         30.99           anable         3.516         41.01%         £310.180.096         27.2           dal         8.573         1000.00%         £1.136.596.209         1000           can Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           biskbe         6.104         71.20%         £28.20%.89.740         72.2           otal         8.573         100.00%         £1.136.596.209         100.0           leasoning         500         0.0         0.00%         £0         0.0           ci = 6         0         0.00%         £0         0.0         0.0           12 <= 18	Product Type	No. Loan Parts	% of Total	Current Principal Balance	% of To			
biscounted         0         0.00%         £0         0.0           vord         2.462         28.72%         £47.240/789         41.7           rakele         3.516         41.01%         £30.16.006         27.2           otal         8.573         100.00%         £11.36.596.209         100.0           can Type					0.00			
ricker         2.595         30.27%         E352,195,324         30.9           otal         3.516         41.01%         E310.160.096         27.2           otal         8,573         100.00%         £11,136,596,209         100.0           can Type	Discounted				0.00			
ariable         3.516         41.01%         £310.160.096         27.2           otal         8,573         100.00%         £1,136,596,209         100.0           can Type         YP         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Usable         6,104         71.20%         £820.589,740         77.2           otal         8,573         100.00%         £1,136,596,209         100.0           easoning         0         0.00%         £1,136,596,209         100.0           ieasoning         0         0.00%         £1,136,596,209         100.0           ieasoning         0         0.00%         £0         0.0           ieasoning         403         5.2%	Fixed				41.72			
otal         8,573         100.00%         £1,136,596,209         100.0           oan Type         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Virket         2,469         28.80%         £316,006,469         27.83           Textble         6,104         71.20%         £820,589,740         72.2           Otal         8,573         100.00%         £1,136,596,209         100.0           ieasoning         0         0.00%         £0         0.0           ieasoning         0         0.00%         £20         0.0           ieasoning         0         0.00%         £20         0.00         0.0           ieasoning         0         0.00%         £20         0.0         0.0           ieasoning         0         0.00%         £20         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0         0.0	Tracker	,			30.99			
April 1         April 1 <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>								
ype         No. Loan Parts         % of Total         Current Principal Balance         % of Total           Vitet         2.466         28.80%         £316.006.469         27.8           Viset         6.104         71.20%         £820,589,740         72.2           otal         8,573         100.00%         £1,136,596,209         100.0           eesoning         0         0.00%         £0         0.0           ieasoning         0         0.00%         £0         0.0           6         2         0         0.00%         £0         0.0           6         24         0         0.00%         £0         0.0           12<< <td>18         473         5.52%         £121,340,212         10.6           18&lt;<td>24         335         3.91%         £65,283,478         5.7           30         24         30         201         2.34%         £26,82,738         2.3           30         24         394         4.60%         £76,02,7748         6.6           42&lt;&lt;<td>394         4.60%         £76,02,7748         6.6         6.6         6.7         2.0         6.7         6.6         7.7         6.03%         £20,750,036</td><td></td><td>0,010</td><td>100.00 /0</td><td>21,100,000,200</td><td>100.00</td></td></td>	18         473         5.52%         £121,340,212         10.6           18< <td>24         335         3.91%         £65,283,478         5.7           30         24         30         201         2.34%         £26,82,738         2.3           30         24         394         4.60%         £76,02,7748         6.6           42&lt;&lt;<td>394         4.60%         £76,02,7748         6.6         6.6         6.7         2.0         6.7         6.6         7.7         6.03%         £20,750,036</td><td></td><td>0,010</td><td>100.00 /0</td><td>21,100,000,200</td><td>100.00</td></td>	24         335         3.91%         £65,283,478         5.7           30         24         30         201         2.34%         £26,82,738         2.3           30         24         394         4.60%         £76,02,7748         6.6           42<< <td>394         4.60%         £76,02,7748         6.6         6.6         6.7         2.0         6.7         6.6         7.7         6.03%         £20,750,036</td> <td></td> <td>0,010</td> <td>100.00 /0</td> <td>21,100,000,200</td> <td>100.00</td>	394         4.60%         £76,02,7748         6.6         6.6         6.7         2.0         6.7         6.6         7.7         6.03%         £20,750,036		0,010	100.00 /0	21,100,000,200	100.00
Arriset       2.469       28.00%       £316,006,469       27.8         lexible       6,104       71.20%       £820,589,740       72.2         lond       8,573       100.00%       £1,136,596,209       100.0         essening       0       0.00%       £1,136,596,209       100.0         lonths       No. Loan Parts       % of Total       Current Principal Balance       % of Total         e       0       0.00%       £0       0.0       0.0         f       <								
otal         8,573         100.00%         £1,136,596,209         100.00           Beasoning fonths         No. Loan Parts         % of Total         Current Principal Balance         % of f 0           6         6         0         0.00%         £0         0.00           12         0         0.00%         £0         0.00           12<		No. Loan Parts	% of Total	Current Principal Balance	% of To			
Borning         No. Loan Parts         % of Total         Current Principal Balance         % of Total           6         0         0.00%         £0         0.00           6         20         0.00%         £0         0.00           12         18         473         5.52%         £121,340,212         10.6           18         24         335         3.91%         £65,283,478         5.7           24         30         2.01         2.34%         £26,826,738         2.33           30<<	<u>Fype</u> Dffset				<mark>% of To</mark> 27.80			
No. Loan Parts         % of Total         Current Principal Balance         % of Total           = 6         0         0.00%         £0         0.00           12 <= 18	Type Offset Flexible	2,469 6,104	28.80% 71.20%	£316,006,469 £820,589,740	27.80 72.20			
= 6       0       0.00%       £0       0.00         6 <= 12	Type Dffset Flexible	2,469 6,104	28.80% 71.20%	£316,006,469 £820,589,740	27.80			
6 $< = 12$ 0       0.00%       £0       0.0         12 $< = 18$ 473       5.52%       £121,340,212       10.6         18 $< = 24$ 335       3.91%       £65,283,478       5.7         24 $< = 30$ 201       2.34%       £26,826,738       2.3         30 $< = 36$ 275       3.21%       £35,158,046       3.0         36 $< 42$ 394       4.60%       £76,027,718       6.6         42 $< 438$ 517       6.03%       £99,687,955       8.7         48 $< 517$ 6.03%       £99,687,955       8.7         48 $< 517$ 6.03%       £99,687,955       8.7         48 $< 517$ 6.03%       £90,687,955       8.7         48 $< 517$ 6.03%       £20,760,836       1.8         72 $< 84$ $455$ $5.31\%$ £76,037       6.6         60 $< = 72$ $< 185$ $2.16\%$ $£23,762,785$ 2.0         72 $< 84$ $455$ $5.31\%$ $£12,807,880$ 3.7         72 $< 84$ <td< td=""><td>Type Difset Flexible Fotal Seasoning</td><td>2,469 6,104 <b>8,573</b></td><td>28.80% 71.20% <b>100.00%</b></td><td>£316,006,469 £820,589,740 <b>£1,136,596,209</b></td><td>27.80 72.20 <b>100.00</b></td></td<>	Type Difset Flexible Fotal Seasoning	2,469 6,104 <b>8,573</b>	28.80% 71.20% <b>100.00%</b>	£316,006,469 £820,589,740 <b>£1,136,596,209</b>	27.80 72.20 <b>100.00</b>			
12 $= 18$ 473 $5.52\%$ £121,340,212       10.6         18 $= 24$ 335 $3.91\%$ £65,283,476 $5.7$ 24 $= 30$ 201 $2.34\%$ £26,826,738 $2.33$ 30 $= 36$ 275 $3.21\%$ £35,158,046 $3.00$ 30 $= 42$ $394$ $4.60\%$ £76,027,718 $6.6$ 48       517 $6.03\%$ £99,687,955 $8.7$ 48 $= 54$ 194 $2.26\%$ £72,765 $2.00$ 54 $= 60$ 438 $5.11\%$ £75,460,137 $6.6$ 60 $= 72$ 185 $2.16\%$ £20,750,836 $1.8$ 72 $= 84$ 455 $5.31\%$ £42,807,880 $3.7$ 84 $= 96$ $76$ $0.89\%$ £7,190,256 $0.6$ 96 $= 108$ $2.1$ $0.24\%$ £1,839,549 $0.1$ 108 $< 120$ $0.17$ $1.365$ $46.7$ $706\%$ £531,018,665 $46.7$ otal $8,573$ $1$	Type Difset lexible Total Seasoning Months	2,469 6,104 8,573 No. Loan Parts	28.80% 71.20% 100.00%	£316,006,469 £820,589,740 £1,136,596,209	27.80 72.20 100.00			
24 <= 30	Type Dffset Flexible Fotal Geasoning Months = 6	2,469 6,104 8,573 No. Loan Parts 0	28.80% 71.20% 100.00% % of Total 0.00%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0	27.80 72.20 <b>100.00</b> % of To 0.00			
30 <= 36	Type Dffset lexible Total Seasoning Months = 6 = 6 <= 12	2,469 6,104 8,573 No. Loan Parts 0 0	28.80% 71.20% 100.00% % of Total 0.00% 0.00%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £0	27.80 72.20 <b>100.00</b>			
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42 <= 48       517 $6.03%$ £99,687,955       8.7 $48 <= 54$ 194 $2.26%$ £23,762,785       2.0 $54 <= 60$ 438       5.11%       £75,460,137       6.6 $60 <= 72$ 185       2.16%       £20,750,836       1.8 $72 <= 84$ 455       5.31%       £42,807,880       3.7 $74 <= 96$ 76       0.89%       £7,190,256       0.6 $96 <= 108$ 21       0.24%       £1,839,549       0.1 $108 <= 120$ 117       1.36%       £9,441,955       0.8 $120$ 4,892       57.06%       £531,018,665       46.7         otal       8,573       100.00%       £1,136,596,209       100.0         Neighted Average Remaining Term (years):       13       13       14       132,55         veighted Average Remaining Term (years):       13       13       132,55       14         Veighted Average Current LTV (un-indexed)       65.8       55.10       14       55.10         Veighted Average Current LTV (indexed)*       55.10       55.10       14       152,55	Seasoning           Months           <= 6	2,469 6,104 8,573 No. Loan Parts 0 0 473 335 201	28.80% 71.20% 100.00% % of Total 0.00% 5.52% 3.91% 2.34%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £0 £121,340,212 £65,283,478 £26,826,738	27.80 72.20 100.00 % of To 0.00 0.00 10.68 5.77 2.30			
48 <= 54	Seasoning           Months           <= 6	2,469 6,104 8,573 No. Loan Parts 0 0 473 335 201 275	28.80% 71.20% 100.00% 0.00% 0.00% 5.52% 3.91% 2.34% 3.21%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046	27.80 72.20 100.00 % of To 0.00 0.00 10.63 5.7 2.36 3.09			
$54 \le 60$ 438       5.11%       £75,460,137       6.6 $60 \le 72$ 185       2.16%       £20,750,836       1.8 $72 \le 84$ 455       5.31%       £42,807,880       3.7 $84 \le 96$ 76       0.89%       £7,190,256       0.6 $96 \le 108$ 21       0.24%       £1,839,549       0.1 $108 \le 120$ 117       1.36%       £9,441,955       0.8 $120$ 4,892       57.06%       £531,018,665       46.7         otal       8,573       100.00%       £1,136,596,209       100.0	Seasoning           Months              6           12           12           24           24           30           36           36	2,469 6,104 8,573 No. Loan Parts 0 0 473 335 201 275 394	28.80% 71.20% 100.00% 0.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718	27.80 72.20 100.00 % of To 0.00 10.68 5.74 2.33 3.09 6.69			
60 <= 72       185       2.16%       £20,750,836       1.8 $72 <= 84$ 455       5.31%       £42,807,880       3.7 $84 <= 96$ 76       0.89%       £7,190,256       0.6 $96 <= 108$ 21       0.24%       £1,839,549       0.1 $108 <= 120$ 117       1.36%       £9,441,955       0.8 $120$ 4,892       57.06%       £531,018,665       46.7         otal       8,573       100.00%       £1,136,596,209       100.0         Nortgage Pool Statistics as at:       30-Apr-20         Veighted Average Seasoning (months):       86         Veighted Average Remaining Term (years):       13         verage Loan Size:       £132,5         Veighted Average Current LTV (un-indexed)       65.8         Veighted Average Current LTV (indexed)*       55.1         Yre-swap yield (on mortgage portfolio):       3.2*	Type           Offset           Clexible           Fotal           Seasoning           Months              6           6           12           12           18           24           30           30           36           42           48	2,469 6,104 8,573 No. Loan Parts 0 0 0 473 335 201 275 394 517	28.80% 71.20% 100.00% 0.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955	27.80 72.20 100.00 0.00 0.00 10.68 5.74 2.36 3.09 6.69 8.77			
84 <= 96         76         0.89%         £7,190,256         0.6           96 <= 108	Type           Offset           Flexible           Fotal           Seasoning           Months              6           6           12           12           18           24           24           30           36           36           42           48           48	2,469 6,104 8,573 No. Loan Parts 0 0 473 335 201 275 394 517 194	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785	27.80 72.20 100.00 % of To 0.00 10.68 5.74 2.33 3.09 6.65			
96 <= 108         21         0.24%         £1,839,549         0.1           108 <= 120	Type           Offset           Flexible           Total           Seasoning           Months           <= 6	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836	27.80 72.20 100.00 0.00 0.00 10.66 5.77 2.36 3.09 6.66 8.77 2.09 6.66 6.64 1.85			
108 <= 120         117         1.36%         £9,441,955         0.8           120         4,892         57.06%         £531,018,665         46.7           otal         8,573         100.00%         £1,136,596,209         100.0           Nortgage Pool Statistics as at:         30-Apr-20         30-Apr-20         30-Apr-20           Veighted Average Seasoning (months):         86         86         86         86           Veighted Average Remaining Term (years):         13         13         132         132,55         132	Type           Offset           Clexible           Total           Seasoning           Months           c= 6           6           12           12           12           13           24           30           30           30           36           42           48           54           60           60           72           84	2,469 6,104 8,573 No. Loan Parts 0 0 473 335 201 275 394 517 194 438 185 455	28.80% 71.20% 100.00% 0.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £23,762,785 £75,460,137 £20,750,836 £42,807,880	27.80 72.20 100.00 0.00 0.00 10.68 5.74 2.33 6.69 6.69 6.69 6.64 6.64 1.83 3.77			
120         4,892         57.06%         £531,018,665         46.7/           otal         8,573         100.00%         £1,136,596,209         100.0           tortgage Pool Statistics as at:         30-Apr-20           Veighted Average Seasoning (months):         86           Veighted Average Remaining Term (years):         13           .verage Loan Size:         £132,5           Veighted Average Current LTV (un-indexed)         65.8           Veighted Average Current LTV (indexed)*         55.1           Yre-swap yield (on mortgage portfolio):         3.2	Type           Offset           Cotal           Seasoning           Months           6           6           12           12           12           12           13           24           30           30           36           42           48           54           60           72           84           84           84           96	2,469 6,104 8,573 0 0 0 473 335 201 275 3394 517 194 438 185 455 76	28.80% 71.20% 100.00% 0.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256	27.80 72.22 100.00 0.00 0.00 10.66 5.74 2.33 6.65 8.77 2.09 6.64 1.85 7.20 6.64 1.85 7.37 2.09 6.64 1.85 7.37 2.09 6.64 0.05			
Total     8,573     100.00%     £1,136,596,209     100.00       Nortgage Pool Statistics as at:     30-Apr-20       Veighted Average Seasoning (months):     86       Veighted Average Remaining Term (years):     13       Average Loan Size:     £132,5       Veighted Average Current LTV (un-indexed)     65.8:       Veighted Average Current LTV (indexed)*     55.10       Yre-swap yield (on mortgage portfolio):     3.25	Vpe           Offset           Ilexible           otal           Seasoning           Months           i= 6           6           12           12           12           18           24           24           30           36           42           48           54           54           72           72           84           96           96           96	2,469 6,104 8,573 0 0 0 473 335 201 275 394 517 194 438 185 455 76 21	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549	27.80 72.22 100.00 0.00 0.00 10.66 5.74 2.36 3.09 6.65 6.65 6.66 1.83 3.77 2.09 6.66 1.87 3.77 2.09 6.66 0.16			
Veighted Average Seasoning (months):       86         Veighted Average Remaining Term (years):       13         Iverage Loan Size:       £132,5         Veighted Average Current LTV (un-indexed)       65.8:         Veighted Average Current LTV (indexed)*       55.1         Pre-swap yield (on mortgage portfolio):       3.2	ype           offset           ilexible           otal           costal           costa	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 438 185 76 21	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955	27.80 72.20 100.00 0.00 0.00 10.66 5.77 2.30 6.67 3.09 6.66 4.1.83 3.77 0.66 0.10 0.63			
Veighted Average Seasoning (months):       86         Veighted Average Remaining Term (years):       13         Iverage Loan Size:       £132,5         Veighted Average Current LTV (un-indexed)       65.8:         Veighted Average Current LTV (indexed)*       55.1         Pre-swap yield (on mortgage portfolio):       3.2	Vpe           Offset           Texible           Total           Seasoning           Months           <= 6	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 0.00 10.63 5.7 2.36 3.00 6.66 8.77 2.00 6.66 1.83 3.77 0.65 0.11 0.83 0.11			
Veighted Average Remaining Term (years):     13       verage Loan Size:     £132,5       Veighted Average Current LTV (un-indexed)     65.8:       Veighted Average Current LTV (indexed)*     55.1       Pre-swap yield (on mortgage portfolio):     3.2	Vpe           Offset           Texible           Total           Seasoning           Months           <= 6	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.20 100.00 0.00 0.00 10.62 5.72 2.36 3.09 6.66 8.77 2.09 6.64 1.83 3.77 0.63 0.11 0.83 0.11			
Veighted Average Remaining Term (years):     13       verage Loan Size:     £132,5       Veighted Average Current LTV (un-indexed)     65.8:       Veighted Average Current LTV (indexed)*     55.1       Pre-swap yield (on mortgage portfolio):     3.2	Type           Offset           Flexible           Fotal           Seasoning           Months           =           6           6           12           12           12           12           12           24           30           30           42           42           42           48           48           54           60           54           84           84           84           96           96           96           108           120	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 0.00 10.66 5.77 2.36 3.09 6.63 1.87 3.77 0.66 0.16 0.66 0.16 0.68 46.72 100.00			
werage Loan Size:       £132,5         Veighted Average Current LTV (un-indexed)       65.8         Veighted Average Current LTV (indexed)*       55.10         Pre-swap yield (on mortgage portfolio):       3.20	Type           Offset           Flexible           Fotal           Seasoning           Months           =           6           6           12           12           12           12           12           12           12           12           12           12           12           12           13           24           30           30           30           30           42           42           48           54           54           54           54           54           96           96           96           96           96           120           Total	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 0.00 10.66 5.77 2.36 3.00 6.65 8.77 2.05			
werage Loan Size:       £132,5         Veighted Average Current LTV (un-indexed)       65.8         Veighted Average Current LTV (indexed)*       55.10         Pre-swap yield (on mortgage portfolio):       3.20	Type           Offset           Cotal           Seasoning           Months           <= 6	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892 8,573	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 0.00 10.66 5.77 2.36 3.09 6.63 1.87 3.77 0.66 0.16 0.66 0.16 0.68 46.72 100.00			
Veighted Average Current LTV (un-indexed)       65.8:         Veighted Average Current LTV (indexed)*       55.1:         Pre-swap yield (on mortgage portfolio):       3.2:	Type           Offset           Ilexible           Total           Seasoning           Months           =           6           6           12           12           18           24           30           30           36           42           48           54           54           60           60           72           72           84           96           96           108           120           Total	2,469 6,104 8,573 0 0 0 473 335 201 275 394 517 194 438 455 76 21 117 4,892 8,573	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 10.66 5.74 2.33 6.65 8.77 2.09 6.64 1.85 3.07 2.09 6.64 1.85 3.07 2.09 6.64 1.85 3.07 2.09 6.64 1.85 3.07 2.09 6.64 1.85 3.07 2.09 6.64 1.85 3.07 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.65 1.85 7.2 2.09 6.65 1.85 7.2 2.09 6.64 1.85 7.2 2.09 6.64 1.85 7.2 1.95 1.95 1.95 1.95 1.95 1.95 1.95 1.95			
Veighted Average Current LTV (indexed)*       55.10         Pre-swap yield (on mortgage portfolio):       3.25	Type           Offset           Seasoning           Months           <= 6	2,469 6,104 8,573 0 0 0 473 335 201 275 394 517 194 438 455 76 21 117 4,892 8,573	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.20 100.00 0.00 0.00 10.67 2.36 3.09 6.66 8.77 2.09 6.64 1.83 3.77 0.63 0.11 0.83 46.72 100.00 30-Apr-20 86.			
Pre-swap yield (on mortgage portfolio): 3.2	Type           Offset           Flexible           Fotal           Seasoning           Months           <= 6	2,469 6,104 8,573 0 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892 8,573	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.20 100.00 0.00 0.00 10.67 2.36 3.09 6.66 8.77 2.09 6.64 1.83 3.77 0.63 0.11 0.83 46.72 100.00 30-Apr-20 86.			
	Vpe           Offset           Ilexible           Total           Seasoning           Months           <= 6	2,469 6,104 8,573 0 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892 8,573	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 10.66 5.77 2.36 3.09 6.63 1.83 3.77 0.66 0.16 0.83 46.72 100.00 30-Apr-20 86.			
Current Clvdesdale Bank 'Buv to Let' SVR: ** 53	ype           Offset           Idexible           iotal           Seasoning           Months           = 6           - 6 <	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892 8,573	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 0.00 10.66 5.7 2.33 3.00 6.63 8.77 2.00 6.64 1.87 3.07 0.66 0.11 0.88 46.77 100.00 30-Apr-20 86. 13. £132,5			
	ype           offset           lexible           otal           conths           = 6           6 <= 12	2,469 6,104 8,573 0 0 473 335 201 275 394 517 194 438 185 455 76 21 117 4,892 8,573	28.80% 71.20% 100.00% 0.00% 5.52% 3.91% 2.34% 3.21% 4.60% 6.03% 2.26% 5.11% 2.16% 5.31% 0.89% 0.24% 1.36% 57.06%	£316,006,469 £820,589,740 £1,136,596,209 Current Principal Balance £0 £121,340,212 £65,283,478 £26,826,738 £35,158,046 £76,027,718 £99,687,955 £23,762,785 £75,460,137 £20,750,836 £42,807,880 £7,190,256 £1,839,549 £9,441,955 £531,018,665	27.80 72.22 100.00 0.00 0.00 10.66 5.77 2.33 3.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 2.00 6.66 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 1.00 0.00 6.66 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.8: 3.77 0.06 1.00 1.00 1.00 1.00 1.00 1.00 1.00			

# LANNRAIG MASTER TRUST - INVESTOR'S REPORT Pool Analysis

#### Report Date:

#### 30-Apr-2018

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

LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 25	628	7.41%	£19,975,080	1.76%
> 25 <= 50	1,366	16.13%	£112,911,074	9.93%
> 50 <= 55	484	5.71%	£62,583,110	5.51%
> 55 <= 60	632	7.46%	£98,434,095	8.66%
> 60 <= 65	685	8.09%	£106,534,236	9.37%
> 65 <= 70	1,138	13.43%	£183,609,301	16.15%
> 70 <= 75	1740	20.54%	£294,574,317	25.92%
> 75 <= 80	1,263	14.91%	£192,351,237	16.92%
> 80 <= 85	495	5.84%	£60,768,241	5.35%
> 85 <= 90	20	0.24%	£2,683,766	0.24%
> 90 <= 95	13	0.15%	£1,462,244	0.13%
> 95 <= 100	3	0.04%	£282,291	0.02%
> 100	4	0.05%	£427,218	0.04%
Total	8,471	100.00%	£1,136,596,209	100.00%

Original Weighted Average Current Loan-to-Value*	68.40%
Weighted Average Current Loan-to-Value	65.83%
Average Loan Principal Balance	£132,579
*Per latest final terms	

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

LTV Range (%)	No. of Loans	% of Total	Current Principal Balance	% of Total
> 0 <= 25	901	10.64%	£35,144,352	3.09%
> 25 <= 50	2,350	27.74%	£253,243,828	22.28%
> 50 <= 55	1,166	13.76%	£177,782,917	15.64%
> 55 <= 60	1,512	17.85%	£230,154,748	20.25%
> 60 <= 65	1,269	14.98%	£208,035,121	18.30%
> 65 <= 70	950	11.21%	£166,246,935	14.63%
> 70 <= 75	319	3.77%	£65,505,494	5.76%
> 75 <= 80	3	0.04%	£269,707	0.02%
> 80 <= 85	0	0.00%	£0	0.00%
> 85 <= 90	0	0.00%	£0	0.00%
> 90 <= 95	1	0.01%	£213,109	0.02%
> 95 <= 100	0	0.00%	£0	0.00%
> 100	0	0.00%	£0	0.00%
Total	8,471	100.00%	£1,136,596,209	100.00%

\*Indexation uses Nationwide HPI

#### Weighted Average Current Indexed Loan-to-Value 55.16%

LTV Range (Principal)	No. of Loans	% of Total	Current Principal Balance	% of Tota
> 0 <= 50,000	1,650	19.48%	£50,868,127	4.48%
> 50,000 <= 100,000	2,610	30.81%	£196,399,407	17.28%
> 100,000 <= 150,000	1,791	21.14%	£217,882,612	19.17%
> 150,000 <= 200,000	935	11.04%	£162,045,843	14.26%
> 200,000 <= 250,000	482	5.69%	£107,545,793	9.46%
> 250,000 <= 300,000	294	3.47%	£80,412,506	7.07%
> 300,000 <= 400,000	362	4.27%	£124,221,852	10.93%
> 400,000 <= 500,000	158	1.87%	£70,020,544	6.16%
> 500,000 <= 750,000	130	1.53%	£76,248,947	6.71%
> 750,000 <= 1,000,000	59	0.70%	£50,950,577	4.48%
> 1,000,000	0	0.00%	£0	0.00%
Total	8,471	100.00%	£1,136,596,209	100.00%

Largest Eligible Loan Principal Balance

£999,925

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

Credit Enhancement	Total £	% of Total	Current Note Subordination %	Credit Enhancement %	% Required CE
Class A Notes:	£715,000,000	79.53%	20.47%	23.17%	15.35%
Class B Notes:	£0	0.00%	0.00%	0.00%	0.00%
Class C Notes:	£0	0.00%	0.00%	0.00%	0.00%
Class D Notes:	£0	0.00%	0.00%	0.00%	0.00%
Class Z Notes:	£184,000,000	20.47%	0.00%	0.00%	0.00%
Total:	£899,000,000	100.00%	_		
Programme reserve required amount: Programme reserve actual amount:	£24,300,000 £24,300,000	2.70% 3.40%	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, the seller fails to pay to the mortgages trustee any offset rebate amount where, following 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 consecutive trust distribution dates "seller's share event".	NO
Arrears Trigger Event	
The current principal balance of the mortgage loans in the mortgages portfolio in arrears for more than 90 days divided by the current principal amount of the mortgage pool exceeds 2%.	NO
Issuer Events of Default	Default
The terms and conditions set out in the base prospectus include market standard events of default, including, for example, a non-payment under the outstanding notes or a material breach of its contractual obligations under the programme documentation by the Issuer.*	
Outstanding Issuer event of default:	NO
*Please see 'Terms and Conditions of the notes' in the base prospectus for further details. 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 permitted under option (a) of Article 405 of the CRR.	YES
Notices	

		IRAIG MASTER TRUST - I ES TO THE STRUCTURE, RATINGS	NVESTOR'S REPORT S AND TRIGGERS (IF APPLICABLE)		
21 May 2018 Role	Counterparty	Long Term Rating (S&P/Moody's/Fitch)	Short Term Rating (S&P/Moody's/Fitch)	Applicable Trigger (Loss of)	Consequence
Kole	Counterparty	Long Term Rating (S&P/Moody S/Fitch)	short term Rating (S&P/Moody S/Fitch)	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 assignment date.
				A-1+ (S&P); AA - (S&P), Aa3(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.
				A-1 (S&P); A+ (S&P), A3(cr) (Moody's); P-1 (cr) (Moody's), F1 (Fitch)	Item "w" of minimum sellers share increase to 100%. Item "x" of minimum sellers share determined by Seller following
				A-1 (S&P), P-1(cr) (Moody's), F1 (Fitch)	quarterly review rather than annual review
Seller	Clydesdale Bank pic	BBB+ / A2(cr) / BBB+	A-2 / P-1(cr) / F2	A-1 (S&P)	Item "5" of Offset Rebate Amount increases from 0% to 115% of the aggregate amount of the Offset Benefit that will be applied in reduction of the Current Principal Balance of the Offset BTL Loans
				A3(cr) (Moody's)	Establish a Funding Liquidity Reserve Fund (see page 232-4 of base prospectus dated 19 November 2012 for details) unless rating confirmation provided by Moody's. 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, unless rating confirmation provided by Moodys/Fitch, as applicable. Within 10 business days, notify each borrower included in the
				BBB (S&P), BBB- (Fitch), Baa3 (cr) (Moody's)	mortgages trust of the sale and assignment effected by the mortgage sale agreement (unless confirmation by each applicable rating agency that current rating of the notes will not be adversely affected)
Servicer	Clydesdale Bank plc	BBB+ / A2(cr) / BBB+	A-2 / P-1(cr) / F2	Baa3(cr) (Moody's)	"Back-up" servicer to be appointed. within 60 days
Cash Manager	Clydesdale Bank plc	BBB+ / Baa1 / BBB+	A-2 / P-2 / F2		
Funding Fixed Basis Rate Swap Provider	National Australia Bank Limited (London Branch)	AA- / Aa2(cr) / AA-	A-2 / P-1(ct) / F1+	Level 1: A and A1 (S&P), A3 or A3(cr) ( Moody's), A and F1 (Fitch) Level 2: BBB+ and F2 (Fitch) Level 3: A (S&P), Ba3 to re Ba31(cr) (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 plc	888+/Baa1/888+	A-2 / P-2 / F2	N/A	
Start up Loan Provider	Clydesdale Bank plc	BBB+ / Baa1 / BBB+	A-2 / P-2 / F2		
Funding CB Account	Clydesdale Bank plc	888+ / Bas1 / B88+	A-2/P-2/F2		
Account Bank Provider (Mortgages Trustee & Funding)	National Australia Bank Limited (London Branch) (Funding GIC Account, Mongages Trustee GIC Account, All Moneys Mongages Trustee Bank Account)	AA- / Aa3 / AA-	A1+/P-1/F1+	S&P A (LT) if at least A-1 (ST) OR A+ (LT) if below A-1 (ST)	Funding GIC Account, Mortgages Trustee GIC Account & All Moneys Mortgage Trustee Account: Termination within 60 days (provided a range commission) of basic houses, subably reted provider can provide gaarantee, otherwise transfer to suitably reted provider this action is not taken. Cash Manager will use reasonable endeavours to establish replacement bank accounts.
Account Bank Provider (Issuer)	National Australia Bank Limited (London Branch)	AA- / Aa3 / AA-	A1+/P-1/F1+	If below A-1 (S1)	Termination within 30 days of breach unless; suitably rated provider can provider a guarantee, otherwise transfer to suitably rated provider. The second state of th
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-)	Coffateral posting / Transfer / Guarantor Coffateral posting / Transfer / Guarantor Transfer / Guarantor and Collateral
Principal Paying Agent & Agent Bank	Citibank N.A - London Branch	A/A1/A+	A-1 / P-1 / F1		
Note Trustee	Citicorp Trustee Company Limited	N/A			
Corporate Services Provider	Structured Finance Management Limited	N/A			
Funding & Issuer Security Trustee, Registrar & Transfer Agent	Citibank N.A - London Branch	A/A1/A+	A-1 / P-1 / F1		
Issuer Funding Mortgages Trustee	Lannraig Master Issuer plc Lannraig Funding Limited Lannraig Trustees Limited				
Programme Arrangers	Barclays Bank plc				
Manager	N/A				
Stock Exchange Listing	UK Listing Authority - London				
Registered Office (Issuer) Arrangers & Lead Managers	35 Great St. Helen's, London EC3A 6AP Barclays Bank plc				
Legal Advisors	Clifford Chance LLP				
Issuer Mortgages Trustee Clydesdale Bank	Carey Olsen Clifford Chance LPP / Shepherd & Wedderburn LLP				
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Lannraig Master Trust Report incorporates: Lannraig Trustees Limited					
Lannraig Funding Limited Lannraig Master Issuer plc					
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