

Holmes Financing (No. 1) PLC
Issuer Profit & Loss Account
Period ended 31 March 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	2,236	4,472
Interest receivable - Cash Deposits	0	1
	<hr/> 2,236	<hr/> 4,473
Interest payable - Notes	(2,236)	(4,472)
	<hr/> (2,236)	<hr/> (4,472)
Net operating income	(0)	1
	<hr/> (0)	<hr/> 1
Profit on ordinary activities before taxation	(0)	1
Taxation	(79)	421
Unrealised IFRS fair value movement on swaps	427	(1,480)
	<hr/> 349	<hr/> (1,059)
Profit on ordinary activities after taxation	349	(1,059)
Dividend	-	-
Reserves available	(172)	887
	<hr/> (172)	<hr/> 887
Reserves available	<hr/> <hr/> 177	<hr/> <hr/> (172)

Holmes Financing (No. 1) PLC

Balance Sheet

Period ended 31 March 2009

£'000

Fixed Asset investments

Loans to Funding 275,000

Current assets

Accrued interest on Funding loan	1,491
Cash at bank	43
Deferred tax	-
	<hr/>
	1,535
	<hr/>

Creditors: Amounts usually falling due within one year

Deferred tax	-
Fair value derivative	1,345
	<hr/>
	1,345
	<hr/>

Net current assets 190

Total assets less current liabilities 275,190

Creditors: Amounts usually falling due after more than one year

Amounts due to noteholders (275,000)

Net assets 190

Capital and reserves

Share capital	13
Reserves available	177
	<hr/>
	190
	<hr/>

Holmes Financing (No. 1) PLC

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A	US436382AA36	US\$	3 month USD Libor
Series 1 Class B	US436382AB19	US\$	3 month USD Libor
Series 1 Class C	US436382AC91	US\$	3 month USD Libor
Series 2 Class A	US436382AD74	US\$	3 month USD Libor
Series 2 Class B	US436382AE57	US\$	3 month USD Libor
Series 2 Class C	US436382AF23	US\$	3 month USD Libor
Series 3 Class A1	XS0114776585	GBP	3 month Sterling Libor
Series 3 Class A2	XS0114776825	EUR	3 month Euribor
Series 3 Class B	XS0114777807	GBP	3 month Sterling Libor
Series 3 Class C	XS0114778953	GBP	3 month Sterling Libor
Series 4 Class A	XS0114779845	GBP	Fixed Rate
Series 4 Class B	XS0114780181	GBP	3 month Sterling Libor
Series 4 Class C	XS0114780421	GBP	3 month Sterling Libor

	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin
Series 1 Class A	July 2010	July 2003	14	N/A
Series 1 Class B	July 2010	October 2003	38	138
Series 1 Class C	July 2010	October 2003	103	203
Series 2 Class A	July 2010	July 2005	19	N/A
Series 2 Class B	July 2010	October 2005	41	141
Series 2 Class C	July 2010	October 2005	115	215
Series 3 Class A1	July 2010	July 2007	26	N/A
Series 3 Class A2	July 2010	July 2007	26	N/A
Series 3 Class B	July 2010	October 2007	45	145
Series 3 Class C	July 2010	October 2007	160	260
Series 4 Class A	July 2010	July 2010	6.62%	125
Series 4 Class B	July 2010	July 2010	62	162
Series 4 Class C	July 2010	July 2010	175	275

	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	N/A	Aaa	AAA	AAA

Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 4 Class A	Semi Annually	15-Jul-2009	Aaa	AAA	AAA
Series 4 Class B	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 4 Class C	Quarterly	15-Jul-2009	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A	\$900,000,000	\$0	\$0	\$0
Series 1 Class B	\$31,500,000	\$0	\$0	\$0
Series 1 Class C	\$42,000,000	\$0	\$0	\$0
Series 2 Class A	\$975,000,000	\$0	\$0	\$0
Series 2 Class B	\$34,500,000	\$0	\$0	\$0
Series 2 Class C	\$45,000,000	\$0	\$0	\$0
Series 3 Class A1	£375,000,000	£0	£0	£0
Series 3 Class A2	€320,000,000	€0	€0	€0
Series 3 Class B	£24,000,000	£0	£0	£0
Series 3 Class C	£30,000,000	£0	£0	£0
Series 4 Class A	£250,000,000	£250,000,000	£0	£250,000,000
Series 4 Class B	£11,000,000	£11,000,000	£0	£11,000,000
Series 4 Class C	£14,000,000	£14,000,000	£0	£14,000,000

	Currency Swap Counterparty	Current Rating Moody's / S&P / Fitch	Rating Trigger Moody's / S&P / Fitch	Comments
Series 1 Class A	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A	Gen Re	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	Gen Re	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	Gen Re	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A1	GBP - n/a			Series Repaid
Series 3 Class A2	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class B	GBP - n/a			Series Repaid
Series 3 Class C	GBP - n/a			Series Repaid
Series 4 Class A	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	
Series 4 Class B	GBP - n/a			
Series 4 Class C	GBP - n/a			

Holmes Financing (No. 2) PLC

Profit & Loss Account

Period ended 31 March 2009

	This Quarter	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	-	-
Interest receivable - Cash deposits	-	-
	<hr/>	<hr/>
	-	-
Interest payable - Notes	-	-
Interest payable	-	-
	<hr/>	<hr/>
	-	-
Net operating income	-	-
Fair value derivative	-	-
Other income	-	-
Operating expenses	-	-
	<hr/>	<hr/>
Profit on ordinary activities before taxation	-	-
Taxation	-	-
	<hr/>	<hr/>
Profit on ordinary activities after taxation	-	-
Dividend	-	-
Retained profit brought forward	9	9
	<hr/>	<hr/>
Retained profit carried forward	<u>9</u>	<u>9</u>

Holmes Financing (No. 2) PLC

Balance Sheet

Period ended 31 March 2009

£'000

Fixed asset investments

Loans to Funding

-

Current assets

Amounts due from group companies

11

Deferred Tax

-

Cash at bank

11

22

Creditors: Amounts falling due within one year

Fair value derivative

-

Taxation

-

-

Net current assets

22

Total assets less current liabilities

22

Creditors: Amounts falling due after more than one year

Amounts due to noteholders

-

Net assets

22

Capital and reserves

Share capital

13

Reserves

9

22

Holmes Financing (No. 2) PLC

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A	US436381AA52	US\$	3 month USD Libor
Series 1 Class B	US436381AB36	US\$	3 month USD Libor
Series 1 Class C	US436381AC19	US\$	3 month USD Libor
Series 2 Class A	US436381AD91	US\$	3 month USD Libor
Series 2 Class B	US436381AE74	US\$	3 month USD Libor
Series 2 Class C	US436381AF40	US\$	3 month USD Libor
Series 3 Class A	XS120819445	GBP	3 month Sterling Libor
Series 3 Class B	XS120845101	GBP	3 month Sterling Libor
Series 3 Class C	XS120845952	GBP	3 month Sterling Libor
Series 4 Class A	XS120846687	EUR	3 month Euribor
Series 4 Class B	XS120847149	EUR	3 month Euribor
Series 4 Class C	XS120847578	EUR	3 month Euribor

	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin
Series 1 Class A	October 2007	July 2002	9	N/A
Series 1 Class B	October 2007	October 2002	35	135
Series 1 Class C	October 2007	October 2002	120	220
Series 2 Class A	October 2007	July 2004	18	36
Series 2 Class B	October 2007	October 2004	44	144
Series 2 Class C	October 2007	October 2004	135	235
Series 3 Class A	October 2007	July 2006	24	48
Series 3 Class B	October 2007	October 2006	45	145
Series 3 Class C	October 2007	October 2006	150	250
Series 4 Class A	October 2007	October 2007	27	54
Series 4 Class B	October 2007	October 2007	50	150
Series 4 Class C	October 2007	October 2007	160	260

	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 4 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 4 Class B	Quarterly	N/A	Aa3	AA	AA
Series 4 Class C	Quarterly	N/A	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A	\$1,000,000,000	\$0	\$0	\$0
Series 1 Class B	\$37,000,000	\$0	\$0	\$0
Series 1 Class C	\$49,000,000	\$0	\$0	\$0
Series 2 Class A	\$1,000,000,000	\$0	\$0	\$0
Series 2 Class B	\$37,000,000	\$0	\$0	\$0
Series 2 Class C	\$49,000,000	\$0	\$0	\$0
Series 3 Class A	£500,000,000	£0	£0	£0
Series 3 Class B	£19,000,000	£0	£0	£0
Series 3 Class C	£25,000,000	£0	£0	£0
Series 4 Class A	€500,000,000	€0	€0	€0
Series 4 Class B	€21,000,000	€0	€0	€0
Series 4 Class C	€35,000,000	€0	€0	€0

	Currency Swap Counterparty	Current Rating Moody's / S&P / Fitch	Rating Trigger Moody's / S&P / Fitch	Comments
Series 1 Class A	West LB	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	West LB	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	West LB	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A	GBP - n/a			Series Repaid
Series 3 Class B	GBP - n/a			Series Repaid
Series 3 Class C	GBP - n/a			Series Repaid
Series 4 Class A	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 4 Class B	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 4 Class C	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid

Holmes Financing (No. 3) PLC

Profit & Loss Account

Period ended 31 March 2009

	This Quarter	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	-	-
Interest receivable - Cash deposits	-	-
	<hr/>	<hr/>
	-	-
Interest payable - Notes	-	-
Interest payable	-	-
	<hr/>	<hr/>
	-	-
Net operating income	-	-
Fair value derivative	-	-
Other income	-	-
Operating expenses	-	-
	<hr/>	<hr/>
Profit on ordinary activities before taxation	-	-
Taxation	-	-
	<hr/>	<hr/>
Profit on ordinary activities after taxation	-	-
Dividend	-	-
Retained profit brought forward	1	1
	<hr/>	<hr/>
Retained profit carried forward	<u>1</u>	<u>1</u>

Holmes Financing (No. 3) PLC

Balance Sheet

Period ended 31 March 2009

	£'000	£'000
Fixed asset investments		
Loans to Funding		-
Current assets		
Amounts due from group companies	7	
Deferred Tax		
Cash at bank	<u>7</u>	
	<u>14</u>	
Creditors: Amounts falling due within one year		
Fair value derivative	-	
Sundry creditors	<u>-</u>	
	<u>-</u>	
Net current assets		14
Total assets less current liabilities		<u>14</u>
Creditors: Amounts falling due after more than one year		
Amounts due to noteholders		-
Net assets		<u><u>14</u></u>
Capital and reserves		
Share capital		13
Reserves		<u>1</u>
		<u><u>14</u></u>

Holmes Financing (No. 3) PLC

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A	US43638PAA21	US\$	3 month USD Libor
Series 1 Class B	US43638PAB04	US\$	3 month USD Libor
Series 1 Class C	US43638PAC86	US\$	3 month USD Libor
Series 2 Class A	US43638PAD69	US\$	3 month USD Libor
Series 2 Class B	US43638PAE43	US\$	3 month USD Libor
Series 2 Class C	US43638PAF18	US\$	3 month USD Libor
Series 3 Class A	XS0129181193	EUR	3 month Euribor
Series 3 Class B	XS0129182597	EUR	3 month Euribor
Series 3 Class C	XS0129182837	EUR	3 month Euribor

	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin
Series 1 Class A	July 2006	January 2003	12	N/A
Series 1 Class B	July 2006	April 2003	35	70
Series 1 Class C	July 2006	April 2003	120	220
Series 2 Class A	July 2006	January 2005	16	32
Series 2 Class B	July 2006	April 2005	40	80
Series 2 Class C	July 2006	April 2005	127	227
Series 3 Class A	July 2006	July 2006	24	48
Series 3 Class B	July 2006	July 2006	40	80
Series 3 Class C	July 2006	July 2006	150	250

	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class C	Quarterly	N/A	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A	\$1,060,000,000	\$0	\$0	\$0
Series 1 Class B	\$32,500,000	\$0	\$0	\$0
Series 1 Class C	\$53,000,000	\$0	\$0	\$0
Series 2 Class A	\$1,060,000,000	\$0	\$0	\$0
Series 2 Class B	\$32,500,000	\$0	\$0	\$0
Series 2 Class C	\$53,000,000	\$0	\$0	\$0
Series 3 Class A	€805,000,000	€0	€0	€0
Series 3 Class B	€24,000,000	€0	€0	€0
Series 3 Class C	€50,000,000	€0	€0	€0

	Currency Swap Counterparty	Current Rating	Rating Trigger	Comments
Series 1 Class A	CSFB	Moody's / S&P / Fitch Aa3 and P-1 / A and A-1 / AA- and F1+	Moody's / S&P / Fitch below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class B	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class C	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid

Holmes Financing (No. 4) PLC

Profit & Loss Account

Period ended 31 March 2009

	This Quarter	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	-	-
Interest receivable - Cash collateral	-	-
	<hr/>	<hr/>
	-	-
Interest payable - Notes	-	-
Interest payable - CSFB	-	-
	<hr/>	<hr/>
	-	-
Net operating income	-	-
Fair value derivative	-	-
Other income	-	-
Operating expenses	-	-
	<hr/>	<hr/>
Profit on ordinary activities before taxation	-	-
Taxation	-	-
	<hr/>	<hr/>
Profit on ordinary activities after taxation	-	-
Dividend	-	-
Retained profit brought forward	2	2
	<hr/>	<hr/>
Retained profit carried forward	<u>2</u>	<u>2</u>

Holmes Financing (No. 4) PLC

Balance Sheet

Period ended 31 March 2009

	£'000	£'000
Fixed asset investments		
Loans to Funding		-
Current assets		
Amounts due from group companies	1	
Accrued interest receivable	-	
Fair Value Derivative	-	
Cash at bank	14	
Cash collateral	-	
	<u>15</u>	
Creditors: Amounts falling due within one year		
Fair value derivative	-	
Accrued interest payable	-	
	<u>-</u>	
Net current assets		15
Total assets less current liabilities		<u>15</u>
Creditors: Amounts falling due after more than one year		
Amounts due to noteholders		-
Amount due to CSFB		-
Net assets		<u><u>15</u></u>
Capital and reserves		
Share capital		13
Reserves		<u>2</u>
		<u><u>15</u></u>

Holmes Financing (No. 4) PLC

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US43638QAA04	US\$	3 month USD Libor		
Series 1 Class B	US43638QAB86	US\$	3 month USD Libor		
Series 1 Class C	US43638QAC69	US\$	3 month USD Libor		
Series 2 Class A	XS0131630815	EUR	Fixed Rate		
Series 2 Class B	XS0131630906	EUR	3 month Euribor		
Series 2 Class C	XS0131631037	EUR	3 month Euribor		
Series 3 Class A1	XS0131874447	GBP	3 month Sterling Libor		
Series 3 Class A2	US43638QAD43	US\$	3 month USD Libor		
Series 3 Class B	US43638QAE26	US\$	3 month USD Libor		
Series 3 Class C	US43638QAF90	US\$	3 month USD Libor		
Series 3 Class D1	XS0131874520	GBP	3 month Sterling Libor		
Series 3 Class D2	XS0132112300	EUR	3 month Euribor		
Series 3 Class D3	XS0132112649	US\$	3 month USD Libor		
Series 4 Class A	CH0012522238	CHF	Fixed Rate		
Series 4 Class B	XS0131631383	GBP	3 month Sterling Libor		
Series 4 Class C	XS0131631466	GBP	3 month Sterling Libor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A	July 2006	July 2004	19	38	
Series 1 Class B	July 2006	October 2004	39	78	
Series 1 Class C	July 2006	October 2004	120	220	
Series 2 Class A	July 2006	July 2006	5.05%	48	
Series 2 Class B	July 2006	July 2006	40	80	
Series 2 Class C	July 2006	July 2006	145	245	
Series 3 Class A1	July 2006	July 2006	23	46	
Series 3 Class A2	July 2006	July 2006	23	46	
Series 3 Class B	July 2006	July 2006	44	88	
Series 3 Class C	July 2006	July 2006	130	230	
Series 3 Class D1	July 2006	July 2006	475	575	
Series 3 Class D2	July 2006	July 2006	450	550	
Series 3 Class D3	July 2006	July 2006	450	550	
Series 4 Class A	July 2006	October 2006	3.50%	36	
Series 4 Class B	July 2006	October 2006	43	86	
Series 4 Class C	July 2006	October 2006	150	250	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Annually	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class D1	Quarterly	N/A	Ba2	BB	BB
Series 3 Class D2	Quarterly	N/A	Ba2	BB	BB
Series 3 Class D3	Quarterly	N/A	Ba2	BB	BB

Series 4 Class A	Annually	N/A	Aaa	AAA	AAA
Series 4 Class B	Quarterly	N/A	Aa3	AA	AA
Series 4 Class C	Quarterly	N/A	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A	\$1,050,000,000	\$0	\$0	\$0
Series 1 Class B	\$36,500,000	\$0	\$0	\$0
Series 1 Class C	\$54,500,000	\$0	\$0	\$0
Series 2 Class A	€800,000,000	€0	€0	€0
Series 2 Class B	€35,800,000	€0	€0	€0
Series 2 Class C	€53,800,000	€0	€0	€0
Series 3 Class A1	£550,000,000	£0	£0	£0
Series 3 Class A2	\$410,000,000	\$0	\$0	\$0
Series 3 Class B	\$34,500,000	\$0	\$0	\$0
Series 3 Class C	\$49,500,000	\$0	\$0	\$0
Series 3 Class D1	£30,000,000	£0	£0	£0
Series 3 Class D2	€27,000,000	€0	€0	€0
Series 3 Class D3	\$5,000,000	\$0	\$0	\$0
Series 4 Class A	CHF 850,000,000	CHF 0	CHF 0	CHF 0
Series 4 Class B	€11,000,000	€0	€0	€0
Series 4 Class C	€19,000,000	€0	€0	€0

	Currency Swap Counterparty	Current Rating Moody's / S&P / Fitch	Rating Trigger Moody's / S&P / Fitch	Comments
Series 1 Class A	Banque AIG	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	Banque AIG	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	Banque AIG	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A1	GBP - n/a			Series Repaid
Series 3 Class A2	Banque AIG	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class B	Banque AIG	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class C	Banque AIG	n/a	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class D1	GBP - n/a			Series Repaid
Series 3 Class D2	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class D3	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 4 Class A	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 4 Class B	GBP - n/a			Series Repaid
Series 4 Class C	GBP - n/a			Series Repaid

Holmes Financing (No. 5) PLC**Profit & Loss Account****Period ended 31 March 2009**

	This Quarter	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	-	-
Interest receivable - Cash collateral	-	-
Interest receivable - Cash deposits	-	-
	<hr/>	<hr/>
	-	-
Interest payable - Notes	-	-
Interest payable - CSFB	-	-
	<hr/>	<hr/>
	-	-
Net operating income	-	-
Fair value derivative	-	-
Operating expenses	-	-
	<hr/>	<hr/>
Profit on ordinary activities before taxation	-	-
Taxation	-	-
	<hr/>	<hr/>
Profit on ordinary activities after taxation	-	-
Dividend	-	-
Retained profit brought forward	3	3
	<hr/>	<hr/>
Retained profit carried forward	<u>3</u>	<u>3</u>

Holmes Financing (No. 5) PLC

Balance Sheet

Period ended 31 March 2009

	£'000	£'000
Fixed asset investments		
Loans to Funding		-
Current assets		
Amounts due from group companies	-	
Accrued interest receivable	-	
Fair value derivative	-	
Cash at bank	16	
Cash collateral	-	
	<u>16</u>	
Creditors: Amounts falling due within one year		
Fair value derivative	-	
Accrued interest payable	-	
	<u>-</u>	
Net current assets		16
Total assets less current liabilities		<u>16</u>
Creditors: Amounts falling due after more than one year		
Amounts due to noteholders		-
Amount due to CSFB		-
Net assets		<u><u>16</u></u>
Capital and reserves		
Share capital		13
Reserves		<u>3</u>
		<u><u>16</u></u>

Holmes Financing (No. 5) PLC					
Notes Outstanding					
Period Ended 31 March 2009					
	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US43638RAA86	US\$	1 month USD Libor		
Series 1 Class B	US43638RAB69	US\$	3 month USD Libor		
Series 1 Class C	US43638RAC43	US\$	3 month USD Libor		
Series 2 Class A1	US43638RAD26	US\$	3 month USD Libor		
Series 2 Class A2	CH0013170276	CHF	Fixed Rate		
Series 2 Class B	US43638RAE09	US\$	3 month USD Libor		
Series 2 Class C	US43638RAF73	US\$	3 month USD Libor		
Series 3 Class A1	XS0137886262	EUR	Fixed Rate		
Series 3 Class A2	XS0137887070	GBP	3 month Sterling Libor		
Series 3 Class B	XS0137887583	EUR	3 month Euribor		
Series 3 Class C	XS0137888045	EUR	3 month Euribor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A	October 2006	October 2002	1	N/A	
Series 1 Class B	October 2006	January 2003	35	70	
Series 1 Class C	October 2006	January 2003	135	235	
Series 2 Class A1	October 2006	October 2004	20	N/A	
Series 2 Class A2	October 2006	October 2004	2.50%	2	
Series 2 Class B	October 2006	January 2005	43	86	
Series 2 Class C	October 2006	January 2005	145	245	
Series 3 Class A1	October 2006	October 2006	4.25%	42	
Series 3 Class A2	October 2006	October 2006	23	46	
Series 3 Class B	October 2006	October 2006	40	80	
Series 3 Class C	October 2006	October 2006	147	247	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A1	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class A2	Annually	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A1	Annually	N/A	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class C	Quarterly	N/A	Baa2	BBB	BBB
	Initial note balance	Previous Principal	Redemptions	Current Principal	
Series 1 Class A	\$1,000,000,000	\$0	\$0	\$0	
Series 1 Class B	\$35,000,000	\$0	\$0	\$0	
Series 1 Class C	\$52,000,000	\$0	\$0	\$0	
Series 2 Class A1	\$750,000,000	\$0	\$0	\$0	
Series 2 Class A2	CHF 400,000,000	CHF 0	CHF 0	CHF 0	

Series 2 Class B	\$35,000,000	\$0	\$0	\$0	
Series 2 Class C	\$52,000,000	\$0	\$0	\$0	
Series 3 Class A1	€600,000,000	€0	€0	€0	
Series 3 Class A2	£500,000,000	£0	£0	£0	
Series 3 Class B	€3,000,000	€0	€0	€0	
Series 3 Class C	€76,000,000	€0	€0	€0	
	Currency Swap Counterparty		Current Rating	Rating Trigger	Comments
			Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A1	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A2	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A1	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A2	GBP - n/a				Series Repaid
Series 3 Class B	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class C	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below Aa3 / AA- / AA-	Series Repaid

Holmes Financing (No. 6) PLC**Profit & Loss Account****Period ended 31 March 2009**

	This Quarter	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	-	-
Interest receivable - Cash collateral	-	-
	<hr/>	<hr/>
Interest payable - Notes	-	-
Interest payable - CSFB	-	-
	<hr/>	<hr/>
Net operating income	-	-
Fair value derivative	-	-
Other income	-	-
Operating expenses	-	-
	<hr/>	<hr/>
Profit on ordinary activities before taxation	-	-
Taxation	-	-
	<hr/>	<hr/>
Profit on ordinary activities after taxation	-	-
Dividend	-	-
Retained profit brought forward	1	1
	<hr/>	<hr/>
Retained profit carried forward	1	1
	<hr/> <hr/>	<hr/> <hr/>

Holmes Financing (No. 6) PLC

Balance Sheet

Period ended 31 March 2009

£'000

Fixed asset investments

Loans to Funding

-

Current assets

Cash at bank

15

Deferred Tax

15

Creditors: Amounts falling due within one year

Fair value derivative

-

-

Net current assets

15

Total assets less current liabilities

15

Creditors: Amounts falling due after more than one year

Amounts due to noteholders

-

Net assets

15

Capital and reserves

Share capital

14

Reserves

1

15

Holmes Financing (No. 6) PLC

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US43638WAA71	US\$	1 month USD Libor		
Series 1 Class B	US43638WAB54	US\$	3 month USD Libor		
Series 1 Class C	US43638WAC38	US\$	3 month USD Libor		
Series 2 Class A	US43638WAD11	US\$	3 month USD Libor		
Series 2 Class B	US43638WAE93	US\$	3 month USD Libor		
Series 2 Class C	US43638WAF68	US\$	3 month USD Libor		
Series 3 Class A	XS0157152785	EUR	3 month Euribor		
Series 3 Class B	XS0157154567	EUR	3 month Euribor		
Series 3 Class C	XS0157155291	EUR	3 month Euribor		
Series 4 Class A1	US43638WAG42	US\$	3 month USD Libor		
Series 4 Class A2	CH0015083659	CHF	Fixed Rate		
Series 4 Class B	US43638WAH25	US\$	3 month USD Libor		
Series 4 Class C	US43638WAJ80	US\$	3 month USD Libor		
Series 5 Class A	XS0157156349	GBP	3 month Sterling Libor		
Series 5 Class B	XS0157158048	GBP	3 month Sterling Libor		
Series 5 Class C	XS0157158634	GBP	3 month Sterling Libor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A	April 2008	October 2003	0	N/A	
Series 1 Class B	April 2008	January 2004	37.5	75	
Series 1 Class C	April 2008	January 2004	135	235	
Series 2 Class A	April 2008	April 2005	17	N/A	
Series 2 Class B	April 2008	July 2005	41	82	
Series 2 Class C	April 2008	July 2005	145	245	
Series 3 Class A	April 2008	April 2007	24	48	
Series 3 Class B	April 2008	July 2007	50	100	
Series 3 Class C	April 2008	July 2007	150	250	
Series 4 Class A1	April 2008	October 2007	24	48	
Series 4 Class A2	April 2008	October 2007	2.50%	35	
Series 4 Class B	April 2008	January 2008	52	104	
Series 4 Class C	April 2008	January 2008	155	255	
Series 5 Class A	April 2008	April 2008	24	48	
Series 5 Class B	April 2008	April 2008	52	14	
Series 5 Class C	April 2008	April 2008	155	255	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 4 Class A1	Quarterly	N/A	Aaa	AAA	AAA
Series 4 Class A2	Annually	N/A	Aaa	AAA	AAA
Series 4 Class B	Quarterly	N/A	Aa3	AA	AA
Series 4 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 5 Class A	Quarterly	N/A	Aaa	AAA	AAA

Series 5 Class B	Quarterly	N/A	Aa3	AA	AA
Series 5 Class C	Quarterly	N/A	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A	\$1,500,000,000	\$0	\$0	\$0
Series 1 Class B	\$50,000,000	\$0	\$0	\$0
Series 1 Class C	\$86,000,000	\$0	\$0	\$0
Series 2 Class A	\$1,250,000,000	\$0	\$0	\$0
Series 2 Class B	\$42,000,000	\$0	\$0	\$0
Series 2 Class C	\$70,000,000	\$0	\$0	\$0
Series 3 Class A	€1,000,000,000	€0	€0	€0
Series 3 Class B	€34,000,000	€0	€0	€0
Series 3 Class C	€57,000,000	€0	€0	€0
Series 4 Class A1	\$1,000,000,000	\$0	\$0	\$0
Series 4 Class A2	CHF 300,000,000	CHF 0	CHF 0	CHF 0
Series 4 Class B	\$40,000,000	\$0	\$0	\$0
Series 4 Class C	\$69,000,000	\$0	\$0	\$0
Series 5 Class A	£500,000,000	£500,000,000	£500,000,000	£0
Series 5 Class B	£17,000,000	£17,000,000	£17,000,000	£0
Series 5 Class C	£29,000,000	£29,000,000	£29,000,000	£0

	Currency Swap Counterparty	Current Rating Moody's / S&P / Fitch	Rating Trigger Moody's / S&P / Fitch	Comments
Series 1 Class A	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 1 Class B	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 1 Class C	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 2 Class A	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 2 Class B	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 2 Class C	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 3 Class A	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 3 Class B	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 3 Class C	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 4 Class A1	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 4 Class A2	UBS	Aa2 and P-1 / A+ and A-1+ / A+ and F1+	below A1 or P-1 / A-1 / F1	Series Repaid
Series 4 Class B	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 4 Class C	Citibank	A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 5 Class A	GBP - n/a			Series Repaid
Series 5 Class B	GBP - n/a			Series Repaid
Series 5 Class C	GBP - n/a			Series Repaid

Holmes Financing (No. 7) PLC**Profit & Loss Account****Period ended 31 March 2009**

	This Quarter	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	-	-
Interest receivable - Cash deposits	-	-
	-	-
Interest payable - Notes	-	-
Interest payable	-	-
	-	-
Net operating income	-	-
Fair value derivative	-	-
Operating expenses	-	-
	-	-
Profit on ordinary activities before taxation	-	-
Taxation	-	-
	-	-
Profit on ordinary activities after taxation	-	-
Dividend	-	-
Retained profit brought forward	3	3
Retained profit carried forward	3	3

Holmes Financing (No. 7) PLC

Balance Sheet

Period ended 31 March 2009

£'000

Fixed asset investments

Loans to Funding

-

Current assets

Fair Value Derivative

Cash at bank

16

-

16

Creditors: Amounts falling due within one year

Fair value derivative

-

Sundry creditors

-

-

Net current assets

16

Total assets less current liabilities

16

Creditors: Amounts falling due after more than one year

Amounts due to noteholders

-

Net assets

16

Capital and reserves

Share capital

13

Reserves

3

16

Holmes Financing (No. 7) PLC					
Notes Outstanding					
Period Ended 31 March 2009					
	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US43759PAA57	US\$	1 month USD Libor		
Series 1 Class B	US43759PAB31	US\$	3 month USD Libor		
Series 1 Class M	US43759PAC14	US\$	3 month USD Libor		
Series 2 Class A	US43759PAD96	US\$	3 month USD Libor		
Series 2 Class B	US43759PAE79	US\$	3 month USD Libor		
Series 2 Class M	US43759PAF45	US\$	3 month USD Libor		
Series 3 Class A	US43759PAG28	US\$	3 month USD Libor		
Series 3 Class B	XS0165442137	GBP	3 month Sterling Libor		
Series 3 Class M	XS0165443291	GBP	3 month Sterling Libor		
Series 4 Class A1	XS0165443531	EUR	3 month Euribor		
Series 4 Class A2	XS0165443705	GBP	3 month Sterling Libor		
Series 4 Class B	XS0165443960	EUR	3 month Euribor		
Series 4 Class M	XS0165444182	EUR	3 month Euribor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A	April 2008	April 2004	-4	N/A	
Series 1 Class B	April 2008	July 2004	23	46	
Series 1 Class M	April 2008	July 2004	75	150	
Series 2 Class A	April 2008	January 2006	15	N/A	
Series 2 Class B	April 2008	April 2006	35	70	
Series 2 Class M	April 2008	April 2006	80	160	
Series 3 Class A	April 2008	April 2007	23	46	
Series 3 Class B	April 2008	July 2007	50	100	
Series 3 Class M	April 2008	July 2007	80	160	
Series 4 Class A1	April 2008	April 2008	26	52	
Series 4 Class A2	April 2008	April 2008	26	52	
Series 4 Class B	April 2008	April 2008	53	106	
Series 4 Class M	April 2008	April 2008	80	160	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class M	Quarterly	N/A	A2	A	A
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class M	Quarterly	N/A	A2	A	A
Series 3 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class M	Quarterly	N/A	A2	A	A
Series 4 Class A1	Quarterly	N/A	Aaa	AAA	AAA
Series 4 Class A2	Quarterly	N/A	Aaa	AAA	AAA
Series 4 Class B	Quarterly	N/A	Aa3	AA	AA
Series 4 Class M	Quarterly	N/A	A2	A	A

	Initial note balance	Previous Principal	Redemptions	Current Principal	
Series 1 Class A	\$750,000,000	\$0	\$0	\$0	
Series 1 Class B	\$22,500,000	\$0	\$0	\$0	
Series 1 Class M	\$38,250,000	\$0	\$0	\$0	
Series 2 Class A	\$1,250,000,000	\$0	\$0	\$0	
Series 2 Class B	\$37,500,000	\$0	\$0	\$0	
Series 2 Class M	\$63,750,000	\$0	\$0	\$0	
Series 3 Class A	\$500,000,000	\$0	\$0	\$0	
Series 3 Class B	£15,000,000	£0	£0	£0	
Series 3 Class M	£20,000,000	£0	£0	£0	
Series 4 Class A1	€500,000,000	€0	€0	€0	
Series 4 Class A2	£250,000,000	£0	£0	£0	
Series 4 Class B	€41,000,000	€0	€0	€0	
Series 4 Class M	€56,000,000	€0	€0	€0	
	Currency Swap Counterparty		Current Rating	Rating Trigger	Comments
			Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class B	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class M	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class A	Swiss Re		n/a	below A1 or P-1 / AA- or A-1+ / AA-	Series Repaid
Series 2 Class B	Swiss Re		n/a	below A1 or P-1 / AA- or A-1+ / AA-	Series Repaid
Series 2 Class M	Swiss Re		n/a	below A1 or P-1 / AA- or A-1+ / AA-	Series Repaid
Series 3 Class A	Banque ALG		n/a	below A1 / AA- / A	Series Repaid
Series 3 Class B	GBP - n/a				Series Repaid
Series 3 Class M	GBP - n/a				Series Repaid
Series 4 Class A1	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 4 Class A2	GBP - n/a				Series Repaid
Series 4 Class B	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 4 Class M	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid

Holmes Financing (No. 8) PLC
Issuer Profit & Loss Account
Period ended 31 March 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	3,371	21,072
Interest receivable - Cash deposits	0	0
	<hr/> 3,371	<hr/> 21,072
Interest payable - Notes	(3,371)	(21,072)
	<hr/> (3,371)	<hr/> (21,072)
Net operating income	<hr/> (0)	-
Operating expenses	-	-
Profit on ordinary activities before taxation	<hr/> (0)	-
Taxation	-	237
Unrealised IFRS fair value movement on swap	(115)	(714)
Profit on ordinary activities after taxation	<hr/> (115)	<hr/> (477)
Dividend	-	-
Retained profit brought forward	120	597
Retained profit carried forward	<hr/> 5	<hr/> 120

Holmes Financing (No. 8) PLC

Balance Sheet

Period ended 31 March 2009

£'000

Fixed Asset investments

Loans to Funding

-

Current assets

Accrued interest on Funding loan

-

Cash at bank

18

FV of the derivative - swap

-

18

Creditors: Amounts usually falling due within one year

Deferred tax

-

Accrued interest on derivative

-

-

Net current assets

18

Total assets less current liabilities

18

Creditors: Amounts usually falling due after more than one year

Amounts due to noteholders

Exchange adjustments to notes

-

Accrued interest on notes

-

Net assets

18

Capital and reserves

Share capital

13

Reserves

5

18

Holmes Financing (No. 8) PLC					
Notes Outstanding					
Period Ended 31 March 2009					
	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US43638VAA98	US\$	1 month USD Libor		
Series 1 Class B	US43638VAB71	US\$	3 month USD Libor		
Series 1 Class C	US43638VAC54	US\$	3 month USD Libor		
Series 2 Class A	US43638VAD38	US\$	3 month USD Libor		
Series 2 Class B	US43638VAE11	US\$	3 month USD Libor		
Series 2 Class C	US43638VAF85	US\$	3 month USD Libor		
Series 3 Class A	XS0188149867	EUR	3 month Euribor		
Series 3 Class B	XS0188150014	EUR	3 month Euribor		
Series 3 Class C	XS0188150105	EUR	3 month Euribor		
Series 4 Class A1	XS0188150287	GBP	3 month Sterling Libor		
Series 4 Class A2	US43638VAG68	US\$	3 month USD Libor		
Series 4 Class B	XS0188150444	GBP	3 month Sterling Libor		
Series 4 Class C	XS0188150527	GBP	3 month Sterling Libor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A	April 2005	April 2005	-5	N/A	
Series 1 Class B	January 2009	April 2005	13	26	
Series 1 Class C	January 2009	April 2005	62	162	
Series 2 Class A	January 2009	January 2007	8	16	
Series 2 Class B	January 2009	January 2007	17	34	
Series 2 Class C	January 2009	January 2007	72	172	
Series 3 Class A	January 2009	October 2008	15	30	
Series 3 Class B	January 2009	October 2008	27	54	
Series 3 Class C	January 2009	October 2008	85	185	
Series 4 Class A1	January 2009	January 2009	15	30	
Series 4 Class A2	January 2009	January 2009	14	28	
Series 4 Class B	January 2009	January 2009	30	60	
Series 4 Class C	January 2009	January 2009	90	190	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	P-1	A-1+	F1+
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class B	Quarterly	N/A	Aa3	AA	AA
Series 3 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 4 Class A1	Quarterly	N/A	Aaa	AAA	AAA
Series 4 Class A2	Quarterly	N/A	Aaa	AAA	AAA
Series 4 Class B	Quarterly	N/A	Aa3	AA	AA
Series 4 Class C	Quarterly	N/A	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal	
Series 1 Class A	\$1,850,000,000	\$0	\$0	\$0	
Series 1 Class B	\$62,900,000	\$0	\$0	\$0	
Series 1 Class C	\$107,300,000	\$0	\$0	\$0	
Series 2 Class A	\$1,500,000,000	\$0	\$0	\$0	
Series 2 Class B	\$51,000,000	\$0	\$0	\$0	
Series 2 Class C	\$87,000,000	\$0	\$0	\$0	
Series 3 Class A	€90,000,000	€0	€0	€0	
Series 3 Class B	€34,000,000	€0	€0	€0	
Series 3 Class C	€57,500,000	€0	€0	€0	
Series 4 Class A1	£900,000,000	£0	£0	£0	
Series 4 Class A2	\$500,000,000	\$0	\$0	\$0	
Series 4 Class B	£39,900,000	£0	£0	£0	
Series 4 Class C	£68,000,000	£0	£0	£0	
	Currency Swap Counterparty		Current Rating	Rating Trigger	Comments
			Moody's / S&P / Fitch	Moody's / S&P / Fitch	
Series 1 Class A	UBS		Aa2 and P-1 / A+ and A-1+ / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class B	UBS		Aa2 and P-1 / A+ and A-1+ / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class C	UBS		Aa2 and P-1 / A+ and A-1+ / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class A	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class B	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class C	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 3 Class A	Barclays Capital		A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 3 Class B	Barclays Capital		A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 3 Class C	Barclays Capital		A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 4 Class A1	GBP - n/a				Series Repaid
Series 4 Class A2	CSFB		Aa3 and P-1 / A and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 4 Class B	GBP - n/a				Series Repaid
Series 4 Class C	GBP - n/a				Series Repaid

Holmes Financing (No. 9) PLC
Issuer Profit & Loss Account
Period ended 31 March 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	11,216	26,785
Interest receivable - Cash deposits	0	0
	<hr/> 11,216	<hr/> 26,785
Interest payable - Notes	(11,216)	(26,785)
	<hr/> (11,216)	<hr/> (26,785)
Net operating income	<hr/> (0)	<hr/> 0
Profit on ordinary activities before taxation	<hr/> (0)	<hr/> 0
Taxation	-	(199)
Unrealised IFRS fair value movement on swap	103	905
Profit on ordinary activities after taxation	<hr/> 103	<hr/> 706
Dividend	-	-
Retained profit brought forward	196	(510)
Retained profit carried forward	<hr/> <hr/> 300	<hr/> <hr/> 196

Holmes Financing (No. 9) PLC**Balance Sheet**

Period ended 31 March 2009

£'000

Fixed Asset investments

Loans to Funding 1,506,530

Current assets

Accrued interest on Funding loan 7,312

FV of the derivative-cross currency swap 179,261

Accrued interest on derivative 1,403

Cash at bank 16

187,991

Creditors: Amounts usually falling due within one year

Fair value derivative -

Deferred tax -

-

Net current assets 187,991

Total assets less current liabilities

1,694,521

Creditors: Amounts usually falling due after more than one year

Amounts due to noteholders (1,506,530)

Exchange adjustments to notes (178,964)

(1,685,494)

Accrued interest on notes (8,715)

-

Net assets

312

Capital and reserves

Share capital 13

Reserves 300

313

Holmes Financing (No. 9) PLC					
Notes Outstanding					
Period Ended 31 March 2009					
	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US436385AA69	US\$	1 month USD Libor		
Series 2 Class A	US436385AB43	US\$	3 month USD Libor		
Series 3 Class A1	XS0200691805	EUR	3 month Euribor		
Series 3 Class A2	XS0200691987	GBP	3 month Sterling Libor		
Series 4 Class A	XS0200692019	GBP	3 month Sterling Libor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A	December 2006	December 2006	-3	N/A	
Series 2 Class A	October 2010	October 2008	6	12	
Series 3 Class A1	October 2010	April 2010	10	20	
Series 3 Class A2	October 2010	April 2010	9	18	
Series 4 Class A	October 2010	July 2010	9	18	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	P-1	A-1+	F1+
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 3 Class A1	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 4 Class A	Quarterly	15-Jul-2009	Aaa	AAA	AAA
	Initial note balance	Previous Principal	Redemptions	Current Principal	
Series 1 Class A	\$1,740,000,000	\$0	\$0	\$0	
Series 2 Class A	\$2,175,000,000	\$0	\$0	\$0	
Series 3 Class A1	€740,000,000	€740,000,000	€0	€740,000,000	
Series 3 Class A2	£400,000,000	£400,000,000	£0	£400,000,000	
Series 4 Class A	£600,000,000	£600,000,000	£0	£600,000,000	
	Currency Swap Counterparty		Current Rating	Rating Trigger	Comments
			Moody's / S&P / Fitch	Moody's / S&P / Fitch	
Series 1 Class A	Deutsche		Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / A+ or F1	Series Repaid
Series 2 Class A	Deutsche		Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / A+ or F1	Series Repaid
Series 3 Class A1	Deutsche		Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / A+ or F1	
Series 3 Class A2	GBP - n/a				
Series 4 Class A	GBP - n/a				

Holmes Financing (No. 10) PLC
Issuer Profit & Loss Account
Period ended 31 March 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	17,589	37,184
Interest receivable - Cash deposits	0	0
	<hr/> 17,589	<hr/> 37,184
Interest payable - Notes	(17,589)	(37,184)
	<hr/> (17,589)	<hr/> (37,184)
Net operating income	<hr/> 0	<hr/> 0
Profit on ordinary activities before taxation	<hr/> 0	<hr/> 0
Taxation	-	(4,867)
Unrealised IFRS fair value movement on swap	(399)	18,094
Profit on ordinary activities after taxation	<hr/> (399)	<hr/> 13,227
Dividend	-	-
Reserves available brought forward	706	(12,521)
Reserves available carried forward	<hr/> 307	<hr/> 706

Holmes Financing (No. 10) PLC**Balance Sheet**

Period ended 31 March 2009

£'000

Fixed Asset investments

Loans to Funding 2,364,134

Current assets

Accrued interest on Funding loan 11,464

FV of the derivative 501,339

Accrued interest on derivative 843

Cash at bank 14

513,660

Creditors: Amounts usually falling due within one year

Deferred tax

-

Net current assets 513,660

Total assets less current liabilities

2,877,794

Creditors: Amounts usually falling due after more than one year

Amounts due to noteholders (2,364,134)

Exchange adjustments to notes (501,033)

(2,865,167)

Accrued interest on notes (12,307)

-

Net assets

320

Capital and reserves

Share capital 13

Reserves 307

320

Holmes Financing (No. 10) PLC					
Notes Outstanding					
Period Ended 31 March 2009					
	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US43638XAG25	US\$	1 month USD Libor		
Series 1 Class B	US43638XAA54	US\$	3 month USD Libor		
Series 1 Class C	US43638XAB38	US\$	3 month USD Libor		
Series 2 Class A	US43638XAC11	US\$	3 month USD Libor		
Series 2 Class B	US43638XAD93	US\$	3 month USD Libor		
Series 2 Class C	US43638XAE76	US\$	3 month USD Libor		
Series 3 Class A	X50262870222	EUR	3 month Euribor		
Series 3 Class B1	X50262871030	EUR	3 month Euribor		
Series 3 Class B2	X50262875700	GBP	3 month Sterling Libor		
Series 3 Class M1	X50262871386	EUR	3 month Euribor		
Series 3 Class M2	X50262876930	GBP	3 month Sterling Libor		
Series 3 Class C1	X50262872277	EUR	3 month Euribor		
Series 3 Class C2	X50262878126	GBP	3 month Sterling Libor		
Series 4 Class A1	US43638XAF42	US\$	3 month USD Libor		
Series 4 Class A2	X50262878985	GBP	3 month Sterling Libor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A	July 2007	July 2007	-3	N/A	
Series 1 Class B	October 2010	July 2007	8	16	
Series 1 Class C	October 2010	July 2007	27	54	
Series 2 Class A	October 2010	July 2008	3	6	
Series 2 Class B	October 2010	July 2008	9	18	
Series 2 Class C	October 2010	July 2008	35	70	
Series 3 Class A	October 2010	July 2009	7	14	
Series 3 Class B1	October 2010	July 2009	12	24	
Series 3 Class B2	October 2010	July 2009	12	24	
Series 3 Class M1	October 2010	July 2009	20	40	
Series 3 Class M2	October 2010	July 2009	20	40	
Series 3 Class C1	October 2010	July 2009	40	80	
Series 3 Class C2	October 2010	July 2009	40	80	
Series 4 Class A1	October 2010	October 2010	8	16	
Series 4 Class A2	October 2010	October 2010	9	18	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	P-1	A-1+	F1+
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class B1	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 3 Class B2	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 3 Class M1	Quarterly	15-Jul-2009	A2	A	A
Series 3 Class M2	Quarterly	15-Jul-2009	A2	A	A
Series 3 Class C1	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 3 Class C2	Quarterly	15-Jul-2009	Baa2	BBB	BBB

Series 4 Class A1	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 4 Class A2	Quarterly	15-Jul-2009	Aaa	AAA	AAA
	Initial note balance	Previous Principal	Redemptions	Current Principal	
Series 1 Class A	\$1,260,000,000	\$0	\$0	\$0	
Series 1 Class B	\$47,000,000	\$0	\$0	\$0	
Series 1 Class C	\$47,000,000	\$0	\$0	\$0	
Series 2 Class A	\$1,440,000,000	\$0	\$0	\$0	
Series 2 Class B	\$55,000,000	\$0	\$0	\$0	
Series 2 Class C	\$55,000,000	\$0	\$0	\$0	
Series 3 Class A	€1,000,000,000	€1,000,000,000	€500,000,000	€500,000,000	
Series 3 Class B1	€37,000,000	€37,000,000	€0	€37,000,000	
Series 3 Class B2	€27,500,000	€27,500,000	€0	€27,500,000	
Series 3 Class M1	€34,000,000	€34,000,000	€0	€34,000,000	
Series 3 Class M2	€20,000,000	€20,000,000	€0	€20,000,000	
Series 3 Class C1	€52,500,000	€52,500,000	€0	€52,500,000	
Series 3 Class C2	€22,000,000	€22,000,000	€0	€22,000,000	
Series 4 Class A1	\$1,440,000,000	\$1,440,000,000	\$0	\$1,440,000,000	
Series 4 Class A2	£750,000,000	£750,000,000	£0	£750,000,000	
	Currency Swap Counterparty		Current Rating	Rating Trigger	Comments
			Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A	HSBC		Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class B	HSBC		Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class C	HSBC		Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class A	HSBC		Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class B	HSBC		Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class C	HSBC		Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 3 Class A	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class B1	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class B2					
Series 3 Class M1	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class M2					
Series 3 Class C1	Citibank		A3 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class C2					
Series 4 Class A1	HSBC		Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	
Series 4 Class A2					

Holmes Master Issuer PLC
Issuer Profit & Loss Account
Period ended 31 March 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	309,044	439,475
Interest receivable - Cash deposits	0	1
	<hr/> 309,044	<hr/> 439,476
Interest payable - Notes	(324,399)	(381,246)
	<hr/> (324,399)	<hr/> (381,246)
Net operating income	<hr/> (15,354)	<hr/> 58,230
Interest on Debt Securities	(74,985)	(178,254)
Swap interest	90,339	120,025
Profit on ordinary activities before taxation	<hr/> 0	<hr/> 1
Taxation	(0)	(3,410)
Unrealised IFRS fair value movement on swaps	3,719	285,710
Profit on ordinary activities after taxation	<hr/> 3,719	<hr/> 282,302
Dividend	-	-
Reserves available brought forward	273,556	(8,745)
Reserves available carry forward	<hr/> 277,276	<hr/> 273,556

Holmes Master Issuer PLC
Balance Sheet
Period ended 31 March 2009

£'000

Fixed Asset investments

Loans to Funding		40,005,682
		<u>40,005,682</u>

Current assets

Fair value derivative- swap	6,940,139	
Accrued interest on Funding loan	252,844	
Accrued interest on derivative	440,799	
Cash at bank	79	
	<u>7,633,861</u>	

Creditors: Amounts usually falling due within one year

Deferred Tax	-	
Corporation tax liability	4	
	<u>4</u>	

Net current assets 7,633,857

Total assets less current liabilities 47,639,539

Creditors: Amounts usually falling due after more than one year

Amounts due to noteholders		(40,005,682)
Exchange adjustments to notes		(6,662,886)
		<u>(46,668,568)</u>

Accrued interest on notes (693,683)

Net assets 277,288

Capital and reserves

Issued Share capital		13
Reserves available		277,276
		<u>277,288</u>

Holmes Master Issuer PLC 2006-1

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A	US43641RAA32	US\$	1 month USD Libor
Series 1 Class B	US43641RAD70	US\$	3 month USD Libor
Series 1 Class C	US43641RAG02	US\$	3 month USD Libor
Series 2 Class A	US43641RAB15	US\$	3 month USD Libor
Series 2 Class B	US43641RAE53	US\$	3 month USD Libor
Series 2 Class M	US43641RAF29	US\$	3 month USD Libor
Series 2 Class C	US43641RAH84	US\$	3 month USD Libor
Series 3 Class A1	US43641RAC97	US\$	3 month USD Libor
Series 3 Class A2	XS0275492683	EUR	3 month Euribor
Series 3 Class A3	XS0275492923	GBP	3 month Sterling Libor
Series 3 Class B2	XS0275533031	EUR	3 month Euribor
Series 3 Class B3	XS0275533890	GBP	3 month Sterling Libor
Series 3 Class M2	XS0275537294	EUR	3 month Euribor
Series 3 Class M3	XS0275539400	GBP	3 month Sterling Libor
Series 3 Class C2	XS0275543006	EUR	3 month Euribor
Series 3 Class C3	XS0275544152	GBP	3 month Sterling Libor

	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin
Series 1 Class A	October 2007	October 2007	-2	N/A
Series 1 Class B	October 2010	October 2007	9	18
Series 1 Class C	October 2010	October 2007	24	48
Series 2 Class A	October 2010	October 2009	6	12
Series 2 Class B	October 2010	October 2009	12	24
Series 2 Class M	October 2010	October 2009	19	38
Series 2 Class C	October 2010	October 2009	39	78
Series 3 Class A1	October 2010	October 2010	8	16
Series 3 Class A2	October 2010	October 2010	10	20
Series 3 Class A3	October 2010	October 2010	10	20
Series 3 Class B2	October 2010	October 2010	15	30
Series 3 Class B3	October 2010	October 2010	15	30
Series 3 Class M2	October 2010	October 2010	22	42
Series 3 Class M3	October 2010	October 2010	22	42
Series 3 Class C2	October 2010	October 2010	42	84
Series 3 Class C3	October 2010	October 2010	42	84

	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	P-1	A-1+	F1+
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 2 Class B	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 2 Class M	Quarterly	15-Jul-2009	A2	A	A
Series 2 Class C	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class B2	Quarterly	15-Jul-2009	Aa3	AA	AA

Series 3 Class B3	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 3 Class M2	Quarterly	15-Jul-2009	A2	A	A
Series 3 Class M3	Quarterly	15-Jul-2009	A2	A	A
Series 3 Class C2	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 3 Class C3			Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A	\$1,500,000,000	\$0	\$0	\$0
Series 1 Class B	\$45,000,000	\$0	\$0	\$0
Series 1 Class C	\$45,000,000	\$0	\$0	\$0
Series 2 Class A	\$1,500,000,000	\$1,500,000,000	\$0	\$1,500,000,000
Series 2 Class B	\$35,000,000	\$35,000,000	\$0	\$35,000,000
Series 2 Class M	\$30,000,000	\$30,000,000	\$0	\$30,000,000
Series 2 Class C	\$40,000,000	\$40,000,000	\$0	\$40,000,000
Series 3 Class A1	\$900,000,000	\$900,000,000	\$0	\$900,000,000
Series 3 Class A2	€670,000,000	€670,000,000	€0	€670,000,000
Series 3 Class A3	£700,000,000	£700,000,000	£0	£700,000,000
Series 3 Class B2	€37,500,000	€37,500,000	€0	€37,500,000
Series 3 Class B3	£20,000,000	£20,000,000	£0	£20,000,000
Series 3 Class M2	€35,500,000	€35,500,000	€0	€35,500,000
Series 3 Class M3	£12,000,000	£12,000,000	£0	£12,000,000
Series 3 Class C2	€61,500,000	€61,500,000	€0	€61,500,000
Series 3 Class C3	£12,500,000	£12,500,000	£0	£12,500,000

	Currency Swap Counterparty	Current Rating Moody's / S&P / Fitch	Rating Trigger Moody's / S&P / Fitch	Comments
Series 1 Class A	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class B	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class C	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class A	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class B	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class M	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class C	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class A1	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class A2	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class A3				
Series 3 Class B2	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class B3				
Series 3 Class M2	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class M3				
Series 3 Class C2	Barclays Capital	A1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class C3				

Holmes Master Issuer PLC 2007-1

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A1	US43641NAA28	US\$	1 month USD Libor		
Series 1 Class A3	XS0292748943	GBP	3 month Sterling Libor		
Series 1 Class B1	US43641NAE40	US\$	3 month USD Libor		
Series 1 Class B2	XS0292751061	EUR	3 month Euribor		
Series 1 Class C1	US43641NAH70	US\$	3 month USD Libor		
Series 1 Class C2	XS0292756458	EUR	3 month Euribor		
Series 1 Class C3	XS0292756615	GBP	3 month Sterling Libor		
Series 2 Class A	US43641NAB01	US\$	3 month USD Libor		
Series 2 Class B2	XS0292751814	EUR	3 month Euribor		
Series 2 Class M2	XS0292753430	EUR	3 month Euribor		
Series 2 Class M3	XS0292754081	GBP	3 month Sterling Libor		
Series 2 Class C1	US43641NAJ37	US\$	3 month USD Libor		
Series 2 Class C2	XS0292757001	EUR	3 month Euribor		
Series 2 Class C3	XS0292757340	GBP	3 month Sterling Libor		
Series 3 Class A1	US43641NAAC83	US\$	3 month USD Libor		
Series 3 Class A2	XS0292750253	EUR	3 month Euribor		
Series 3 Class A3	XS0292750683	GBP	3 month Sterling Libor		
Series 3 Class B2	XS0292752382	EUR	3 month Euribor		
Series 3 Class B3	XS0292752622	GBP	3 month Sterling Libor		
Series 3 Class M2	XS0292754594	EUR	3 month Euribor		
Series 3 Class M3	XS0292755138	GBP	3 month Sterling Libor		
Series 3 Class C2	XS0292759395	EUR	3 month Euribor		
Series 3 Class C3	XS0292759635	GBP	3 month Sterling Libor		
Series 4 Class A	US43641NAD66	US\$	3 month USD Libor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A1	March 2008	March 2008	-2	N/A	
Series 1 Class A3	January 2011	April 2008	3	6	
Series 1 Class B1	January 2011	April 2008	9	18	
Series 1 Class B2	January 2011	April 2008	9	18	
Series 1 Class C1	January 2011	April 2008	28	56	
Series 1 Class C2	January 2011	April 2008	28	56	
Series 1 Class C3	January 2011	April 2008	28	56	
Series 2 Class A	January 2011	April 2010	5	10	
Series 2 Class B2	January 2011	April 2010	14	28	
Series 2 Class M2	January 2011	April 2010	22	44	
Series 2 Class M3	January 2011	April 2010	22	44	
Series 2 Class C1	January 2011	April 2010	42	84	
Series 2 Class C2	January 2011	April 2010	42	84	
Series 2 Class C3	January 2011	April 2010	42	84	
Series 3 Class A1	April 2011	April 2011	8	16	
Series 3 Class A2	April 2011	April 2011	10	20	
Series 3 Class A3	April 2011	April 2011	10	20	
Series 3 Class B2	January 2011	January 2011	14	28	
Series 3 Class B3	January 2011	January 2011	14	28	
Series 3 Class M2	January 2011	January 2011	22	44	
Series 3 Class M3	January 2011	January 2011	22	44	

Series 3 Class C2	January 2011	January 2011	42	84	
Series 3 Class C3	January 2011	January 2011	42	84	
Series 4 Class A	October 2012	October 2012	10	20	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A1	Monthly	N/A	P-1	A-1+	F1+
Series 1 Class A3	Quarterly	N/A	Aaa	AAA	AAA
Series 1 Class B1	Quarterly	N/A	Aa3	AA	AA
Series 1 Class B2	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C1	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C2	Quarterly	N/A	A2	A	A
Series 1 Class C3	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 2 Class B2	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 2 Class M2	Quarterly	15-Jul-2009	A2	A	A
Series 2 Class M3	Quarterly	15-Jul-2009	A2	A	A
Series 2 Class C1	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 2 Class C2	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 2 Class C3	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class B2	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 3 Class B3	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 3 Class M2	Quarterly	15-Jul-2009	A2	A	A
Series 3 Class M3	Quarterly	15-Jul-2009	A2	A	A
Series 3 Class C2	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 3 Class C3	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 4 Class A	Quarterly	15-Jul-2009	Aaa	AAA	AAA

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A1	\$1,500,000,000	\$0	\$0	\$0
Series 1 Class A3	€600,000,000	€0	€0	€0
Series 1 Class B1	\$57,200,000	\$0	\$0	\$0
Series 1 Class B2	€21,400,000	€0	€0	€0
Series 1 Class C1	\$30,300,000	\$0	\$0	\$0
Series 1 Class C2	€22,700,000	€0	€0	€0
Series 1 Class C3	£15,550,000	£0	£0	£0
Series 2 Class A	\$1,500,000,000	\$1,500,000,000	\$0	\$1,500,000,000
Series 2 Class B2	€26,300,000	€26,300,000	€0	€26,300,000
Series 2 Class M2	€10,600,000	€10,600,000	€0	€10,600,000
Series 2 Class M3	£10,800,000	£10,800,000	£0	£10,800,000
Series 2 Class C1	\$9,800,000	\$9,800,000	\$0	\$9,800,000
Series 2 Class C2	€21,900,000	€21,900,000	€0	€21,900,000
Series 2 Class C3	£5,000,000	£5,000,000	£0	£5,000,000
Series 3 Class A1	\$1,600,000,000	\$1,600,000,000	\$0	\$1,600,000,000
Series 3 Class A2	€1,500,000,000	€1,500,000,000	€0	€1,500,000,000
Series 3 Class A3	£800,000,000	£800,000,000	£0	£800,000,000
Series 3 Class B2	€46,700,000	€46,700,000	€0	€46,700,000
Series 3 Class B3	£48,000,000	£48,000,000	£0	£48,000,000
Series 3 Class M2	€28,000,000	€28,000,000	€0	€28,000,000
Series 3 Class M3	£28,800,000	£28,800,000	£0	£28,800,000
Series 3 Class C2	€86,900,000	€86,900,000	€0	€86,900,000
Series 3 Class C3	£25,500,000	£25,500,000	£0	£25,500,000

Series 4 Class A \$1,000,000,000 \$1,000,000,000 \$0 \$1,000,000,000

	Currency Swap Counterparty	Current Rating	Rating Trigger	Comments
Series 1 Class A1	CSFB	Moodys / S&P / Fitch Aa3 and P-1 / A and A-1 / AA- and F1+	Moodys / S&P / Fitch below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 1 Class A3				Series Repaid
Series 1 Class B1	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 1 Class B2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 1 Class C1	CSFB	Aa3 and P-1 / A and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 1 Class C2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	Series Repaid
Series 1 Class C3				Series Repaid
Series 2 Class A	UBS	Aa2 and P-1 / A+ and A-1+ / A+ and F1+	below A1 or P-1 / A- 1+ / F1	
Series 2 Class B2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	
Series 2 Class M2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	
Series 2 Class M3				
Series 2 Class C1	UBS	Aa2 and P-1 / A+ and A-1+ / A+ and F1+	below A1 or P-1 / A- 1+ / F1	
Series 2 Class C2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	
Series 2 Class C3				
Series 3 Class A1	Deutsche	Aa1 and P-1 / A+ and A-1 / AA- and F1+	below A1 or P-1 / A- 1+ / F1	
Series 3 Class A2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	
Series 3 Class A3				
Series 3 Class B2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	
Series 3 Class B3				
Series 3 Class M2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	
Series 3 Class M3				
Series 3 Class C2	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	
Series 3 Class C3				
Series 4 Class A	HSBC	Aa2 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A- 1+ / F1	

Holmes Master Issuer PLC 2007-2

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A1	US43641NAK00	US\$	1 month USD Libor		
Series 1 Class A2	XS0302981013	EUR	3 month Euribor		
Series 1 Class B	US43641NAN49	US\$	3 month USD Libor		
Series 1 Class C	US43641NAP96	US\$	3 month USD Libor		
Series 2 Class A	CA43641NAU87	CAN\$	1 month CDOR		
Series 2 Class A1	US43641NAL8	US\$	3 month USD Libor		
Series 2 Class B1	US43641NAQ79	US\$	3 month USD Libor		
Series 2 Class B2	XS0305303066	EUR	3 month Euribor		
Series 2 Class B3	XS0305303223	GBP	3 month Sterling Libor		
Series 2 Class M1	US43641NAR52	US\$	3 month USD Libor		
Series 2 Class M2	XS0305304205	EUR	3 month Euribor		
Series 2 Class M3	XS0305305863	GBP	3 month Sterling Libor		
Series 2 Class C1	US43641NAS36	US\$	3 month USD Libor		
Series 2 Class C2	XS0305306325	EUR	3 month Euribor		
Series 2 Class C3	XS0305306598	GBP	3 month Sterling Libor		
Series 3 Class A1	US43641NAM65	US\$	3 month USD Libor		
Series 3 Class A2	XS0302983068	EUR	3 month Euribor		
Series 3 Class A3	XS0302983498	GBP	3 month Sterling Libor		
Series 4 Class A	US43641NAT19	US\$	3 month USD Libor		
	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin	
Series 1 Class A1	October 2011	July 2008	3	6	
Series 1 Class A2	October 2011	July 2008	4	8	
Series 1 Class B	October 2011	July 2008	7	14	
Series 1 Class C	October 2011	July 2008	23	46	
Series 2 Class A	October 2011	April 2010	8	16	
Series 2 Class A1	October 2011	April 2010	5	10	
Series 2 Class B1	October 2011	April 2010	12	24	
Series 2 Class B2	October 2011	April 2010	13	26	
Series 2 Class B3	October 2011	April 2010	14	28	
Series 2 Class M1	October 2011	April 2010	22	44	
Series 2 Class M2	October 2011	April 2010	22	44	
Series 2 Class M3	October 2011	April 2010	24	48	
Series 2 Class C1	October 2011	April 2010	41	82	
Series 2 Class C2	October 2011	April 2010	41	82	
Series 2 Class C3	October 2011	April 2010	43	86	
Series 3 Class A1	October 2011	October 2011	8	16	
Series 3 Class A2	October 2011	October 2011	9	18	
Series 3 Class A3	October 2011	October 2011	9	18	
Series 4 Class A	July 2012	July 2012	10	20	
	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A1	Monthly	N/A	Aaa	AAA	AAA
Series 1 Class A2	Quarterly	N/A	Aaa	AAA	AAA
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Monthly	15-May-2009	Aaa	AAA	AAA
Series 2 Class A1	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 2 Class B1	Quarterly	15-Jul-2009	Aa3	AA	AA

Series 2 Class B2	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 2 Class B3	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 2 Class M1	Quarterly	15-Jul-2009	A2	A	A
Series 2 Class M2	Quarterly	15-Jul-2009	A2	A	A
Series 2 Class M3	Quarterly	15-Jul-2009	A2	A	A
Series 2 Class C1	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 2 Class C2	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 2 Class C3	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 4 Class A	Quarterly	15-Jul-2009	Aaa	AAA	AAA

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A1	\$1,225,000,000	\$0	\$0	\$0
Series 1 Class A2	€1,200,000,000	€0	€0	€0
Series 1 Class B	\$82,000,000	\$0	\$0	\$0
Series 1 Class C	\$128,400,000	\$0	\$0	\$0
Series 2 Class A	CAN\$600,000,000	CAN\$600,000,000	CAN\$0	CAN\$600,000,000
Series 2 Class A1	\$2,750,000,000	\$2,750,000,000	\$0	\$2,750,000,000
Series 2 Class B1	\$25,000,000	\$25,000,000	\$0	\$25,000,000
Series 2 Class B2	€95,000,000	€95,000,000	€0	€95,000,000
Series 2 Class B3	€50,000,000	€50,000,000	€0	€50,000,000
Series 2 Class M1	\$10,000,000	\$10,000,000	\$0	\$10,000,000
Series 2 Class M2	€20,000,000	€20,000,000	€0	€20,000,000
Series 2 Class M3	€38,000,000	€38,000,000	€0	€38,000,000
Series 2 Class C1	\$34,000,000	\$34,000,000	\$0	\$34,000,000
Series 2 Class C2	€106,000,000	€106,000,000	€0	€106,000,000
Series 2 Class C3	€45,000,000	€45,000,000	€0	€45,000,000
Series 3 Class A1	\$1,250,000,000	\$1,250,000,000	\$0	\$1,250,000,000
Series 3 Class A2	€1,300,000,000	€1,300,000,000	€0	€1,300,000,000
Series 3 Class A3	€450,000,000	€450,000,000	€0	€450,000,000
Series 4 Class A	\$750,000,000	\$750,000,000	\$0	\$750,000,000

	Currency Swap Counterparty	Current Rating Moody's / S&P / Fitch	Rating Trigger Moody's / S&P / Fitch	Comments
Series 1 Class A1	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class A2	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class B	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class C	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class A	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class A1	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class B1	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class B2	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class B3				
Series 2 Class M1	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class M2	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class M3				
Series 2 Class C1	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class C2	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class C3				
Series 3 Class A1	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class A2	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	
Series 3 Class A3				
Series 4 Class A	Merrill	A2 and P-1 / A and A-1 / A+ and F1+	below A1 or P-1 / A-1+ / F1	

Holmes Master Issuer PLC 2007-3

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A1	XS0337253024	EUR	12 month Euribor
Series 1 Class A2	XS0337252646	EUR	12 month Euribor
Series 1 Class A3	XS0337252992	EUR	12 month Euribor
Series 1 Class B	XS0337252133	GBP	3 month Sterling Libor
Series 1 Class M	XS0337251911	GBP	3 month Sterling Libor
Series 1 Class C	XS0337252307	GBP	3 month Sterling Libor

	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin
Series 1 Class A1	July 2014	July 2012	29	29
Series 1 Class A2	July 2014	July 2013	31	31
Series 1 Class A3	July 2014	July 2014	32	32
Series 1 Class B	July 2014	July 2014	100	100
Series 1 Class M	July 2014	July 2014	160	160
Series 1 Class C	July 2014	July 2014	225	225

	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A1	Annually	15-Jul-2009	Aaa	AAA	AAA
Series 1 Class A2	Annually	15-Oct-2009	Aaa	AAA	AAA
Series 1 Class A3	Annually	15-Jan-2010	Aaa	AAA	AAA
Series 1 Class B	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 1 Class M	Quarterly	15-Jul-2009	A2	A	A
Series 1 Class C	Quarterly	15-Jul-2009	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A1	€3,854,466,000	€3,854,466,000	€0	€3,854,466,000
Series 1 Class A2	€3,114,720,000	€3,114,720,000	€0	€3,114,720,000
Series 1 Class A3	€2,491,776,000	€2,491,776,000	€0	€2,491,776,000
Series 1 Class B	£124,000,000	£124,000,000	£0	£124,000,000
Series 1 Class M	£127,000,000	£127,000,000	£0	£127,000,000
Series 1 Class C	£250,000,000	£250,000,000	£0	£250,000,000

	Currency Swap Counterparty	Current Rating	Rating Trigger	Comments
Series 1 Class A1	ANTS	Moody's / S&P / Fitch Aa3 and P-1 / AA and A-1+ / AA- and F1+	Moody's / S&P / Fitch below A2 or P-1 / A-1 / F1	
Series 1 Class A2	ANTS	Moody's / S&P / Fitch Aa3 and P-1 / AA and A-1+ / AA- and F1+	Moody's / S&P / Fitch below A2 or P-1 / A-1 / F1	
Series 1 Class A3	ANTS	Moody's / S&P / Fitch Aa3 and P-1 / AA and A-1+ / AA- and F1+	Moody's / S&P / Fitch below A2 or P-1 / A-1 / F1	
Series 1 Class B				
Series 1 Class M				
Series 1 Class C				

Holmes Master Issuer PLC 2008-1

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A1	XS0357344570	EUR	12 month Euribor
Series 1 Class A2	XS0357344653	EUR	12 month Euribor
Series 1 Class A3	XS0357344737	EUR	12 month Euribor
Series 1 Class A4	XS0357344810	EUR	12 month Euribor
Series 1 Class B	XS0357344901	GBP	3 month Sterling Libor
Series 1 Class M	XS0357345031	GBP	3 month Sterling Libor
Series 1 Class C	XS0357345114	GBP	3 month Sterling Libor

	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin
Series 1 Class A1	October 2014	October 2014	44.2	44.2
Series 1 Class A2	October 2014	October 2014	41.25	41.25
Series 1 Class A3	October 2014	October 2014	46.5	46.5
Series 1 Class A4	October 2014	October 2014	44.2	44.2
Series 1 Class B	October 2014	October 2014	100	100
Series 1 Class M	October 2014	October 2014	160	160
Series 1 Class C	October 2014	October 2014	225	225

	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A1	Annually	15-Jan-2010	Aaa	AAA	AAA
Series 1 Class A2	Annually	15-Apr-2010	Aaa	AAA	AAA
Series 1 Class A3	Annually	15-Jul-2009	Aaa	AAA	AAA
Series 1 Class A4	Annually	15-Oct-2009	Aaa	AAA	AAA
Series 1 Class B	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 1 Class M	Quarterly	15-Jul-2009	A2	A	A
Series 1 Class C	Quarterly	15-Jul-2009	Baa2	BBB	BBB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A1	€2,257,200,000	€2,257,200,000	€0	€2,257,200,000
Series 1 Class A2	€4,514,400,000	€4,514,400,000	€0	€4,514,400,000
Series 1 Class A3	€1,003,200,000	€1,003,200,000	€0	€1,003,200,000
Series 1 Class A4	€1,630,200,000	€1,630,200,000	€0	€1,630,200,000
Series 1 Class B	£370,000,000	£370,000,000	£0	£370,000,000
Series 1 Class M	£120,000,000	£120,000,000	£0	£120,000,000
Series 1 Class C	£250,000,000	£250,000,000	£0	£250,000,000

	Currency Swap Counterparty	Current Rating	Rating Trigger	Comments
Series 1 Class A1	ANTS	Moody's / S&P / Fitch Aa3 and P-1 / AA and A-1+ / AA- and F1+	Moody's / S&P / Fitch below A2 or P-1 / A-1 / F1	
Series 1 Class A2	ANTS	Aa3 and P-1 / AA and A-1+ / AA- and F1+	below A2 or P-1 / A-1 / F1	
Series 1 Class A3	ANTS	Aa3 and P-1 / AA and A-1+ / AA- and F1+	below A2 or P-1 / A-1 / F1	
Series 1 Class A4	ANTS	Aa3 and P-1 / AA and A-1+ / AA- and F1+	below A2 or P-1 / A-1 / F1	
Series 1 Class B				
Series 1 Class M				
Series 1 Class C				

Holmes Master Issuer PLC 2008-2

Notes Outstanding

Period Ended 31 March 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A1	XS0406292036	GBP	3 month Sterling Libor
Series 1 Class A2	XS0406292382	GBP	3 month Sterling Libor
Series 1 Class A3	US43641NAX21	US\$	3 month USD Libor
Series 1 Class B	XS0406292549	GBP	3 month Sterling Libor
Series 1 Class C	XS0406292895	GBP	3 month Sterling Libor
Series 1 Class D	XS0406293273	GBP	3 month Sterling Libor

	Step Up Date	Expected Repayment Date	Initial Margin	Step up Margin
Series 1 Class A1	July 2010	July 2010	9	9
Series 1 Class A2	April 2013	April 2013	10	10
Series 1 Class A3	July 2014	July 2014	52	52
Series 1 Class B	July 2014	July 2014	40	40
Series 1 Class C	July 2014	July 2014	70	70
Series 1 Class D	July 2014	July 2014	90	90

	Payment Frequency	Next Payment date	Moody's	S&P	Fitch Ratings
Series 1 Class A1	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 1 Class A2	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 1 Class A3	Quarterly	15-Jul-2009	Aaa	AAA	AAA
Series 1 Class B	Quarterly	15-Jul-2009	Aa3	AA	AA
Series 1 Class C	Quarterly	15-Jul-2009	Baa2	BBB	BBB
Series 1 Class D	Quarterly	15-Jul-2009	Ba2	BB	BB

	Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class A1	£2,000,000,000	£2,000,000,000	£0	£2,000,000,000
Series 1 Class A2	£7,000,000,000	£7,000,000,000	£0	£7,000,000,000
Series 1 Class A3	\$5,425,000,000	\$5,425,000,000	\$0	\$5,425,000,000
Series 1 Class B	£450,000,000	£450,000,000	£0	£450,000,000
Series 1 Class C	£220,000,000	£220,000,000	£0	£220,000,000
Series 1 Class D	£190,000,000	£190,000,000	£0	£190,000,000

	Currency Swap Counterparty	Current Rating Moody's / S&P / Fitch	Rating Trigger Moody's / S&P / Fitch	Comments
Series 1 Class A1				
Series 1 Class A2				
Series 1 Class A3	ANTS	Aa3 and P-1 / AA and A-1+ / AA- and F1+	below A2 or P-1 / A-1 / F1	
Series 1 Class B				
Series 1 Class C				
Series 1 Class D				

Holmes Funding Limited
Funding Profit & Loss Account
Period ended 31 March 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Mortgages	473,897	458,137
Interest receivable - Net swap interest margin	(48,346)	146,566
Interest receivable - Cash Deposits	12,204	17,265
	<hr/> 437,755	<hr/> 621,968
Interest payable - Inter-company loans	(343,456)	(528,988)
Interest payable - Start up loans	(1,996)	(475)
	<hr/> (345,451)	<hr/> (529,463)
Net interest income	92,303	92,505
Other income	5,477	8,398
Insurance commission		
Operating expenses	(12,632)	(20,808)
Deferred consideration	(78,738)	(54,432)
	<hr/> 6,411	<hr/> 25,663
'Profit/(loss) before taxation		
Taxation	(14)	237,328
unrealised IFRS fair value movement on Interest Rate Swap		
	<hr/> 6,397	<hr/> 262,991
'Profit/(loss)after taxation		
Dividend	-	-
Reserves available brought forward	97,184	(328,420)
Reserves available carried forward	<hr/> <hr/> 103,582	<hr/> <hr/> (65,429)

Holmes Funding Limited
Balance Sheet
Period ended 31 March 2009

£'000

Fixed Asset investments

Beneficial interest in Trust mortgage portfolio		43,917,517
		<u>43,917,517</u>

Current assets

Deferred expenditure	10,339	
Other debtors	320,747	
Interest Receivable	<u>980</u>	
Cash at bank:		
First Reserve Fund	830,000	
Funding Reserve Fund	-	
Transaction account	158,974	
Funding GIC account	<u>988,026</u>	
	<u>1,977,000</u>	
		<u>2,309,066</u>

Creditors: Amounts usually falling due within one year

Deferred consideration creditor	598,879	
Interest payable - Inter-company loans	273,112	
Accruals	340	
Deferred Tax	-	
Corporation Taxation	<u>64</u>	
	<u>872,394</u>	

Net current assets		1,436,672
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Total assets less current liabilities		<u>45,354,189</u>
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Creditors: Amounts usually falling due after more than one year

Inter-company loans		(44,151,346)
Start up loans		(269,262)

Amounts provided by related parties regarding reserve funds		<u>(830,000)</u>
		<u>(45,250,608)</u>

Net assets		<u><u>103,582</u></u>
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Capital and reserves

Share capital (£2)		0
Reserves available		<u>103,582</u>
		<u><u>103,582</u></u>

Holmes Funding Limited
Notes to Balance Sheet
Period Ended 31 March 2009

	£'000	£'000	£'000	£'000
Balance on cash accumulation ledger		-		
Available credit enhancement				
	First Reserve	Second Reserve	Third Reserve	Funding Reserve
Reserve funds at closing	830,000	-	-	-
Initial closing reserve funds	830,000	-	-	-
Drawings to make bullet repayment	-	-	-	-
Other drawings	-	-	-	-
Transfers from revenue receipts	-	-	-	-
Closing reserve balance	830,000	-	-	-
Target reserve funds	830,000	-	-	-
Principal deficiency ledger	AAA	AA	A	BBB
Opening PDL balance	Nil	Nil	Nil	Nil
Losses this quarter	-	-	-	-
PDL top up from revenue income	-	-	-	-
Closing PDL balance	Nil Nil	Nil	Nil	Nil
Start up loan outstanding	Opening balance	Repayment	Interest Added	Closing balance
Initial start up loan (incl. accrued interest)	-	-	-	-
Second start up loan (incl. accrued interest)	-	-	-	-
Third start up loan	-	-	-	-
Fourth start up loan	-	-	-	-
Fifth start up loan	-	-	-	-
Sixth start up loan	-	-	-	-
Seventh start up loan	-	-	-	-
Eighth start up loan	-	-	-	-
Master Issuer 2007-1 start-up loan	-	-	-	-
Master Issuer 2007-3 start-up loan	-	-	-	-
Master Issuer 2008-1 start-up loan	-	-	-	-
Master Issuer 2008-2 start-up loan	267,000	41,204	2,594	228,390
Closing balance	267,000	41,204	2,594	228,390
Liquidity facility				
Liquidity facility limit	-			
Liquidity facility drawn	-			
Liquidity facility available	-			

Holmes Trustees Limited
Trustee Profit & Loss Account
Period ended 31 March 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Mortgages	573,606	524,927
Interest receivable - Cash Deposits	2,361	7,437
	<hr/> 575,968	<hr/> 532,364
Interest payable - Mortgages	(573,606)	(524,927)
Interest payable - Cash Deposits	(2,361)	(7,437)
	<hr/> (575,968)	<hr/> (532,364)
Net operating income	-	-
Fees receivable	153	4,059
Fees recovered	(153)	(4,059)
Operating expenses	(13,706)	(9,682)
Expenses recovered	13,706	9,682
Profit on ordinary activities before taxation	<hr/> -	<hr/> -
Taxation		
Profit on ordinary activities after taxation	<hr/> -	<hr/> -
Dividend	-	-
Retained profit brought forward	-	-
Retained profit carried forward	<hr/> <hr/> -	<hr/> <hr/> -

Holmes Trustees Limited**Balance Sheet**

Period ended 31 March 2009

£'000

Fixed Asset investments

Mortgage loans secured on residential property 52,867,130

Current assets

Cash at bank 512,540

Interest receivable on mortgages 146,264

658,804

Creditors: Amounts usually falling due within one year

Accruals

-

-

Net current assets

658,804

Total assets less current liabilities

53,525,935

Creditors: Amounts usually falling after more than one year

Seller share of mortgage loans and accrued interest (9,095,878)

Funding share of mortgage loans and accrued interest (43,917,517)

Seller share of cash at bank (including accrual) (152,728)

Funding share of cash at bank (including accrual) (359,812)

Net assets

0

Capital and reserves

Share capital (£2)

-

Reserves available

-

-
