Holmes Financing (No. 1) PLC

Issuer Profit & Loss Account

Period ended 30 June 2009

	This Period £'000	Prior Quarter £'000
Interest receivable - Inter-company loan	1,390	2,236
Interest receivable - Cash Deposits	0	0
	1,390	2,236
Interest payable - Notes	(1,390)	(2,236)
	(1,390)	(2,236)
Net operating income	-	(0)
Profit on ordinary activities before taxation	-	(0)
Taxation	-	(79)
Unrealised IFRS fair value movement on swaps	5,590	427
Profit on ordinary activities after taxation	5,590	349
Dividend	-	-
Reserves available	177	(172)
Reserves available	5,766	177

Holmes Financing (No. 1) PLC

Balance Sheet

Period ended 30 June 2009

		£'000
Fixed Asset investments		
Loans to Funding		275,000
Current assets		
Accrued interest on Funding loan	1,087	
Cash at bank	44	
Deferred tax	-	
	1,130	
Creditors: Amounts usually falling due within one year		
Deferred tax	-	
Fair value derivative	(4,649)	
	(4,649)	
Net current assets		5,779
Total assets less current liabilities		280,779
Creditors: Amounts usually falling due after more than one year		
Amounts due to noteholders		(275,000)
Net assets		5,779
Capital and reserves		
Share capital		13
Reserves available		5,766
		5,779

Holmes Financing (No. 1) PLC

Notes Outstanding

Period Ended 30 June 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-Jan-2010	Aaa	AAA	AAA
Series 4 Class B	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 4 Class C	Quarterly	15-Oct-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 Moodys / S&P / Fitch	Rating Trigger Moodys / 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 30 June 2009

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

Holmes Financing (No. 2) PLC

Balance Sheet

Period ended 30 June 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 30 June 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 Moodys / S&P / Fitch	Rating Trigger Moodys / 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 30 June 2009

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

Holmes Financing (No. 3) PLC

Balance Sheet

Period ended 30 June 2009

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

Holmes Financing (No. 3) PLC

Notes Outstanding

Period Ended 30 June 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
		Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	CSFB	Aa2 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 30 June 2009

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

Holmes Financing (No. 4) PLC

Balance Sheet

Period ended 30 June 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	-	
	15	
Creditors: Amounts falling due within one year		
Fair value derivative	-	
Accrued interest payable	-	
	-	
Net current assets		15
Total assets less current liabilities		15
Creditors: Amounts falling due after more than one year		
Amounts due to noteholders		-
Amount due to CSFB		-
Net assets		15
Capital and reserves		
Share capital		13
Reserves		2
		15

Holmes Financing (No. 4) PLC

Notes Outstanding

Period Ended 30 June 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 Moodys / S&P / Fitch	Rating Trigger Moodys / 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	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	CSFB	Aa2 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	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class D3	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 4 Class A	CSFB	Aa2 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 30 June 2009

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan	-	-
Interest receivable - Cash collateral	-	-
Interest receivable - Cash deposits	-	-
	-	-
Interest payable - Notes	-	-
Interest payable - CSFB	-	-
	-	-
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. 5) PLC

Balance Sheet

Period ended 30 June 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	-	
	16	
Creditors: Amounts falling due within one year		
Fair value derivative	-	
Accrued interest payable	-	
	-	
Net current assets		16
Total assets less current liabilities		16
Creditors: Amounts falling due after more than one year		
Amounts due to noteholders		-
Amount due to CSFB		-
Net assets		16
Capital and reserves		
Share capital		13
Reserves		3
		16

Holmes Financing (No. 5) PLC

Notes Outstanding

Period Ended 30 June 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	€53,000,000	€0	€0	€0
Series 3 Class C	€76,000,000	€0	€0	€0

	Currency Swap Counterparty	Current Rating Moodys / S&P / Fitch	Rating Trigger Moodys / S&P / Fitch	Comments
Series 1 Class A	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A1	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A2	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	CSFB	Aa2 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 30 June 2009

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

Holmes Financing (No. 6) PLC

Balance Sheet

Period ended 30 June 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 30 June 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	Rating Trigger	Comments
		Moodys / S&P / Fitch	Moodys / S&P / Fitch	
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	Aa2 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	Aa2 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	Aa2 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 30 June 2009

	This Quarter £'000	Prior Quarter £'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 30 June 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 30 June 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 A1or P-1 / AA- or A-1+ / AA-	Series Repaid
Series 2 Class B	Swiss Re	n/a	below A1or P-1 / AA- or A-1+ / AA-	Series Repaid
Series 2 Class M	Swiss Re	n/a	below A1or P-1 / AA- or A-1+ / AA-	Series Repaid
Series 3 Class A	Banque AIG	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 30 June 2009

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

Holmes Financing (No. 8) PLC

Balance Sheet

Period ended 30 June 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 30 June 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	€990,000,000	€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
		Moodys / S&P / Fitch	Moodys / 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	Aa2 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 30 June 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	6,576	11,216
Interest receivable - Cash deposits	0	0
	6,576	11,216
Interest payable - Notes	(6,576)	(11,216)
	(6,576)	(11,216)
Net operating income	0	(0)
Profit on ordinary activities before taxation	0	(0)
Taxation	-	-
Unrealised IFRS fair value movement on swap	318	103
Profit on ordinary activities after taxation	318	103
Dividend	-	-
Retained profit brought forward	300	196
Retained profit carried forward	618	300

Holmes Financing (No. 9) PLC

Balance Sheet

Period ended 30 June 2009

		£'000
Fixed Asset investments		
Loans to Funding		1,506,530
Current assets		
Accrued interest on Funding loan	5,113	
FV of the derivative-cross currency swap	124,810	
Accrued interest on derivative	313	
Cash at bank	16	
	130,252	
Creditors: Amounts usually falling due within one year		
Fair value derivative	-	
Deferred tax	-	
	-	
Net current assets		130,252
Total assets less current liabilities		1,636,782
Creditors: Amounts usually falling due after more than one year		
Amounts due to noteholders		(1,506,530)
Exchange adjustments to notes		(124,194)
		(1,630,724)
Accrued interest on notes		(5,426)
		-
Net assets		631
Capital and reserves		
Share capital		13
Reserves		618
		631

Holmes Financing (No. 9) PLC

Notes Outstanding

Period Ended 30 June 2009

	ISIN / CUSIP Number	Currency	Reference Rate
Series 1 Class A	US43638SAA69	US$	1 month USD Libor
Series 2 Class A	US43638SAB43	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-Oct-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 4 Class A	Quarterly	15-Oct-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
		Moodys / S&P / Fitch	Moodys / 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 30 June 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	9,171	17,589
Interest receivable - Cash deposits	0	0
	9,171	17,589
Interest payable - Notes	(9,171)	(17,589)
	(9,171)	(17,589)
Net operating income	0	0
Profit on ordinary activities before taxation	0	0
Taxation	-	-
Unrealised IFRS fair value movement on swap	(4,138)	(399)
Profit on ordinary activities after taxation	(4,138)	(399)
Dividend	-	-
Reserves available brought forward	307	706
Reserves available carried forward	(3,831)	307

Holmes Financing (No. 10) PLC

Balance Sheet

Period ended 30 June 2009

		£'000
Fixed Asset investments		
Loans to Funding		2,022,134
Current assets		
Accrued interest on Funding loan	6,878	
FV of the derivative	200,740	
Accrued interest on derivative	(116)	
Cash at bank	14	
	207,517	
Creditors: Amounts usually falling due within one year		
Deferred tax		
	-	
Net current assets		207,517
Total assets less current liabilities		2,229,651
Creditors: Amounts usually falling due after more than one year		
Amounts due to noteholders		(2,022,134)
Exchange adjustments to notes		(204,573)
		(2,226,707)
Accrued interest on notes		(6,763)
		-
Net assets		(3,818)
Capital and reserves		
Share capital		13
Reserves		(3,831)
		(3,818)

Holmes Financing (No. 10) PLC

Notes Outstanding

Period Ended 30 June 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	XS0262870222	EUR	3 month Euribor
Series 3 Class B1	XS0262871030	EUR	3 month Euribor
Series 3 Class B2	XS0262875700	GBP	3 month Sterling Libor
Series 3 Class M1	XS0262871386	EUR	3 month Euribor
Series 3 Class M2	XS0262876930	GBP	3 month Sterling Libor
Series 3 Class C1	XS0262872277	EUR	3 month Euribor
Series 3 Class C2	XS0262878126	GBP	3 month Sterling Libor
Series 4 Class A1	US43638XAF42	US$	3 month USD Libor
Series 4 Class A2	XS0262878985	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	N/A	Aaa	AAA	AAA
Series 3 Class B1	Quarterly	N/A	Aa3	AA	AA
Series 3 Class B2	Quarterly	N/A	Aa3	AA	AA
Series 3 Class M1	Quarterly	N/A	A2	A	A
Series 3 Class M2	Quarterly	N/A	A2	A	A
Series 3 Class C1	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class C2	Quarterly	N/A	Baa2	BBB	BBB
Series 4 Class A1	Quarterly	15-Oct-2009	Aaa	AAA	AAA

Series 4 Class A2	Quarterly	15-Oct-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	€500,000,000	€500,000,000	€0
Series 3 Class B1	€37,000,000	€37,000,000	€37,000,000	€0
Series 3 Class B2	£27,500,000	£27,500,000	£27,500,000	£0
Series 3 Class M1	€34,000,000	€34,000,000	€34,000,000	€0
Series 3 Class M2	£20,000,000	£20,000,000	£20,000,000	£0
Series 3 Class C1	€52,500,000	€52,500,000	€52,500,000	€0
Series 3 Class C2	£22,000,000	£22,000,000	£22,000,000	£0
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	Aa3 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	Aa3 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	Aa3 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	Aa3 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	Aa3 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	Aa3 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 Repaid
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 Repaid
Series 3 Class B2				Series Repaid
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 Repaid
Series 3 Class M2				Series Repaid
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 Repaid
Series 3 Class C2				Series Repaid
Series 4 Class A1	HSBC	Aa3 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 30 June 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Inter-company loan	186,536	309,044
Interest receivable - Cash deposits	(0)	0
	186,536	309,044
Interest payable - Notes	(221,316)	(324,399)
	(221,316)	(324,399)
Net operating income	(34,781)	(15,354)
Interest on Debt Securities	(43,217)	(74,985)
Swap interest	77,997	90,339
Profit on ordinary activities before taxation	(0)	0
Taxation	0	(0)
Unrealised IFRS fair value movement on swaps	(244,499)	3,719
Profit on ordinary activities after taxation	(244,499)	3,719
Dividend	-	-
Reserves available brought forward	277,276	273,556
Reserves available carry forward	32,777	277,276

Holmes Master Issuer PLC

Balance Sheet

Period ended 30 June 2009

		£'000
Fixed Asset investments		
Loans to Funding		40,005,682
		40,005,682
Current assets		
Fair value derivative- swap	3,468,850	
Accrued interest on Funding loan	142,256	
Accrued interest on derivative	399,412	
Cash at bank	39	
	4,010,557	
Creditors: Amounts usually falling due within one year		
Deferred Tax	-	
Corporation tax liability	4	
	4	
Net current assets		4,010,553
Total assets less current liabilities		44,016,235
Creditors: Amounts usually falling due after more than one year		
Amounts due to noteholders		(40,005,682)
Exchange adjustments to notes		(3,436,526)
		(43,442,208)
Accrued interest on notes		(541,237)
Net assets		32,789
Capital and reserves		
Issued Share capital		13
Reserves available		32,777
		32,789

Holmes Master Issuer PLC 2006-1

Notes Outstanding

Period Ended 30 June 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-Oct-2009	Aaa	AAA	AAA
Series 2 Class B	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 2 Class M	Quarterly	15-Oct-2009	A2	A	A
Series 2 Class C	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class B2	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 3 Class B3	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 3 Class M2	Quarterly	15-Oct-2009	A2	A	A

Series 3 Class M3	Quarterly	15-Oct-2009	A2	A	A
Series 3 Class C2	Quarterly	15-Oct-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	$750,000,000	$750,000,000
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	Rating Trigger	Comments
		Moodys / S&P / Fitch	Moodys / 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+ / 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 30 June 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-Oct-2009	Aaa	AAA	AAA
Series 2 Class B2	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 2 Class M2	Quarterly	15-Oct-2009	A2	A	A
Series 2 Class M3	Quarterly	15-Oct-2009	A2	A	A
Series 2 Class C1	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 2 Class C2	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 2 Class C3	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class B2	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 3 Class B3	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 3 Class M2	Quarterly	15-Oct-2009	A2	A	A
Series 3 Class M3	Quarterly	15-Oct-2009	A2	A	A
Series 3 Class C2	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 3 Class C3	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 4 Class A	Quarterly	15-Oct-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
		Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A1	CSFB	Aa2 and P-1 / A+ and A-1+ / AA- and F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class A3				Series Repaid
Series 1 Class B1	CSFB	Aa2 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	Aa3 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	Aa2 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	Aa3 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	Aa3 and P-1 / AA- and A-1+ / AA and F1+	below A1 or P-1 / A-1+ / F1	
Series 2 Class M2	HSBC	Aa3 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	Aa3 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	Aa3 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	Aa3 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	Aa3 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	Aa3 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	Aa3 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 30 June 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-Aug-2009	Aaa	AAA	AAA
Series 2 Class A1	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 2 Class B1	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 2 Class B2	Quarterly	15-Oct-2009	Aa3	AA	AA

Series 2 Class B3	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 2 Class M1	Quarterly	15-Oct-2009	A2	A	A
Series 2 Class M2	Quarterly	15-Oct-2009	A2	A	A
Series 2 Class M3	Quarterly	15-Oct-2009	A2	A	A
Series 2 Class C1	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 2 Class C2	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 2 Class C3	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 4 Class A	Quarterly	15-Oct-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 Moodys / S&P / Fitch	Rating Trigger Moodys / 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 30 June 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-Oct-2009	Aa3	AA	AA
Series 1 Class M	Quarterly	15-Oct-2009	A2	A	A
Series 1 Class C	Quarterly	15-Oct-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
		Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A1	ANTS	Aa3 and P-1 / AA and A-1+ / AA- and F1+	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 B				
Series 1 Class M				
Series 1 Class C				

Holmes Master Issuer PLC 2008-1

Notes Outstanding

Period Ended 30 June 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-2010	Aaa	AAA	AAA
Series 1 Class A4	Annually	15-Oct-2009	Aaa	AAA	AAA
Series 1 Class B	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 1 Class M	Quarterly	15-Oct-2009	A2	A	A
Series 1 Class C	Quarterly	15-Oct-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
		Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A1	ANTS	Aa3 and P-1 / AA and A-1+ / AA- and F1+	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 30 June 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-Oct-2009	Aaa	AAA	AAA
Series 1 Class A2	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 1 Class A3	Quarterly	15-Oct-2009	Aaa	AAA	AAA
Series 1 Class B	Quarterly	15-Oct-2009	Aa3	AA	AA
Series 1 Class C	Quarterly	15-Oct-2009	Baa2	BBB	BBB
Series 1 Class D	Quarterly	15-Oct-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	Rating Trigger	Comments
		Moodys / S&P / Fitch	Moodys / S&P / Fitch	
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 30 June 2009

	This Period	Prior Quarter
	£'000	£'000
Interest receivable - Mortgages	417,626	473,897
Interest receivable - Net swap interest margin	(104,598)	(48,346)
Interest receivable - Cash Deposits	(1,620)	12,204
	311,408	437,755
Interest payable - Inter-company loans	(203,673)	(343,456)
Interest payable - Start up loans	(1,062)	(1,996)
	(204,736)	(345,451)
Net interest income	106,673	92,303
Other income	4,114	5,477
Insurance commission		
Operating expenses	(11,709)	(12,632)
Deferred consideration	(68,267)	(78,738)
'Profit/(loss) before taxation	30,811	6,411
Taxation	(11)	(14)
unrealised IFRS fair value movement on Interest Rate Swap		
'Profit/(loss)after taxation	30,799	6,397
Dividend	-	-
Reserves available brought forward	195,843	97,184
Reserves available carried forward	226,642	103,582

Holmes Funding Limited

Balance Sheet

Period ended 30 June 2009

		£'000
Fixed Asset investments		
Beneficial interest in Trust mortgage portfolio		43,028,659
		43,028,659
Current assets		
Deferred expenditure	8,980	
Other debtors	382,711	
Interest Receivable	2,481	
Cash at bank:		
First Reserve Fund	830,000	
Funding Reserve Fund	-	
Transaction account	798	
Funding GIC account	1,288,408	
	2,119,205	
	2,513,377	
Creditors: Amounts usually falling due within one year		
Deferred consideration creditor	291,495	
Interest payable - Inter-company loans	155,340	
Accruals	20	
Deferred Tax		
Corporation Taxation	76	
	446,930	
Net current assets		2,066,448
Total assets less current liabilities		45,095,107
Creditors: Amounts usually falling due after more than one year		
Inter-company loans		(43,809,346)
Start up loans		(229,119)
Amounts provided by related parties regarding reserve funds		(830,000)
		(44,868,465)
Net assets		226,642
Capital and reserves		
Share capital (£2)		0
Reserves available		226,642
		226,642

Holmes Funding Limited
Notes to Balance Sheet
Period Ended 30 June 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	-	-	-	-
Eigth 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	228,390	145,486	874	83,778
Closing balance	228,390	145,486	874	83,778

Liquidity facility

Liquidity facility limit	-
Liquidity facility drawn	-
Liquidity facility available	-

Holmes Trustees Limited

Trustee Profit & Loss Account

Period ended 30 June 2009

	This Period £'000	Prior Quarter £'000
Interest receivable - Mortgages	528,853	573,606
Interest receivable - Cash Deposits	1,662	2,361
	530,515	575,968
Interest payable - Mortgages	(528,853)	(573,606)
Interest payable - Cash Deposits	(1,662)	(2,361)
	(530,515)	(575,968)
Net operating income	-	-
Fees receivable	122	153
Fees recovered	(122)	(153)
Operating expenses	(14,516)	(13,706)
Expenses recovered	14,516	13,706
Profit on ordinary activities before taxation	-	-
Taxation		
Profit on ordinary activities after taxation	-	-
Dividend	-	-
Retained profit brought forward	-	-
Retained profit carried forward	-	-

Holmes Trustees Limited

Balance Sheet

Period ended 30 June 2009

		£'000
Fixed Asset investments		
Mortgage loans secured on residential property		52,788,094
Current assets		
Cash at bank	561,276	
Interest receivable on mortgages	145,739	
	707,015	
Creditors: Amounts usually falling due within one year		
Accruals	-	
	-	
Net current assets		707,015
Total assets less current liabilities		53,495,108
Creditors: Amounts usually falling after more than one year		
Seller share of mortgage loans and accrued interest		(9,905,173)
Funding share of mortgage loans and accrued interest		(43,028,659)
Seller share of cash at bank (including accrual)		(135,414)
Funding share of cash at bank (including accrual)		(425,862)
Net assets		0
Capital and reserves		
Share capital (£2)		-
Reserves available		
		-