## For Period 09 August 2006 to 08 September 2006

## All values are in thousands of pounds sterling unless otherwise stated

#### Mortgage Asset Analysis

Analysis of Mortgage Trust Movements

Brought Forward
Replenishment
Repurchased
Redemptions
Losses
Capitalised Interest
Other Movements
Carried Forward

Current Period		
Number	£000's	
385,124	30,003,974	
14,490	1,486,818	
(5,590)	(508,415)	
(10,201)	(946,628)	
(37)	(87)	
0	3,508	( * see below )
0	0	
383,786	30,039,170	_

<sup>\*</sup> Capitalised interest refers to interest due met from amounts standing to the credit of overpayment facilities on flexible loans

Brought Forward
Replenishment
Repurchased
Redemptions
Losses
Capitalised Interest
Other Movements
Carried Forward

Cumu	lative	
Number	£000's	
115,191	6,399,214	
1,242,115	99,893,243	
(398,022)	(30,389,666)	
(574,375)	(46,026,179)	
(1,123)	(2,685)	
0	165,243	( * see above )
0	0	
383,786	30,039,170	<u>-</u> :

1 Month 3 Month 12 Month

Trust Payment Rate (CPR)	Annualised Trust Payment Rate (CPR)	
4.85%	44.93%	( including
13.28%	43.43%	redemptions and
46.17%	46.17%	repurchases)

## For Period 09 August 2006 to 08 September 2006

#### All values are in thousands of pounds sterling unless otherwise stated

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ľ	ofil

 Weighted Average Seasoning
 38.38 months

 Weighted Average Loan size
 £78,270.62

 Weighted Average LTV
 65.52% \*\*\*\* (see below)

 Weighted Average Indexed LTV
 55.07% using Halifax House Price Index

 Weighted Average Indexed LTV
 53.75% using Nationwide House Price Index

Weighted Average Remaining Term 17.71 Years

Product Type Analysis
Variable Rate

Fixed Rate

Tracker Rate

£000's %

10,318,455 34.35%
7,473,745 24.88%
12,246,970 40.77%
30,039,170 100.00%

As at 08 September 2006 approximately 13.76% of the loans were flexible loans

Repayment Method Analysis

Endowment Interest Only Repayment

£000's	%
4,638,048	15.44%
6,341,269	21.11%
19,059,853	63.45%
30,039,170	100.00%

As at 08 September 2006 approximately 17.02% of the loans were written under Abbey's policy of non-income verification

Loan Purpose Analysis

Purchase

Remortgage

£000's	%
20,441,655	68.05%
9,597,515	31.95%
30,039,170	100.00%

# Mortgage Standard Variable Rate

Effective Date	Rate
01 September 2006	6.75%
01 September 2005	6.50%
01 September 2004	6.75%
01 July 2004	6.50%

# For Period 09 August 2006 to 08 September 2006

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Geographic Analysis

Region	Number	£000's	%
East Anglia	15,279	1,111,104	3.70%
East Midlands	20,548	1,410,285	4.69%
Greater London	66,814	6,606,503	21.99%
North	16,001	929,492	3.09%
North West	43,055	2,709,772	9.02%
Scotland	24,856	1,444,754	4.81%
South East	100,939	9,299,195	30.96%
South West	29,811	2,329,020	7.75%
Wales	17,620	1,074,048	3.58%
West Midlands	25,021	1,682,167	5.60%
Yorkshire and Humberside	23,569	1,435,361	4.78%
Unknown	273	7,469	0.02%
Total	383,786	30,039,170	100.00%

#### Original LTV Bands

Range	
0.00 - 25.00	
25.01 - 50.00	
50.01 - 75.00	
75.01 - 80.00	
80.01 - 85.00	
85.01 - 90.00	
90.01 - 95.00	
Total	

Number	£000's	%	Average Seasoning
23,516	988,505	3.29%	31.51
97,247	6,124,639	20.39%	33.41
150,016	13,121,901	43.68%	34.71
17,163	1,575,793	5.25%	41.61
21,055	2,067,189	6.88%	40.16
35,540	3,514,608	11.70%	40.24
39,249	2,646,535	8.81%	60.55
383,786	30,039,170	100.00%	38.00

<sup>\*\*\*</sup> The balance is the current outstanding balance on the account including accrued interest. The LTV is that at origination and excludes any capitalised high loan to value fees, valuation fees or booking fees.

## For Period 09 August 2006 to 08 September 2006

## All values are in thousands of pounds sterling unless otherwise stated

Band	Numb
Current	
1.00 - 1.99 months	
2.00 - 2.99 months	
3.00 - 3.99 months	
4.00 - 4.99 months	
5.00 - 5.99 months	
6.00 -11.99 months	
12 months and over	
Properties in Possession	
Total	

Number	Principal	Overdue	%
372,961	29,170,652	(2,251)	97.15%
6,040	479,025	4,096	1.60%
2,029	159,826	2,586	0.53%
995	76,504	1,749	0.25%
507	40,545	1,180	0.14%
314	25,290	890	0.08%
633	52,647	2,721	0.18%
74	5,666	641	0.02%
233	15,663	1,740	0.05%
383,786	30,025,818	13,352	100.00%

#### **Definition of Arrears**

This arrears multiplier is calculated as the arrears amount ( which is the difference between the expected monthly repayments and the amount that has actually been paid, i.e. a total of under and/or over payments ) divided by the monthly amount repayable. It is recalculated every time the arrears amount changes, i.e. on the date when a payment is due.

#### Movement in Shares of Trust

	Funding	Seller
	£000's	£000's
Balance Brought Forward	14,742,054	15,261,920
Replenishment of Assets	0	1,486,818
Acquisition by Funding	0	0
Distribution of Principal Receipts	(780,256)	(674,787)
Allocation of Losses	(42)	(45)
Share of Capitalised Interest	1,725	1,783
Payment Re Capitalised Interest	(1,725)	1,725
Balance Carried Forward	13,961,756	16,077,414
Carried Forward Percentage	46.47850%	53.52150%
Minimum Seller Share	1,564,595	5.21%

## For Period 09 August 2006 to 08 September 2006

#### All values are in thousands of pounds sterling unless otherwise stated

 Enought Forward
 £000's

 Brought Forward
 1,583,065

 Additional Amounts Accumulated
 780,298

 Payment of Notes
 0

 Carried Forward
 2,363,363

 Target Balance
 1,379,471
 payable on 16th October 2006

 763,426
 payable on 15th December 2006

 169,785
 payable on 16th July 2007

2,312,682

Excess Spread \*

 Quarter to 17/07/06
 0.4492%

 Quarter to 15/04/06
 0.2602%

 Quarter to 15/01/06
 0.5407%

 Quarter to 15/10/05
 0.4882%

#### Reserve Funds

Balance as at 08/09/2006

Required Amount as at 08/09/2006

Percentage of Notes

Percentage of Funding Share

First Reserve	Second Reserve	Funding Reserve
£272,000,000.00	£0.00	£0.00
£272,000,000.00	£0.00	£0.00
1.67%	0.00%	0.00%
1.95%	0.00%	0.00%

#### Notes Outstanding

AAA Notes Outstanding
AA Notes Outstanding
A Notes Outstanding
BBB Notes Outstanding
Total

£000's
15,274,781
416,165
101,506
532,667
16,325,119

<sup>\*</sup>Excess spread is calculated by reference to deferred consideration (determined according to relevant accounting policies) for the period, adjusted for non-cash related items and items relating to amounts falling due after transfers to the first and second reserve funds in the Funding Revenue Priority of Payments, expressed as a percentage of the average note balance over that period.

## For Period 09 August 2006 to 08 September 2006

## All values are in thousands of pounds sterling unless otherwise stated

#### Properties in Possession

#### Stock

	Curren	Period
	Number	£000's
Brought Forward	236	17,417
Repossessed in Period	39	9,124
Sold in Period	(42)	(9,138
Carried Forward	233	17,403
		•

	Cumulative				
	Number £000's				
Repossessed to date	1,350	161,718			
Sold to date	(1,117)	(144,315)			
Carried Forward	233	17,403			

Repossession Sales Information

Average time Possession to Sale 98 Days

Average arrears at time of Sale £5,158

MIG Claim Status \*\*

 Number
 £000's

 MIG Claims made
 199
 1,396

#### Note

On 17th July Holmes Financing 3 exercised its option to redeem all of the remaining notes outstanding in accordance with Condition 5(D) of the notes

### Trigger Events

There has been no debit to the AAA Principal Deficiency Ledger

The Seller has not suffered an Insolvency Event

The Seller is still the Servicer

The Outstanding Principal balance is in excess of £25 billion

<sup>\*\*</sup>On the 14th October 2005, Abbey exercised its right to cancel all relevant MIG policies and therefore, none of the mortgage loans in the portfolio are currently covered by a MIG policy.

Holmes Financing No 1 plc, Holmes Financing No 2 plc, Holmes Financing No 3 plc, Holmes Financing No 4 plc, Holmes Financing No 5 plc, Holmes Financing No 6 plc, Holmes Financing No 7 plc, Holmes Financing No 8 plc, Holmes Financing No 9 plc, Holmes Financing No 10 plc

### Periodic Report re Holmes Trustees Limited and Holmes Funding Limited

# For Period 09 August 2006 to 08 September 2006

## All values are in thousands of pounds sterling unless otherwise stated

#### **Contact Details**

If you have any queries regarding this report please contact the Securitisation Team via

Telephone: +44 (1908) 343232 / 344602 / 343836

Facsimilie: +44 (1908) 343019

Email: <u>Securitisation@Abbey.com</u>

# For Period 09 August 2006 to 08 September 2006

# All values are in thousands of pounds sterling unless otherwise stated

Saries 3 Clisas A 1 Holmes Financing No. 1 AAAAsaAAA	<u>Notes</u>	<u>Deal</u>	Rating (S&P/Moody's/Fitch	Outstanding Ref	erence Rate	<u>Margin</u>
Series 3 Class B         Holmes Financing No. 1         ANAASIAA         £24,000,000         4,69031%         0.45%           Series 3 Class C         Holmes Financing No. 1         BBB/Basa/BBB         £20,000,000         4,69031%         1,60%           Series 4 Class B         Holmes Financing No. 1         AAAASIAA         £11,000,000         4,69031%         0.62%           Series 4 Class B         Holmes Financing No. 2         AAAASIAA         £11,000,000         4,69031%         0.62%           Series 3 Class C         Holmes Financing No. 2         AAAASIAA         £19,000,000         4,69031%         0.65%           Series 3 Class C         Holmes Financing No. 2         AAAASIAAA         £19,000,000         4,69031%         0.50%           Series 4 Class B         Holmes Financing No. 2         AAAASIAAAA         £20,000,000         3,0900%         0.20%           Series 4 Class B         Holmes Financing No. 2         BBB/Bas2/BBB         £3,000,000         3,0900%         0.20%           Series 4 Class B         Holmes Financing No. 5         AAAAASIAAA         £11,000,000         4,89031%         0.43%           Series 4 Class C         Holmes Financing No. 5         AAAASIAAA         £10,000,000         4,89031%         0.43%          Series 4 Class C         Holmes Financing	Series 3 Class A1	Holmes Financing No. 1	AAA/Aaa/AAA	£375,000,000	4.69031%	0.26%
Series 3 Class C         Holmes Financing No. 1         BBB/Baa2/BBB         £30,000,000         4,69031%         1,60%           Series 4 Class A         Holmes Financing No. 1         AAA/Aaa/AAA         £220,000,000         4,69031%         0,62%           Series 4 Class C         Holmes Financing No. 1         BBB/Baa2/BBB         £11,000,000         4,69031%         1,75%           Series 3 Class B         Holmes Financing No. 2         AA/Aa3/AA         £19,000,000         4,69031%         0,45%           Series 4 Class A         Holmes Financing No. 2         AAA/Aa3/AA         £500,000,00         3,09000%         0,27%           Series 4 Class B         Holmes Financing No. 2         AAAAAAA/AA         £500,000,00         3,09000%         0,27%           Series 4 Class B         Holmes Financing No. 2         AAAAAAA/AA         £100,000,00         3,09000%         1,60%           Series 4 Class B         Holmes Financing No. 4         AAAAAAA/AA         £11,000,000         4,80931%         1,60%           Series 4 Class B         Holmes Financing No. 5         AAAAAAA/AA         £10,000,000         4,80931%         1,20%           Series 3 Class A 1         Holmes Financing No. 5         AAAAAAA/AA         £500,000,000         4,90931%         1,20%           Series 3 Class B	Series 3 Class A2	Holmes Financing No. 1	AAA/Aaa/AAA	€ 320,000,000	3.09000%	0.26%
Series 4 Class A         Holmes Financing No. 1         AA/Aaa/AAA         £250,000,000         6,82%           Saries 4 Class B         Holmes Financing No. 1         AA/Aaa/AA         £11,000,000         4,80931%         0,62%           Senes 4 Class C         Holmes Financing No. 2         BBB/Baac/BBB         £14,000,000         4,80931%         1,75%           Series 3 Class C         Holmes Financing No. 2         BBB/Baac/BBB         £25,000,000         4,80931%         1,50%           Series 4 Class B         Holmes Financing No. 2         AA/Aaa/AAA         £25,000,000         3,09000%         0,27%           Series 4 Class B         Holmes Financing No. 2         AA/Aaa/AAA         £21,000,000         3,09000%         1,05%           Series 4 Class B         Holmes Financing No. 3         AA/Aaaa/AAA         £11,000,000         3,09000%         1,05%           Series 4 Class B         Holmes Financing No. 4         BBB/Baac/BBB         £19,000,000         4,89931%         1,05%           Series 3 Class A         Holmes Financing No. 5         AA/Aaa/AAA         £10,000,000         4,89931%         1,05%           Series 3 Class A         Holmes Financing No. 5         AA/Aaaa/AAA         £50,000,000         4,89931%         1,05%              Series 3 Class A         Holmes Financing No	Series 3 Class B	Holmes Financing No. 1	AA/Aa3/AA	£24,000,000	4.69031%	0.45%
Series 4 Class B         Holmes Financing No. 1         AA/Aa3/AA         £11,000,000         4,69031%         0,62%           Series 4 Class B         Holmes Financing No. 1         BBB/Baa2/BBB         £14,000,000         4,69031%         1,75%           Series 3 Class B         Holmes Financing No. 2         BBB/Baa2/BBB         £25,000,000         4,69031%         1,05%           Series 4 Class A         Holmes Financing No. 2         AA/Aa3/AA         £500,000,000         3,09000%         0,57%           Series 4 Class B         Holmes Financing No. 2         BBB/Baa2/BBB         £25,000,000         3,09000%         0,57%           Series 4 Class A         Holmes Financing No. 4         AA/Aa3/AA         £15,000,000         3,09000%         1,66%           Series 4 Class A         Holmes Financing No. 4         AA/Aa3/AA         £11,000,000         4,69031%         1,65%           Series 3 Class B         Holmes Financing No. 5         AA/AA3/AA         £10,000,000         4,69031%         1,55%           Series 3 Class A         Holmes Financing No. 5         AA/AA3/AA         £50,000,000         4,69031%         1,23%           Series 3 Class A         Holmes Financing No. 6         AA/Aa3/AA         £50,000,000         4,69031%         2,23%           Series 3 Class C <th< td=""><td>Series 3 Class C</td><td>Holmes Financing No. 1</td><td>BBB/Baa2/BBB</td><td>£30,000,000</td><td>4.69031%</td><td>1.60%</td></th<>	Series 3 Class C	Holmes Financing No. 1	BBB/Baa2/BBB	£30,000,000	4.69031%	1.60%
Series 4 Class C         Holmes Financing No. 1         BBB/Baa2/BBB         £14,000,000         4,89031%         1.75%           Sories 3 Class B         Holmes Financing No. 2         AAAA3/AA         £19,000,000         4,89031%         0.15%           Series 4 Class B         Holmes Financing No. 2         AAAA3/AA         £50,000,000         3,09000%         0.27%           Series 4 Class B         Holmes Financing No. 2         AAAA3/AA         £21,000,000         3,09000%         0.27%           Series 4 Class B         Holmes Financing No. 2         AAAA3/AA         £30,000         3,09000%         0.16%           Series 4 Class B         Holmes Financing No. 4         AAAA3/AA         £11,000,000         4,69311%         0.15%           Series 4 Class B         Holmes Financing No. 5         AAAA3/AA         £11,000,000         4,69311%         0.15%           Series 3 Class A         Holmes Financing No. 5         AAAA3/AA         £10,000,000         4,69311%         0.13%           Series 3 Class A         Holmes Financing No. 5         AAAA3/AA         £50,000,000         4,69311%         0.23%           Series 3 Class A         Holmes Financing No. 6         AAAA3/AA         £50,000,000         3,0900%         0.24%           Series 3 Class A         Holmes Financing No.	Series 4 Class A	Holmes Financing No. 1	AAA/Aaa/AAA	£250,000,000		6.62%
Series 3 Class B         Holmes Financing No. 2         AA/Aa3/AA         £19,000,000         4 69031%         0.45%           Sories 4 Class A         Holmes Financing No. 2         BBB/Baa2/BBB         £25,000,000         3,0900%         0.27%           Series 4 Class B         Holmes Financing No. 2         AAA/Aas/AAA         £21,000,000         3,0900%         0.50%           Series 4 Class B         Holmes Financing No. 2         BBB/Baa2/BBB         £35,000,000         3,0900%         1,60%           Series 4 Class A         Holmes Financing No. 4         AAA/Aas/AAA         £11,000,000         4,69031%         1,60%           Series 4 Class B         Holmes Financing No. 4         AAA/Aas/AAA         £11,000,000         4,69031%         1,50%           Series 3 Class A         Holmes Financing No. 5         AAA/Aas/AA         £10,000,000         4,69031%         1,50%           Series 3 Class A         Holmes Financing No. 5         AAA/Aas/AA         £500,000,000         4,69031%         1,23%           Series 3 Class A         Holmes Financing No. 5         AAA/Aas/AA         £500,000,00         3,9900%         0,23%           Series 3 Class C         Holmes Financing No. 6         AAA/Aas/AA         £500,000,00         3,9900%         0,24%           Series 3 Class C         <	Series 4 Class B	Holmes Financing No. 1	AA/Aa3/AA	£11,000,000	4.69031%	0.62%
Series 3 Class C         Holmes Financing No. 2         BBB/Baa2/BBB         £25,000,000         4,69031%         1,50%           Series 4 Class A         Holmes Financing No. 2         AAA/Aaa/AAA         £500,000,000         3,09000%         0,27%           Series 4 Class A         Holmes Financing No. 2         BBB/Baa2/BBB         £35,000,000         3,09000%         0,25%           Series 4 Class A         Holmes Financing No. 4         AAA/Aaa/AA         CHF 850,000,000         3,09000%         0,43%           Series 4 Class B         Holmes Financing No. 4         AAA/Aaa/AAA         CHF 850,000,000         4,69031%         0,43%           Series 3 Class B         Holmes Financing No. 5         AAA/Aaa/AAA         £10,000,000         4,69031%         0,43%           Series 3 Class A         Holmes Financing No. 5         AAA/Aaa/AAA         £50,000,000         4,69031%         0,23%           Series 3 Class A         Holmes Financing No. 5         AAA/Aaa/AA         £50,000,000         3,0900%         0,47%           Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AA         £10,000,000         3,0900%         0,47%           Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AA         £10,000,000         3,0900%         0,25%           Series 3 Class A <td>Series 4 Class C</td> <td>Holmes Financing No. 1</td> <td>BBB/Baa2/BBB</td> <td>£14,000,000</td> <td>4.69031%</td> <td>1.75%</td>	Series 4 Class C	Holmes Financing No. 1	BBB/Baa2/BBB	£14,000,000	4.69031%	1.75%
Series 4 Class A         Holmes Financing No. 2         AAA/Aaa/AAA         € 500,000,000         3.09000%         0.27%           Series 4 Class B         Holmes Financing No. 2         AAA/Aaa/AAA         € 21,000,000         3.09000%         0.50%           Series 4 Class C         Holmes Financing No. 4         AAA/Aaa/AAA         CHF 86,000,000         4.69031%         0.50%           Series 4 Class B         Holmes Financing No. 4         AAA/Aaa/AAA         CHF 86,000,000         4.69031%         0.43%           Series 3 Class A         Holmes Financing No. 5         AAAAaa/AAA         € 600,000,000         4.69031%         0.50%           Series 3 Class A         Holmes Financing No. 5         AAAAaa/AAA         € 500,000,000         4.69031%         0.23%           Series 3 Class B         Holmes Financing No. 5         AAAAaa/AAA         £ 500,000,000         4.69031%         0.23%           Series 3 Class B         Holmes Financing No. 5         AAAAaa/AAA         £ 50,000,000         3.09000%         4.47%           Series 3 Class B         Holmes Financing No. 6         AAAAaa/AAA         £ 50,000,000         3.09000%         0.24%           Series 3 Class B         Holmes Financing No. 6         AAAAaa/AAA         £ 100,000,000         3.09000%         0.25%           Series 4 C	Series 3 Class B	Holmes Financing No. 2	AA/Aa3/AA	£19,000,000	4.69031%	0.45%
Series 4 Class B         Holmes Financing No. 2         AA/Aa3/AA         € 21,000,000         3.09000%         0.50%           Series 4 Class C         Holmes Financing No. 4         AAA/Aa3/AA         € 35,000,000         3.09000%         1.60%           Series 4 Class B         Holmes Financing No. 4         AAA/Aa3/AA         £ 11,000,000         4.69031%         0.43%           Series 4 Class B         Holmes Financing No. 4         AAA/Aa3/AA         £ 11,000,000         4.69031%         0.43%           Series 3 Class A 1         Holmes Financing No. 5         AAA/Aa3/AA         £ 00,000,000         4.69031%         0.23%           Series 3 Class A 2         Holmes Financing No. 5         AAA/Aa3/AA         £ 500,000,000         4.69031%         0.23%           Series 3 Class A 2         Holmes Financing No. 5         AAA/Aa3/AA         £ 500,000,000         4.69031%         0.23%           Series 3 Class A         Holmes Financing No. 6         AAA/Aa3/AA         £ 100,000,000         3.09000%         1.47%           Series 3 Class A         Holmes Financing No. 6         AAA/Aa3/AA         £ 100,000,000         3.09000%         0.24%           Series 3 Class A         Holmes Financing No. 6         AAA/Aa3/AA         £ 100,000,000         3.09000%         0.24%           Series 3 Clas	Series 3 Class C	Holmes Financing No. 2	BBB/Baa2/BBB	£25,000,000	4.69031%	1.50%
Series 4 Class C         Holmes Financing No. 2         BBB/Baa2/BBB         € 35,000,000         3,0900%         1,60%           Series 4 Class A         Holmes Financing No. 4         AA/Aaa//AA         CHF 850,000,000         4,69031%         0,43%           Series 4 Class B         Holmes Financing No. 4         BBB/Baa2/BBB         £19,000,000         4,69031%         0,43%           Series 3 Class A 1         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         4,69031%         0,23%           Series 3 Class A 2         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         4,69031%         0,23%           Series 3 Class A 2         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         3,09000%         0,40%           Series 3 Class A 2         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         3,09000%         1,47%           Series 3 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         £1,000,000,000         3,09000%         1,27%           Series 3 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         £1,000,000,000         5,50888%         0,22%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         £1,000,000,000         5,50888%         0,22%	Series 4 Class A	Holmes Financing No. 2	AAA/Aaa/AAA	€ 500,000,000	3.09000%	0.27%
Series 4 Class A         Holmes Financing No. 14         AAA/Aaa/AAA         CHF 850,000,000         3.50%           Series 4 Class B         Holmes Financing No. 14         AAA/Aa3/AA         £11,000,000         4,69031%         0.43%           Series 4 Class C         Holmes Financing No. 5         AAA/Aa3/AA         £11,000,000         4,69031%         0.23%           Series 3 Class A 1         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         4,69031%         0.23%           Series 3 Class B         Holmes Financing No. 5         AAA/Aaa/AA         £500,000,000         3,09000%         0.40%           Series 3 Class B         Holmes Financing No. 5         BAB/Ba2/BBB         £75,000,000         3,09000%         0.40%           Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AA         £1,000,000,000         3,09000%         0.24%           Series 3 Class B         Holmes Financing No. 6         AAA/Aaa/AA         £1,000,000,000         3,09000%         0.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AA         £1,000,000,000         3,09000%         0.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AA         £1,000,000         5,50688%         0.24%           Series 4 Class A 1 <t< td=""><td>Series 4 Class B</td><td>Holmes Financing No. 2</td><td>AA/Aa3/AA</td><td>€ 21,000,000</td><td>3.09000%</td><td>0.50%</td></t<>	Series 4 Class B	Holmes Financing No. 2	AA/Aa3/AA	€ 21,000,000	3.09000%	0.50%
Series 4 Class B         Holmes Financing No. 14         AA/Aa3/AA         £11,000,000         4,69031%         0,43%           Series 4 Class C         Holmes Financing No. 25         BBB/Baa2/BBB         £19,000,000         4,69031%         1,50%           Series 3 Class A 1         Holmes Financing No. 5         AAA/Aaa/AAA         £600,000,000         4,69031%         2,23%           Series 3 Class B         Holmes Financing No. 5         AAA/Aaa/AAA         £600,000,000         3,09000%         0,40%           Series 3 Class C         Holmes Financing No. 5         BBB/Baa2/BBB         £76,000,000         3,09000%         1,47%           Series 3 Class A         Holmes Financing No. 6         AAA/Aa3/AA         £1,000,000,000         3,09000%         1,67%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aa3/AA         £0,000,000         3,09000%         1,50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AA         £1,000,000         5,50688%         0,25%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AA         £1,000,000         5,50688%         0,25%           Series 5 Class A 1         Holmes Financing No. 6         AAA/Aaa/AA         £1,000,000         5,50688%         1,55%           Series 4 Class	Series 4 Class C	Holmes Financing No. 2	BBB/Baa2/BBB	€ 35,000,000	3.09000%	1.60%
Series 4 Class C         Holmes Financing No. 4         BBB/Baa2/BBB         £19,000,000         4,69031%         1.50%           Series 3 Class A 1         Holmes Financing No. 5         AAA/Aaa/AAA         £600,000,000         4,25%           Series 3 Class A B         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         3,09000%         0,23%           Series 3 Class B         Holmes Financing No. 5         AAA/Aaa/AAA         £50,000,000         3,09000%         0,40%           Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         £1,000,000,000         3,09000%         0,24%           Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         £1,000,000,000         3,09000%         0,24%           Series 3 Class C         Holmes Financing No. 6         ABB/Baa2/BBB         £57,000,000         3,09000%         1,50%           Series 4 Class A         Holmes Financing No. 6         ABA/Aaa/AAA         \$1,000,000,000         5,50688%         0,24%           Series 4 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         5,50688%         0,52%           Series 5 Class C         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         \$4,80031%         0,52%           Series 4 Class B         <	Series 4 Class A	Holmes Financing No. 4	AAA/Aaa/AAA	CHF 850,000,000		3.50%
Series 3 Class A 1         Holmes Financing No. 5         AAA/Aaa/AAA         € 600,000,000         4.25%           Series 3 Class A 2         Holmes Financing No. 5         AAA/Aaa/AAA         £ 500,000,000         4.69031%         0.23%           Series 3 Class B         Holmes Financing No. 5         AAA/Aaa/AAA         £ 500,000,000         3.09000%         0.40%           Series 3 Class C         Holmes Financing No. 6         AAA/Aaa/AAA         € 1,000,000,000         3.09000%         0.24%           Series 3 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         € 1,000,000,000         3.09000%         0.50%           Series 3 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         € 1,000,000,000         3.09000%         1.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AAA         \$ 1,000,000,000         5.50688%         0.24%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$ 1,000,000,000         5.50688%         0.52%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$ 1,000,000,000         5.50688%         0.52%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$ 1,000,000,000         5.50688%         1.55%           Ser	Series 4 Class B	Holmes Financing No. 4	AA/Aa3/AA	£11,000,000	4.69031%	0.43%
Series 3 Class A 2         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         4,69031%         0.23%           Series 3 Class B         Holmes Financing No. 5         AAA/Aaa/AAA         £500,000,000         3,09000%         0.40%           Series 3 Class A         Holmes Financing No. 6         BBB/Baa2/BBB         £76,000,000         3,09000%         0.24%           Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         £1,000,000,000         3,09000%         0.50%           Series 3 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         £1,000,000,000         3,09000%         0.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AAA         \$1,000,000,000         3,09000%         1.50%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$1,000,000,000         5,50688%         0.52%           Series 4 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         5,50688%         0.52%           Series 5 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         \$60,000,000         \$60888%         1.55%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$60,000,000         \$60931%         0.25%           Se	Series 4 Class C	Holmes Financing No. 4	BBB/Baa2/BBB	£19,000,000	4.69031%	1.50%
Series 3 Class B         Holmes Financing No. 5         AA/Aa3/AA         € 53,000,000         3.09000%         0.47%           Series 3 Class C         Holmes Financing No. 6         AAA/Aa3/AA         € 76,000,000         3.09000%         1.47%           Series 3 Class A         Holmes Financing No. 6         AAA/Aa3/AA         € 1,000,000,000         3.09000%         0.5%           Series 3 Class C         Holmes Financing No. 6         AAA/Aa3/AA         € 34,000,000         3.09000%         1.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aa3/AA         \$1,000,000,000         5.50688%         0.24%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aa3/AA         \$1,000,000,000         5.50688%         0.24%           Series 4 Class B         Holmes Financing No. 6         AAA/Aa3/AA         \$40,000,000         5.50688%         0.25%           Series 4 Class B         Holmes Financing No. 6         BBB/Baa2/BBB         \$90,000,000         5.50688%         1.55%           Series 5 Class A         Holmes Financing No. 6         AAA/Aa3/AA         \$50,000,000         4.69031%         0.52%           Series 5 Class A         Holmes Financing No. 6         BBB/Baa2/BBB         \$29,000,000         4.69031%         0.52%           Series 5 Class	Series 3 Class A 1	Holmes Financing No. 5	AAA/Aaa/AAA	€ 600,000,000		4.25%
Series 3 Class C         Holmes Financing No. 5         BBB/Baa2/BBB         € 76,000,000         3.09000%         1.47%           Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         € 1,000,000,000         3.09000%         0.24%           Series 3 Class B         Holmes Financing No. 6         AAA/Aa3/AA         € 34,000,000         3.09000%         0.50%           Series 4 Class A 1         Holmes Financing No. 6         BBB/Baa2/BBB         € 57,000,000         3.09000%         1.50%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$1,000,000,000         5.50688%         0.24%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         5.50688%         0.52%           Series 4 Class B         Holmes Financing No. 6         BBB/Baa2/BBB         \$69,000,000         5.50688%         0.52%           Series 5 Class A         Holmes Financing No. 6         BBB/Baa2/BBB         £29,000,000         4.69031%         0.24%           Series 5 Class C         Holmes Financing No. 7         AAA/Aaa/AAA         £17,000,000         4.69031%         0.5%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         £29,000,000         4.69031%         0.5%           Series	Series 3 Class A 2	Holmes Financing No. 5	AAA/Aaa/AAA	£500,000,000	4.69031%	0.23%
Series 3 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         € 1,000,000,000         3.09000%         0.24%           Series 3 Class B         Holmes Financing No. 6         AAA/aa/AAA         € 34,000,000         3.09000%         0.50%           Series 3 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         € 57,000,000         3.09000%         1.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AAA         \$1,000,000,000         5.50688%         0.22%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         5.50688%         0.52%           Series 4 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         5.50688%         0.52%           Series 5 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         \$60,000,000         4.69031%         0.22%           Series 5 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.25%           Series 5 Class C         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.5%           Series 3 Class B         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.5%           Series 3	Series 3 Class B	Holmes Financing No. 5	AA/Aa3/AA	€ 53,000,000	3.09000%	0.40%
Series 3 Class B         Holmes Financing No. 6         AA/Aa3/AA         € 34,000,000         3.09000%         0.50%           Series 3 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         € 57,000,000         3.09000%         1.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AAA         \$1,000,000,000         5.50688%         0.24%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         CHF 300,000,000         5.50688%         0.52%           Series 4 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         \$69,000,000         5.50688%         0.52%           Series 5 Class A         Holmes Financing No. 6         BBB/Baa2/BBB         \$69,000,000         5.50688%         1.55%           Series 5 Class B         Holmes Financing No. 6         BBB/Baa2/BBB         £500,000,000         4.69031%         0.52%           Series 3 Class B         Holmes Financing No. 6         BBB/Baa2/BBB         £29,000,000         4.69031%         0.52%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AA         £15,000,000         4.69031%         0.50%           Series	Series 3 Class C	Holmes Financing No. 5	BBB/Baa2/BBB	€ 76,000,000	3.09000%	1.47%
Series 3 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         € 57,000,000         3.09000%         1.50%           Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AAA         \$1,000,000,000         5.50688%         0.24%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         CHF 300,000,000         5.50688%         0.52%           Series 4 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         5.50688%         0.52%           Series 4 Class C         Holmes Financing No. 6         AAA/Aaa/AAA         \$69,000,000         5.50688%         0.52%           Series 5 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         \$6900,000,000         4.69031%         0.24%           Series 5 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         \$600,000,000         4.69031%         0.52%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.50%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.26%           Se	Series 3 Class A	Holmes Financing No. 6	AAA/Aaa/AAA	€ 1,000,000,000	3.09000%	0.24%
Series 4 Class A 1         Holmes Financing No. 6         AAA/Aaa/AAA         \$1,000,000,000         \$5,50688%         0.24%           Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         CHF 300,000,000         \$5,50688%         0.52%           Series 4 Class B         Holmes Financing No. 6         BBB/Baa2/BBB         \$69,000,000         \$5,50688%         1.55%           Series 5 Class A         Holmes Financing No. 6         BBB/Baa2/BBB         \$69,000,000         \$5,50688%         1.55%           Series 5 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.24%           Series 5 Class A         Holmes Financing No. 6         BBB/Baa2/BBB         \$29,000,000         4.69031%         0.52%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.50%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         3.09000%         0.53% <t< td=""><td>Series 3 Class B</td><td>Holmes Financing No. 6</td><td>AA/Aa3/AA</td><td>€ 34,000,000</td><td>3.09000%</td><td>0.50%</td></t<>	Series 3 Class B	Holmes Financing No. 6	AA/Aa3/AA	€ 34,000,000	3.09000%	0.50%
Series 4 Class A 2         Holmes Financing No. 6         AAA/Aaa/AAA         CHF 300,000,000         5.50688%         0.52%           Series 4 Class B         Holmes Financing No. 6         AAA/Aaa/AAA         \$40,000,000         5.50688%         0.52%           Series 4 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         \$69,000,000         4.69031%         0.24%           Series 5 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         £500,000,000         4.69031%         0.24%           Series 5 Class B         Holmes Financing No. 6         ABB/Baa2/BBB         £29,000,000         4.69031%         0.52%           Series 5 Class C         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4.69031%         0.50%           Series 3 Class B         Holmes Financing No. 7         AAA/Aaa/AAA         £15,000,000         4.69031%         0.50%           Series 4 Class A I         Holmes Financing No. 7         AAA/Aaa/AAA         £20,000,000         3.09000%         0.26%           Series 4 Class A I         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         3.09000%         0.53%           Series	Series 3 Class C	Holmes Financing No. 6	BBB/Baa2/BBB	€ 57,000,000	3.09000%	1.50%
Series 4 Class B         Holmes Financing No. 6         AA/Aa3/AA         \$40,000,000         5.50688%         0.52%           Series 4 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         \$69,000,000         5.50688%         1.55%           Series 5 Class A         Holmes Financing No. 6         AAA/Aa3/AA         £500,000,000         4.69031%         0.24%           Series 5 Class B         Holmes Financing No. 6         BBB/Baa2/BBB         £29,000,000         4.69031%         0.52%           Series 5 Class C         Holmes Financing No. 7         AAA/Aa3/AA         \$500,000,000         4.69031%         0.52%           Series 3 Class A         Holmes Financing No. 7         AAA/Aa3/AA         \$500,000,000         4.69031%         0.50%           Series 3 Class A         Holmes Financing No. 7         AAA/Aa3/AA         £10,000,000         4.69031%         0.50%           Series 3 Class M         Holmes Financing No. 7         AAA/Aa3/AA         £20,000,000         4.69031%         0.80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aa3/AA         £250,000,000         3.09000%         0.26%           Series 4 Class B         Holmes Financing No. 7         AAA/Aa3/AA         £10,000,000         3.09000%         0.80%           Series 2 Class B	Series 4 Class A 1	Holmes Financing No. 6	AAA/Aaa/AAA	\$1,000,000,000	5.50688%	0.24%
Series 4 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         \$69,000,000         5,50688%         1,55%           Series 5 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         £500,000,000         4,69031%         0,24%           Series 5 Class B         Holmes Financing No. 6         AA/Aa3/AA         £17,000,000         4,69031%         0,52%           Series 5 Class C         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         4,69031%         1,55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         5,50688%         0,23%           Series 3 Class B         Holmes Financing No. 7         AAA/Aa3/AA         £15,000,000         4,69031%         0,50%           Series 4 Class M         Holmes Financing No. 7         AAA/Aaa/AAA         £20,000,000         4,69031%         0,80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4,69031%         0,26%           Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4,69031%         0,26%           Series 2 Class B         Holmes Financing No. 7         AA/Aa3/AA         £1,500,000         3,09000%         0,5%           Series 2 Class B <td>Series 4 Class A 2</td> <td>Holmes Financing No. 6</td> <td>AAA/Aaa/AAA</td> <td>CHF 300,000,000</td> <td></td> <td>2.50%</td>	Series 4 Class A 2	Holmes Financing No. 6	AAA/Aaa/AAA	CHF 300,000,000		2.50%
Series 5 Class A         Holmes Financing No. 6         AAA/Aaa/AAA         £500,000,000         4.69031%         0.24%           Series 5 Class B         Holmes Financing No. 6         AAA/Aaa/AA         £17,000,000         4.69031%         0.52%           Series 5 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         £29,000,000         4.69031%         1.55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.23%           Series 3 Class B         Holmes Financing No. 7         AAA/Aaa/AAA         £15,000,000         4.69031%         0.50%           Series 4 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         £20,000,000         4.69031%         0.80%           Series 4 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         £20,000,000         3.09000%         0.26%           Series 4 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         3.09000%         0.26%           Series 4 Class B         Holmes Financing No. 7         AAA/Aaa/AAA         £30,000,000         3.09000%         0.53%           Series 2 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.17%           Series 2 Class B<	Series 4 Class B	Holmes Financing No. 6	AA/Aa3/AA	\$40,000,000	5.50688%	0.52%
Series 6 Class B         Holmes Financing No. 6         AA/Aa3/AA         £17,000,000         4.69031%         0.52%           Series 6 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         £29,000,000         4.69031%         1.55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.23%           Series 3 Class B         Holmes Financing No. 7         AA/Aa3/AA         £15,000,000         4.69031%         0.50%           Series 3 Class M         Holmes Financing No. 7         AA/Aa3/AA         £20,000,000         4.69031%         0.80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         £20,000,000         3.09000%         0.26%           Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class B         Holmes Financing No. 7         AA/Aa3/AA         £41,000,000         3.09000%         0.53%           Series 2 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.17%           Series 2 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,000,000         5.50688%         0.72%           Series 3 Class C	Series 4 Class C	Holmes Financing No. 6	BBB/Baa2/BBB	\$69,000,000	5.50688%	1.55%
Series 5 Class C         Holmes Financing No. 6         BBB/Baa2/BBB         £29,000,000         4.69031%         1.55%           Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.23%           Series 3 Class B         Holmes Financing No. 7         AA/Aa3/AA         £15,000,000         4.69031%         0.50%           Series 3 Class M         Holmes Financing No. 7         A/A2/A         £20,000,000         4.69031%         0.80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         3.09000%         0.26%           Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class B         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         3.09000%         0.53%           Series 2 Class M         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         \$51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         AAA/Aaa/AAA         \$90,000,000         3.09000%         0.15%           Series 3 Class B </td <td>Series 5 Class A</td> <td>Holmes Financing No. 6</td> <td>AAA/Aaa/AAA</td> <td>£500,000,000</td> <td>4.69031%</td> <td>0.24%</td>	Series 5 Class A	Holmes Financing No. 6	AAA/Aaa/AAA	£500,000,000	4.69031%	0.24%
Series 3 Class A         Holmes Financing No. 7         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.23%           Series 3 Class B         Holmes Financing No. 7         AA/Aa3/AA         £15,000,000         4.69031%         0.50%           Series 3 Class M         Holmes Financing No. 7         A/A2/A         £20,000,000         4.69031%         0.80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class B         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         3.09000%         0.53%           Series 4 Class M         Holmes Financing No. 7         AAA/Aaa/AAA         £1,500,000,000         3.09000%         0.80%           Series 2 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.17%           Series 2 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         \$51,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$990,000,000         3.0900%         0.15%           Series 3 Class B	Series 5 Class B	Holmes Financing No. 6	AA/Aa3/AA	£17,000,000	4.69031%	0.52%
Series 3 Class B         Holmes Financing No. 7         AA/Aa3/AA         £15,000,000         4.69031%         0.50%           Series 3 Class M         Holmes Financing No. 7         A/A2/A         £20,000,000         4.69031%         0.80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         3.09000%         0.26%           Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class B         Holmes Financing No. 7         AA/Aaa/AAA         £250,000,000         3.09000%         0.53%           Series 4 Class M         Holmes Financing No. 7         AA/Aaa/AA         £15,000,000         3.09000%         0.53%           Series 2 Class M         Holmes Financing No. 8         AAA/Aaa/AAA         £1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         £51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         3.09000%         0.15%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         3.09000%         0.27%           Series 3 Class B <td>Series 5 Class C</td> <td>Holmes Financing No. 6</td> <td>BBB/Baa2/BBB</td> <td>£29,000,000</td> <td>4.69031%</td> <td>1.55%</td>	Series 5 Class C	Holmes Financing No. 6	BBB/Baa2/BBB	£29,000,000	4.69031%	1.55%
Series 3 Class M         Holmes Financing No. 7         A/A2/A         £20,000,000         4.69031%         0.80%           Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         € 500,000,000         3.09000%         0.26%           Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class B         Holmes Financing No. 7         AA/Aaa/AAA         £250,000,000         3.09000%         0.53%           Series 4 Class M         Holmes Financing No. 7         AA/Aaa/AAA         € 41,000,000         3.09000%         0.53%           Series 2 Class M         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         \$51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         AAA/Aaa/AAA         \$90,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         € 990,000,000         3.0900%         0.15%           Series 3 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         € 57,500,000         3.0900%         0.27%           Series 4 Class A	Series 3 Class A	Holmes Financing No. 7	AAA/Aaa/AAA	\$500,000,000	5.50688%	0.23%
Series 4 Class A 1         Holmes Financing No. 7         AAA/Aaa/AAA         € 500,000,000         3.09000%         0.26%           Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class B         Holmes Financing No. 7         AA/Aa3/AA         € 41,000,000         3.09000%         0.53%           Series 4 Class M         Holmes Financing No. 7         A/A2/A         € 56,000,000         3.09000%         0.80%           Series 2 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AA/Aa3/AA         \$51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         \$87,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         € 990,000,000         3.09000%         0.15%           Series 3 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         € 34,000,000         3.09000%         0.27%           Series 4 Class A 1         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         4.69031%         0.15%           Series 4 Cla	Series 3 Class B	Holmes Financing No. 7	AA/Aa3/AA	£15,000,000	4.69031%	0.50%
Series 4 Class A 2         Holmes Financing No. 7         AAA/Aaa/AAA         £250,000,000         4.69031%         0.26%           Series 4 Class B         Holmes Financing No. 7         AA/Aa3/AA         € 41,000,000         3.09000%         0.53%           Series 4 Class M         Holmes Financing No. 7         A/A2/A         € 56,000,000         3.09000%         0.80%           Series 2 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AA/Aa3/AA         \$51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         \$87,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         € 990,000,000         3.09000%         0.15%           Series 3 Class B         Holmes Financing No. 8         ABB/Baa2/BBB         € 57,500,000         3.09000%         0.27%           Series 4 Class A 1         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         4.69031%         0.15%           Series 4 Class A 2         Holmes Financing No. 8         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.14%           Series 4 Cla	Series 3 Class M	Holmes Financing No. 7	A/A2/A	£20,000,000	4.69031%	0.80%
Series 4 Class B         Holmes Financing No. 7         AA/Aa3/AA         € 41,000,000         3.09000%         0.53%           Series 4 Class M         Holmes Financing No. 7         A/A2/A         € 56,000,000         3.09000%         0.80%           Series 2 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AA/Aa3/AA         \$51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         \$87,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         € 990,000,000         3.09000%         0.15%           Series 3 Class B         Holmes Financing No. 8         AAA/Aa3/AA         € 34,000,000         3.09000%         0.27%           Series 3 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         € 57,500,000         3.09000%         0.85%           Series 4 Class A 1         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         4.69031%         0.15%           Series 4 Class B         Holmes Financing No. 8         AAA/Aa3/AA         £39,900,000         4.69031%         0.30%           Series 4 Class C <td>Series 4 Class A 1</td> <td>Holmes Financing No. 7</td> <td>AAA/Aaa/AAA</td> <td>€ 500,000,000</td> <td>3.09000%</td> <td>0.26%</td>	Series 4 Class A 1	Holmes Financing No. 7	AAA/Aaa/AAA	€ 500,000,000	3.09000%	0.26%
Series 4 Class M         Holmes Financing No. 7         A/A2/A         € 56,000,000         3.09000%         0.80%           Series 2 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AA/Aa3/AA         \$51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         \$87,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         € 990,000,000         3.09000%         0.15%           Series 3 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         € 34,000,000         3.09000%         0.27%           Series 3 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         € 57,500,000         3.09000%         0.85%           Series 4 Class A 1         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         4.69031%         0.15%           Series 4 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         £39,900,000         4.69031%         0.30%           Series 4 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         £68,000,000         4.69031%         0.30%	Series 4 Class A 2	Holmes Financing No. 7	AAA/Aaa/AAA			0.26%
Series 2 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         \$1,500,000,000         5.50688%         0.08%           Series 2 Class B         Holmes Financing No. 8         AA/Aa3/AA         \$51,000,000         5.50688%         0.17%           Series 2 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         \$87,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         € 990,000,000         3.09000%         0.15%           Series 3 Class B         Holmes Financing No. 8         AA/Aa3/AA         € 34,000,000         3.09000%         0.27%           Series 3 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         € 57,500,000         3.09000%         0.85%           Series 4 Class A 1         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         4.69031%         0.15%           Series 4 Class B         Holmes Financing No. 8         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.14%           Series 4 Class C         Holmes Financing No. 8         AAA/Aa3/AA         £39,900,000         4.69031%         0.30%           Series 4 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         £68,000,000         4.69031%         0.30%	Series 4 Class B	Holmes Financing No. 7	AA/Aa3/AA	€ 41,000,000	3.09000%	0.53%
Series 2 Class B       Holmes Financing No. 8       AA/Aa3/AA       \$51,000,000       5.50688%       0.17%         Series 2 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       \$87,000,000       5.50688%       0.72%         Series 3 Class A       Holmes Financing No. 8       AAA/Aaa/AAA       € 990,000,000       3.09000%       0.15%         Series 3 Class B       Holmes Financing No. 8       AA/Aa3/AA       € 34,000,000       3.09000%       0.27%         Series 3 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       € 57,500,000       3.09000%       0.85%         Series 4 Class A 1       Holmes Financing No. 8       AAA/Aaa/AAA       £900,000,000       4.69031%       0.15%         Series 4 Class A 2       Holmes Financing No. 8       AAA/Aaa/AAA       \$500,000,000       5.50688%       0.14%         Series 4 Class B       Holmes Financing No. 8       AAA/Aaa/AAA       £39,900,000       4.69031%       0.30%         Series 4 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       £68,000,000       4.69031%       0.90%	Series 4 Class M	Holmes Financing No. 7	A/A2/A	€ 56,000,000	3.09000%	0.80%
Series 2 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         \$87,000,000         5.50688%         0.72%           Series 3 Class A         Holmes Financing No. 8         AAA/Aaa/AAA         € 990,000,000         3.09000%         0.15%           Series 3 Class B         Holmes Financing No. 8         AA/Aa3/AA         € 34,000,000         3.09000%         0.27%           Series 3 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         € 57,500,000         3.09000%         0.85%           Series 4 Class A 1         Holmes Financing No. 8         AAA/Aaa/AAA         £900,000,000         4.69031%         0.15%           Series 4 Class A 2         Holmes Financing No. 8         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.14%           Series 4 Class B         Holmes Financing No. 8         AA/Aa3/AA         £39,900,000         4.69031%         0.30%           Series 4 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         £68,000,000         4.69031%         0.90%	Series 2 Class A	Holmes Financing No. 8	AAA/Aaa/AAA	\$1,500,000,000	5.50688%	0.08%
Series 3 Class A       Holmes Financing No. 8       AAA/Aaa/AAA       € 990,000,000       3.09000%       0.15%         Series 3 Class B       Holmes Financing No. 8       AA/Aa3/AA       € 34,000,000       3.09000%       0.27%         Series 3 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       € 57,500,000       3.09000%       0.85%         Series 4 Class A 1       Holmes Financing No. 8       AAA/Aaa/AAA       £900,000,000       4.69031%       0.15%         Series 4 Class A 2       Holmes Financing No. 8       AAA/Aaa/AAA       \$500,000,000       5.50688%       0.14%         Series 4 Class B       Holmes Financing No. 8       AA/Aa3/AA       £39,900,000       4.69031%       0.30%         Series 4 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       £68,000,000       4.69031%       0.90%	Series 2 Class B	Holmes Financing No. 8	AA/Aa3/AA	\$51,000,000	5.50688%	0.17%
Series 3 Class B       Holmes Financing No. 8       AA/Aa3/AA       € 34,000,000       3.09000%       0.27%         Series 3 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       € 57,500,000       3.09000%       0.85%         Series 4 Class A 1       Holmes Financing No. 8       AAA/Aaa/AAA       £900,000,000       4.69031%       0.15%         Series 4 Class A 2       Holmes Financing No. 8       AAA/Aaa/AAA       \$500,000,000       5.50688%       0.14%         Series 4 Class B       Holmes Financing No. 8       AA/Aa3/AA       £39,900,000       4.69031%       0.30%         Series 4 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       £68,000,000       4.69031%       0.90%	Series 2 Class C	Holmes Financing No. 8	BBB/Baa2/BBB	\$87,000,000	5.50688%	0.72%
Series 3 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       € 57,500,000       3.09000%       0.85%         Series 4 Class A 1       Holmes Financing No. 8       AAA/Aaa/AAA       £900,000,000       4.69031%       0.15%         Series 4 Class A 2       Holmes Financing No. 8       AAA/Aaa/AAA       \$500,000,000       5.50688%       0.14%         Series 4 Class B       Holmes Financing No. 8       AA/Aa3/AA       £39,900,000       4.69031%       0.30%         Series 4 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       £68,000,000       4.69031%       0.90%	Series 3 Class A	Holmes Financing No. 8	AAA/Aaa/AAA	€ 990,000,000	3.09000%	0.15%
Series 4 Class A 1       Holmes Financing No. 8       AAA/Aaa/AAA       £900,000,000       4.69031%       0.15%         Series 4 Class A 2       Holmes Financing No. 8       AAA/Aaa/AAA       \$500,000,000       5.50688%       0.14%         Series 4 Class B       Holmes Financing No. 8       AA/Aa3/AA       £39,900,000       4.69031%       0.30%         Series 4 Class C       Holmes Financing No. 8       BBB/Baa2/BBB       £68,000,000       4.69031%       0.90%	Series 3 Class B	Holmes Financing No. 8	AA/Aa3/AA	€ 34,000,000	3.09000%	0.27%
Series 4 Class A 2         Holmes Financing No. 8         AAA/Aaa/AAA         \$500,000,000         5.50688%         0.14%           Series 4 Class B         Holmes Financing No. 8         AA/Aa3/AA         £39,900,000         4.69031%         0.30%           Series 4 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         £68,000,000         4.69031%         0.90%	Series 3 Class C	Holmes Financing No. 8	BBB/Baa2/BBB	€ 57,500,000	3.09000%	0.85%
Series 4 Class B         Holmes Financing No. 8         AA/Aa3/AA         £39,900,000         4.69031%         0.30%           Series 4 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         £68,000,000         4.69031%         0.90%	Series 4 Class A 1	Holmes Financing No. 8	AAA/Aaa/AAA	£900,000,000	4.69031%	0.15%
Series 4 Class C         Holmes Financing No. 8         BBB/Baa2/BBB         £68,000,000         4.69031%         0.90%	Series 4 Class A 2	Holmes Financing No. 8	AAA/Aaa/AAA	\$500,000,000	5.50688%	0.14%
	Series 4 Class B	Holmes Financing No. 8	AA/Aa3/AA	£39,900,000	4.69031%	0.30%
Series 1 Class Δ Holmes Financing No. 9 ΔΔΔ/Δ22/ΔΔΔ \$1.740.000.000 5.506990/. 0.020/.	Series 4 Class C	Holmes Financing No. 8	BBB/Baa2/BBB	£68,000,000	4.69031%	0.90%
Control   Glassift	Series 1 Class A	Holmes Financing No. 9	AAA/Aaa/AAA	\$1,740,000,000	5.50688%	-0.03%

# For Period 09 August 2006 to 08 September 2006

# All values are in thousands of pounds sterling unless otherwise stated

<u>Notes</u>	<u>Deal</u>	Rating (S&P/Moody's/Fitch	Outstanding Refere	ence Rate	<u>Margin</u>
Series 2 Class A	Holmes Financing No. 9	AAA/Aaa/AAA	\$2,175,000,000	5.50688%	0.06%
Series 3 Class A1	Holmes Financing No. 9	AAA/Aaa/AAA	€ 740,000,000	3.09000%	0.10%
Series 3 Class A2	Holmes Financing No. 9	AAA/Aaa/AAA	£400,000,000	4.69031%	0.09%
Series 4 Class A	Holmes Financing No. 9	AAA/Aaa/AAA	£600,000,000	4.69031%	0.09%
Series 1 Class A	Holmes Financing No. 10	AAA/Aaa/AAA	\$1,260,000,000	5.46815%	-0.03%
Series 1 Class B	Holmes Financing No. 10	AA/Aa3/AA	\$47,000,000	5.46815%	0.08%
Series 1 Class C	Holmes Financing No. 10	BBB/Baa2/BBB	\$47,000,000	5.46815%	0.27%
Series 2 Class A	Holmes Financing No. 10	AAA/Aaa/AAA	\$1,440,000,000	5.46815%	0.03%
Series 2 Class B	Holmes Financing No. 10	AA/Aa3/AA	\$55,000,000	5.46815%	0.09%
Series 2 Class C	Holmes Financing No. 10	BBB/Baa2/BBB	\$55,000,000	5.46815%	0.35%
Series 3 Class A	Holmes Financing No. 10	AAA/Aaa/AAA	€ 1,000,000,000	3.13900%	0.07%
Series 3 Class B1	Holmes Financing No. 10	AA/Aa3/AA	€ 37,000,000	3.13900%	0.12%
Series 3 Class B2	Holmes Financing No. 10	AA/Aa3/AA	£27,500,000	4.93323%	0.12%
Series 3 Class M1	Holmes Financing No. 10	A/A2/A	€ 34,000,000	3.13900%	0.20%
Series 3 Class M2	Holmes Financing No. 10	A/A2/A	£20,000,000	4.93323%	0.20%
Series 3 Class C1	Holmes Financing No. 10	BBB/Baa2/BBB	€ 52,500,000	3.13900%	0.40%
Series 3 Class C2	Holmes Financing No. 10	BBB/Baa2/BBB	£22,000,000	4.93323%	0.40%
Series 4 Class A1	Holmes Financing No. 10	AAA/Aaa/AAA	\$1,440,000,000	5.46815%	0.08%
Series 4 Class A2	Holmes Financing No. 10	AAA/Aaa/AAA	£750,000,000	4.93323%	0.09%

# For Period 09 August 2006 to 08 September 2006

## All values are in thousands of pounds sterling unless otherwise stated

#### Retired Class A Notes

Date Retired	Holmes 1	Holmes 2	Holmes 3	Holmes4	Holmes 5	Holmes 6	Holmes 7	Holmes 8	Holmes 9	Holmes 10
02Q3	-	703	-	-	352	-	-	-	-	-
02Q4	-	-	-	-	352	-	-	-	-	-
03Q1	-	-	750	-	-	-	-	-	-	-
03Q2	-	-	-	-	-	-	-	-	-	-
03Q3	600	-	-	-	-	481	-	-	-	-
03Q4	-	176	-	191	-	481	-	-	-	-
04Q1	-	176	-	191	-	-	241	-	-	-
04Q2	-	176	-	191	-	-	241	-	-	-
04Q3	-	176	-	191	-	-	-	-	-	-
04Q4	-	-	-	-	698	-	-	-	-	-
05Q1	-	-	750	-	-	-	-	-	-	-
05Q2	-	-	-	-	-	801	-	1,001	-	-
05Q3	650	-	-	-	-	-	-	-	-	-
05Q4	-	125	-	-	-	-	-	-	-	-
06Q1	-	125	-	-	-	-	803	-	-	-
06Q2	-	125	-	-	-	-	-	-	-	-
06Q3	-	125	546	1,456	-	-	-	-	-	-

## Outstanding Class A Notes

Expected Redemption	Holmes 1	Holmes 2	Holmes 3	Holmes4	Holmes 5	Holmes 6	Holmes 7	Holmes 8	Holmes 9	Holmes 10
06Q3	-	-	-	-	-	-	-	-	-	-
06Q4	-	-	-	350	875	-	-	-	-	-
07Q1	-	-	-	-	-	-	161	812	1,018	-
07Q2	-	-	-	-	-	634	161	-	-	-
07Q3	575	-	-	-	-	-	-	-	-	679
07Q4	-	300	-	-	-	770	-	-	-	-
08Q1	-	-	-	-	-	-	-	-	-	-
08Q2	-	-	-	-	-	500	592	221	-	388
08Q3	-	-	-	-	-	-	-	221	1,272	388
08Q4	-	-	-	-	-	-	-	221	-	-
09Q1	-	-	-	-	-	-	-	1,171	-	-
09Q2	-	-	-	-	-	-	-	-	-	342
09Q3	-	-	-	-	-	-	-	-	-	342
09Q4	-	-	-	-	-	-	-	-	-	-
10Q1	-	-	-	-	-	-	-	-	453	-
10Q2	-	-	-	-	-	-	-	-	453	-
10Q3	250	-	-	-	-	-	-	-	600	-
10Q4	-	-	-	-	-	-	-	-	-	1,526
11Q1	-	-	-	-	-	-	-	-	-	-

# For Period 09 August 2006 to 08 September 2006

All values are in thousands of pounds sterling unless otherwise stated

