Holmes Financing (No. 1) PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan	5,332	13,419
Interest receivable - Cash deposits	0	0
	5,332	13,420
Interest payable - Notes Interest payable	(5,332)	(13,419)
	(5,332)	(13,419)
Net operating income	0	0
Fair value derivative Other income	(91)	140
Operating expenses	-	-
Profit on ordinary activities before taxation	(91)	140
Taxation	27	(42)
Profit on ordinary activities after taxation	(63)	98
Dividend	-	-
Retained profit brought forward	911	813
Retained profit carried forward	848	911

Holmes Financing (No. 1) PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		275,000
Current assets Amounts due from group companies Cash at bank Fair value derivative	20 21 1,172 1,213	
Creditors: Amounts falling due within one year Sundry creditors	352 352	
Net current assets		861
Total assets less current liabilities		275,861
Creditors: Amounts falling due after more than one year Amounts due to noteholders		(275,000)
Net assets		861
Capital and reserves Share capital Reserves	:	13 848 861

Holmes Financing (No. 1) PLC Notes Outstanding Period Ended 15 October 2007

	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

		Expected Repayment	t		
	Step Up Date	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-2008	Aaa	AAA	AAA
Series 4 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 4 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB

Holmes Financing (No. 1) PLC Notes Outstanding Period Ended 15 October 2007

	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	£24,000,000	£24,000,000	£0
Series 3 Class C	£30,000,000	£30,000,000	£30,000,000	£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	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A	Gen Re	Aaa / AAA / AA+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	Gen Re	Aaa / AAA / AA+	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	Gen Re	Aaa / AAA / AA+	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A1	GBP - n/a			Series Repaid
Series 3 Class A2	Citibank	Aaa / AA+ / AA	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	Aaa / AA+ / AA	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 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan Interest receivable - Cash deposits	5,321	4,980
· ·	5,321	4,980
Interest payable - Notes Interest payable	(5,321)	(4,980)
	(5,321)	(4,980)
Net operating income	-	
Fair value derivative Other income Operating expenses	(60) - -	117 - -
Profit on ordinary activities before taxation	(60)	117
Taxation	18	(35)
Profit on ordinary activities after taxation	(42)	82
Dividend	-	-
Retained profit brought forward	51	(31)
Retained profit carried forward	9	51

Holmes Financing (No. 2) PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		-
Current assets Amounts due from group companies Deferred Tax Cash at bank	11 0 10 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 Reserves		13 9 22

Holmes Financing (No. 2) PLC Notes Outstanding Period Ended 15 October 2007

	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

		Expected		
	Step Up Date	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 Payme	nt 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

Holmes Financing (No. 2) PLC Notes Outstanding Period Ended 15 October 2007

	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	500,000,000	500,000,000	0
Series 4 Class B	21,000,000	21,000,000	21,000,000	0
Series 4 Class C	35,000,000	35,000,000	35,000,000	0

	Currency Swap Counterparty	Current Rating Moodys / S&P / Fitch	Rating Trigger Comments Moodys / S&P / Fitch
Series 1 Class A	West LB	Aa1 / AA- / AA	below Aa3 / AA- / AA- Series Repaid
Series 1 Class B	West LB	Aa1 / AA- / AA	below Aa3 / AA- / AA- Series Repaid
Series 1 Class C	West LB	Aa1 / AA- / AA	below Aa3 / AA- / AA- Series Repaid
Series 2 Class A	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA- Series Repaid
Series 2 Class B	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA- Series Repaid
Series 2 Class C	Citibank	Aaa / AA+ / AA	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	Aaa / AA+ / AA	below Aa3 / AA- / AA- Series Repaid
Series 4 Class B	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA- Series Repaid
Series 4 Class C	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA- Series Repaid

Holmes Financing (No. 3) PLC Profit & Loss Account Period Ended 15 October 2007

	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 15 October 2007

	£'000	£'000
Fixed asset investments Loans to Funding		-
Current assets Amounts due from group companies Deferred Tax Cash at bank	7 7 14	<u>.</u>
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 Reserves		13 1 14

Holmes Financing (No. 3) PLC Notes Outstanding Period Ended 15 October 2007

	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

		Expected Repaymen		
	Step Up Date	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

Holmes Financing (No. 3) PLC Notes Outstanding Period Ended 15 October 2007

	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	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class B	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class C	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid

Holmes Financing (No. 4) PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company Ioan Interest receivable - Cash collateral	- -	- -
leaves a sought a Neave	-	-
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 15 October 2007

	£'000	£'000
Fixed asset investments Loans to Funding		-
Current assets Amounts due from group companies Accrued interest receivable Fair Value Derivative Cash at bank Cash collateral	1 - - 14	
	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 Reserves		13 2 15

Holmes Financing (No. 4) PLC Notes Outstanding Period Ended 15 October 2007

	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		
	Chan IIn Data	Expected Repaymen		Chan un Massia	
e de a el ce	Step Up Date	Date	Initial Margin	Step up Margin	
Series 1 Class A	July 2006	July 2004	19 39	38	
Series 1 Class B	July 2006	October 2004		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 Series 4 Class C	July 2006	October 2006	43	86	
Selles 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	ВВ
Series 3 Class D3	Quarterly	N/A	Ba2	BB	BB
Series 4 Class A	Ànnually	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
	•	•			

Holmes Financing (No. 4) PLC Notes Outstanding Period Ended 15 October 2007

	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	Aa2 / AA / AA	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	Banque AIG	Aa2 / AA / AA	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	Banque AIG	Aa2 / AA / AA	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A1	GBP - n/a			Series Repaid
Series 3 Class A2	Banque AIG	Aa2 / AA / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class B	Banque AIG	Aa2 / AA / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class C	Banque AIG	Aa2 / AA / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class D1	GBP - n/a			Series Repaid
Series 3 Class D2	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class D3	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 4 Class A	CSFB	Aa1 / AA- / AA-	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 15 October 2007

	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 15 October 2007

	£'000	£'000
Fixed asset investments Loans to Funding		-
Current assets Amounts due from group companies Accrued interest receivable Fair value derivative Cash at bank Cash collateral	- - - 16	
Cosh condictor	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 Reserves		13 3 16

Holmes Financing (No. 5) PLC Notes Outstanding Period Ended 15 October 2007

Series 1 Class A Series 1 Class B Series 1 Class C Series 2 Class A1 Series 2 Class A2 Series 2 Class B Series 2 Class C	ISIN / CUSIP Number US43638RAA86 US43638RAB69 US43638RAC43 US43638RAD26 CH0013170276 US43638RAE09 US43638RAF73	Currency US\$ US\$ US\$ US\$ CHF US\$ US\$	Reference Rate 1 month USD Libor 3 month USD Libor 3 month USD Libor 3 month USD Libor Fixed Rate 3 month USD Libor 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	t Initial Margin	Step up Margin	
Series 1 Class A	October 2006	October 2002	1 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

Holmes Financing (No. 5) PLC Notes Outstanding Period Ended 15 October 2007

	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	Rating Trigger	Comments
		Moodys / S&P / Fitch	Moodys / S&P / Fitch	
Series 1 Class A	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class B	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 1 Class C	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A1	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class A2	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class B	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 2 Class C	CSFB	Aa1 / AA- / AA-	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A1	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class A2	GBP - n/a			Series Repaid
Series 3 Class B	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid
Series 3 Class C	Citibank	Aaa / AA+ / AA	below Aa3 / AA- / AA-	Series Repaid

Holmes Financing (No. 6) PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan Interest receivable - Cash collateral	21,916	21,476
	21,916	21,476
Interest payable - Notes Interest payable - CSFB	(21,916)	(21,476)
	(21,916)	(21,476)
Net operating income		
Fair value derivative Other income Operating expenses	(114) - -	343 - -
Profit on ordinary activities before taxation	(114)	343
Taxation	34	(103)
Profit on ordinary activities after taxation	(80)	240
Dividend	-	-
Retained profit brought forward	127	(113)
Retained profit carried forward	47	127

Holmes Financing (No. 6) PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		615,873
Current assets Cash at bank Deferred Tax	16 65 80	
Creditors: Amounts falling due within one year Fair value derivative	20	
Net current assets		61
Total assets less current liabilities	•	615,934
Creditors: Amounts falling due after more than one year Amounts due to noteholders		(615,873)
Net assets		61
Capital and reserves Share capital Reserves		14 47 61

Holmes Financing (No. 6) PLC Notes Outstanding Period Ended 15 October 2007

Carian d Class A	ISIN / CUSIP Number	Currency	Reference Rate		
Series 1 Class A	US43638WAA71	US\$	1 month USD Libor		
Series 1 Class B Series 1 Class C	US43638WAB54	US\$	3 month USD Libor 3 month USD Libor		
Series 2 Class A	US43638WAC38 US43638WAD11	US\$ US\$	3 month USD Libor		
Series 2 Class A		US\$	3 month USD Libor		
Series 2 Class B	US43638WAE93	US\$ US\$	3 month USD Libor		
Series 2 Class C	US43638WAF68		3 month Euribor		
Series 3 Class A	XS0157152785	EUR EUR	3 month Euribor		
Series 3 Class C	XS0157154567 XS0157155291	EUR	3 month Euribor		
Series 4 Class A			3 month USD Libor		
Series 4 Class A		US\$ CHF	Fixed Rate		
Series 4 Class A	US43638WAH25	US\$	3 month USD Libor		
Series 4 Class C		US\$	3 month USD Libor		
Series 5 Class A	US43638WAJ80 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		
Jelles J Class C	X30137138034	UDF	3 Infolitii Stelling Libbi		
		Expected			
	Step Up Date	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 A		October 2007	24	48	
Series 4 Class A	•	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	e Moodv'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 A	` '	N/A	Aaa	AAA	AAA
Series 4 Class A	,	N/A	Aaa	AAA	AAA
Series 4 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 4 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 5 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 5 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 5 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB

Holmes Financing (No. 6) PLC Notes Outstanding Period Ended 15 October 2007

	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	\$1,000,000,000	\$1,000,000,000	\$0
Series 4 Class A2	CHF 300,000,000	CHF 300,000,000	CHF 300,000,000	CHF 0
Series 4 Class B	\$40,000,000	\$40,000,000	\$0	\$40,000,000
Series 4 Class C	\$69,000,000	\$69,000,000	\$0	\$69,000,000
Series 5 Class A	£500,000,000	£500,000,000	£0	£500,000,000
Series 5 Class R	£17 000 000	£17 000 000	£0	£17,000,000

Series 5 Class B	£17,000,000	£17,000,000	£0	£17,00	0,000
Series 5 Class C	£29,000,000	£29,000,000	£0	£29,00	0,000
	Currency Swap Counterparty		Current Rating Moodys / S&P / Fitch	Rating Trigger Moodys / S&P / Fitch	Comments
Series 1 Class A	Barclays Capital		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+	+ / F1 Series Repaid
Series 1 Class B	Barclays Capital		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1-	+ / F1 Series Repaid
Series 1 Class C	Barclays Capital		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+	+ / F1 Series Repaid
Series 2 Class A	Barclays Capital		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1-	+ / F1 Series Repaid
Series 2 Class B	Barclays Capital		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+	+ / F1 Series Repaid
Series 2 Class C	Barclays Capital		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+	+ / F1 Series Repaid
Series 3 Class A	CSFB		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+	+ / F1 Series Repaid
Series 3 Class B	CSFB		Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+	+ / F1 Series Repaid
Series 3 Class C	CSFB		Aa1 and P-1 / A-1+ / F1+		
Series 4 Class A1	Citibank		Aaa and P-1 / A-1+ / F1+	,	,
Series 4 Class A2	UBS		Aaa and P-1 / A-1+ / F1+		
Series 4 Class B	Citibank		Aaa and P-1 / A-1+ / F1+		
Series 4 Class C	Citibank		Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+	+ / F1
Series 5 Class A	GBP - n/a				
Series 5 Class B	GBP - n/a				
Series 5 Class C	GBP - n/a				

Holmes Financing (No. 7) PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan Interest receivable - Cash deposits	10,363	10,238
·	10,363	10,238
Interest payable - Notes Interest payable	(10,363)	(10,238)
···············	(10,363)	(10,238)
Net operating income	-	=
Fair value derivative Operating expenses	35	131 -
Profit on ordinary activities before taxation	35	131
Taxation	(10)	(39)
Profit on ordinary activities after taxation	24	92
Dividend	-	-
Retained profit brought forward	(27)	(119)
Retained profit carried forward	(2)	(27)

Holmes Financing (No. 7) PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		657,750
Current assets Fair Value Derivative Cash at bank	15 1 17	
Creditors: Amounts falling due within one year Fair value derivative Sundry creditors	5	
Net current assets		11
Total assets less current liabilities		657,761
Creditors: Amounts falling due after more than one year Amounts due to noteholders		(657,750)
Net assets		11
Capital and reserves Share capital Reserves		13 (2) 11

Holmes Financing (No. 7) PLC Notes Outstanding Period Ended 15 October 2007

	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

		Expected		
	Step Up Date	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 d	late 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	Α	Α
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	Α	Α
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	Α	Α
Series 4 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 4 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 4 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 4 Class M	Quarterly	15-Jan-2008	A2	Α	A

Holmes Financing (No. 7) PLC Notes Outstanding Period Ended 15 October 2007

	Initial note balance P	revious 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	500,000,000	0	500,000,000
Series 4 Class A2	£250,000,000	£250,000,000	£0	£250,000,000
Series 4 Class B	41,000,000	41,000,000	0	41,000,000
Series 4 Class M	56,000,000	56,000,000	0	56,000,000

	Currency Swap Counterparty	Current Rating Moodys / S&P / Fitch	Rating Trigger Moodys / S&P / Fitch	Comments
Series 1 Class A	Citibank	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class B	Citibank	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 1 Class M	Citibank	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F1	Series Repaid
Series 2 Class A	Swiss Re	Aa2 and P-1 $/$ AA- and A-1+ $/$ AA-	+ below A1or P-1 / AA- or A-1+ / AA	N-Series Repaid
Series 2 Class B	Swiss Re	Aa2 and P-1 $/$ AA- and A-1+ $/$ AA-	+ below A1or P-1 / AA- or A-1+ / AA	N-Series Repaid
Series 2 Class M	Swiss Re	Aa2 and P-1 $/$ AA- and A-1+ $/$ AA-	+ below A1or P-1 / AA- or A-1+ / AA	N-Series Repaid
Series 3 Class A	Banque AIG	Aa2 / AA / AA	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	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F1	
Series 4 Class A2	GBP - n/a			
Series 4 Class B	Citibank	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F1	
Series 4 Class M	Citibank	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F1	

Holmes Financing (No. 8) PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company Ioan Interest receivable - Cash collateral Interest receivable - Cash deposits	31,129	29,081
	31,129	29,081
Interest payable - Notes Interest payable - CSFB	(31,129)	(29,081)
· ,	(31,129)	(29,081)
Net operating income	=	=
Fair value derivative Operating expenses	149 -	361 -
Profit on ordinary activities before taxation	149	361
Taxation	(45)	(108)
Profit on ordinary activities after taxation	105	253
Dividend	-	-
Retained profit brought forward	317	65
Retained profit carried forward	422	317

Holmes Financing (No. 8) PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		2,003,495
Current assets Accrued interest receivable Deferred Tax Cash at bank Cash collateral	599 17 615	
Creditors: Amounts falling due within one year Fair value derivative Accrued interest payable	180	
Net current assets		435
Total assets less current liabilities		2,003,930
Creditors: Amounts falling due after more than one year Amounts due to noteholders Net assets		(2,003,495) 435
Capital and reserves Share capital Reserves		13 422 435

Holmes Financing (No. 8) PLC Notes Outstanding Period Ended 15 October 2007

	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

		Expected		
	Step Up Date	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 d	ate Moody's	S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	P-1	A-1+	F1+
Series 1 Class B	Quarterly	N/A	Aa3	AA	AA
Series 1 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 2 Class A	Quarterly	N/A	Aaa	AAA	AAA
Series 2 Class B	Quarterly	N/A	Aa3	AA	AA
Series 2 Class C	Quarterly	N/A	Baa2	BBB	BBB
Series 3 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 3 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 4 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 4 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 4 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 4 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB

Holmes Financing (No. 8) PLC Notes Outstanding Period Ended 15 October 2007

	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	990,000,000	0	990,000,000
Series 3 Class B	34,000,000	34,000,000	0	34,000,000
Series 3 Class C	57,500,000	57,500,000	0	57,500,000
Series 4 Class A1	£900,000,000	£900,000,000	£0	£900,000,000
Series 4 Class A2	\$500,000,000	\$500,000,000	\$0	\$500,000,000
Series 4 Class B	£39,900,000	£39,900,000	£0	£39,900,000
Series 4 Class C	£68,000,000	£68,000,000	£0	£68,000,000

	Currency Swap Counterparty	Current Rating Moodys / S&P / Fitch	Rating Trigger Moodys / S&P / Fitch	Comments
Series 1 Class A	UBS	Aaa and P-1 / A-1+ / F1+	- below A1 or P-1 / A-1+ / F	1 Series Repaid
Series 1 Class B	UBS	Aaa and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1 Series Repaid
Series 1 Class C	UBS	Aaa and P-1 / A-1+ / F1+	- below A1 or P-1 / A-1+ / F	1 Series Repaid
Series 2 Class A	Citibank	Aaa and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1 Series Repaid
Series 2 Class B	Citibank	Aaa and P-1 / A-1+ / F1+	- below A1 or P-1 / A-1+ / F	1 Series Repaid
Series 2 Class C	Citibank	Aaa and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1 Series Repaid
Series 3 Class A	Barclays Capital	Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F	1
Series 3 Class B	Barclays Capital	Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F	1
Series 3 Class C	Barclays Capital	Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F	1
Series 4 Class A1	GBP - n/a			
Series 4 Class A2	CSFB	Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F	1
Series 4 Class B	GBP - n/a			
Series 4 Class C	GBP - n/a			

Holmes Financing (No. 9) PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan Interest receivable - Cash deposits	42,235	39,394
	42,235	39,394
Interest payable - Notes	(42,235)	(39,394)
	(42,235)	(39,394)
Net operating income	-	-
Operating expenses	(264)	578
Profit on ordinary activities before taxation	(264)	578
Taxation	79	(173)
Profit on ordinary activities after taxation	(185)	405
Dividend	-	-
Retained profit brought forward	43	(362)
Retained profit carried forward	(142)	43

Holmes Financing (No. 9) PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		2,778,906
Current assets Sundry debtors Sundry debtors Deferred Tax Cash at bank	61 15 76	
Creditors: Amounts falling due within one year Fair value derivative Sundry creditors Accrued interest payable	206 - 206	
Net current assets		(129)
Total assets less current liabilities	-	2,778,777
Creditors: Amounts falling due after more than one year Amounts due to noteholders Net assets	- =	(2,778,906)
Capital and reserves Share capital Reserves	- =	13 (142) (129)

Holmes Financing (No. 9) PLC Notes Outstanding Period Ended 15 October 2007

	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

	Charles Bata	Expected	and the later and a	Steer on March	
	Step Up Date	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	
					-1.11
	Payment Frequency	Next Payment date		S&P	Fitch Ratings
Series 1 Class A	Monthly	N/A	P-1	A-1+	F1+
Series 2 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 4 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Jelles 4 Class A	Quarterry	13 Juli 2006	Add	707	$\Delta\Delta\Delta$

Holmes Financing (No. 9) PLC Notes Outstanding Period Ended 15 October 2007

	Initial note balance Previous Principal		al note balance Previous Principal Redemptions	
Series 1 Class A	\$1,740,000,000	\$0	\$0	\$0
Series 2 Class A	\$2,175,000,000	\$2,175,000,000	\$0	\$2,175,000,000
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-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-1+ / AA- and	F1+ below A1 or P-1 / A-1+ / A	+ or F1
Series 3 Class A1	Deutsche	Aa1 and P-1 / 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	GRP - n/a			

Holmes Financing (No. 10) PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan Interest receivable - Cash deposits	48,599	55,485
	48,599	55,485
Interest payable - Notes	(48,599)	(55,485)
	(48,599)	(55,485)
Net operating income	=	-
Operating expenses	(617)	945
Profit on ordinary activities before taxation	(617)	945
Taxation	185	(283)
Profit on ordinary activities after taxation	(432)	661
Dividend	-	-
Retained profit brought forward	(34)	(695)
Retained profit carried forward	(466)	(34)

Holmes Financing (No. 10) PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		3,199,584
Current assets Sundry debtors Sundry debtors Deferred Tax Cash at bank	200 13 213	
Creditors: Amounts falling due within one year Sundry creditors Fair value derivative	666	
Net current assets		(453)
Total assets less current liabilities		3,199,131
Creditors: Amounts falling due after more than one year Amounts due to noteholders		(3,199,584)
Net assets		(453)
Capital and reserves Share capital Reserves		(466) (453)

Holmes Financing (No. 10) PLC Notes Outstanding Period Ended 15 October 2007

	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

		Expected		
	Step Up Date	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 da	te 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-Jan-2008	Aaa	AAA	AAA
Series 2 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 2 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 3 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class B1	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 3 Class B2	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 3 Class M1	Quarterly	15-Jan-2008	A2	Α	Α
Series 3 Class M2	Quarterly	15-Jan-2008	A2	A	Α
Series 3 Class C1	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 3 Class C2	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 4 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 4 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA

Holmes Financing (No. 10) PLC Notes Outstanding Period Ended 15 October 2007

Period	Ended	15	October	2007	

	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	\$1,440,000,000	\$0	\$1,440,000,000
Series 2 Class B	\$55,000,000	\$55,000,000	\$0	\$55,000,000
Series 2 Class C	\$55,000,000	\$55,000,000	\$0	\$55,000,000
Series 3 Class A	1,000,000,000	1,000,000,000	0	1,000,000,000
Series 3 Class B1	37,000,000	37,000,000	0	37,000,000
Series 3 Class B2	£27,500,000	£27,500,000	£0	£27,500,000
Series 3 Class M1	34,000,000	34,000,000	0	34,000,000
Series 3 Class M2	£20,000,000	£20,000,000	£0	£20,000,000
Series 3 Class C1	52,500,000	52,500,000	0	52,500,000
Series 3 Class C2	£22,000,000	£22,000,000	£0	£22,000,000
Series 4 Class A1	\$1,440,000,000	\$1,440,000,000	\$0	\$1,440,000,000
Series 4 Class A2	£750,000,000	£750,000,000	£0	£750,000,000

	Currency Swap Counterparty	Current Rating Moodys / S&P / Fitch	Rating Trigger Moodys / S&P / Fitch	Comments
Series 1 Class A	HSBC	Aa1 and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1 Series Repaid
Series 1 Class B	HSBC		 below A1 or P-1 / A-1+ / F 	
Series 1 Class C	HSBC	Aa1 and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1 Series Repaid
Series 2 Class A	HSBC	Aa1 and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1
Series 2 Class B	HSBC	Aa1 and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1
Series 2 Class C	HSBC	Aa1 and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1
Series 3 Class A	Citibank	Aaa and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1
Series 3 Class B1	Citibank	Aaa and P-1 / A-1+ / F1+	 below A1 or P-1 / A-1+ / F 	1
Series 3 Class B2				
Series 3 Class M1	Citibank	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F	1
Series 3 Class M2				
Series 3 Class C1	Citibank	Aaa and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F	1
Series 3 Class C2				
Series 4 Class A1	HSBC	Aa1 and P-1 / A-1+ / F1+	below A1 or P-1 / A-1+ / F	1
Series 4 Class A2				

Holmes Master Issuer PLC Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Inter-company loan Interest receivable - Cash deposits	251,786 0	144,740 0
	251,786	144,740
Interest payable - Notes	(251,786)	(144,740)
	(251,786)	(144,740)
Net operating income	0	0
Operating expenses	(7,608)	4,795
Profit on ordinary activities before taxation	(7,608)	4,795
Taxation	2,282	(1,438)
Profit on ordinary activities after taxation	(5,326)	3,356
Dividend	-	-
Retained profit brought forward	3,432	75
Retained profit carried forward	(1,894)	3,432

Holmes Master Issuer PLC Balance Sheet Period Ended 15 October 2007

		£'000
Fixed asset investments Loans to Funding		14,144,560
Current assets Sundry debtors Sundry debtors Fair value derivative Cash at bank	814 19 833	
Creditors: Amounts falling due within one year Sundry creditors Deferred Tax Accrued interest payable	2,714 	
Net current assets		(1,881)
Total assets less current liabilities	•	14,142,679
Creditors: Amounts falling due after more than one year Amounts due to noteholders Net assets		(14,144,560) - (1,881)
Capital and reserves Share capital Reserves		13 (1,894) (1,881)

Holmes Master Issuer PLC 2006-1 Notes Outstanding Period Ended 15 October 2007

	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

		Expected		
	Step Up Date	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 dat	,	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-Jan-2008	Aaa	AAA	AAA
Series 2 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 2 Class M	Quarterly	15-Jan-2008	A2	A	A
Series 2 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class B2	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 3 Class B3	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 3 Class M2	Quarterly	15-Jan-2008	A2	A	A
Series 3 Class M3	Quarterly	15-Jan-2008	A2	A	A
Series 3 Class C2	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 3 Class C3			Baa2	BBB	BBB

Holmes Master Issuer PLC 2006-1 Notes Outstanding Period Ended 15 October 2007

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

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

Holmes Master Issuer PLC 2007-1 Notes Outstanding Period Ended 15 October 2007

	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

		Expected		
	Step Up Date	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

Holmes Master Issuer PLC 2007-1 Notes Outstanding Period Ended 15 October 2007

	Payment Frequency	Next Payment date	Mondy's	S&P	Fitch Ratings
Series 1 Class A1	Monthly	15-Nov-2007	P-1	A-1+	F1+
Series 1 Class A3	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 1 Class B1	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 1 Class B2	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 1 Class C1		15-Jan-2008	Aa3	AA	AA
Series 1 Class C2		15-Jan-2008	A2	A	A
Series 1 Class C3	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 2 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 2 Class B2	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 2 Class M2	Quarterly	15-Jan-2008	A2	A	A
Series 2 Class M3	Quarterly	15-Jan-2008	A2	A	Ä
Series 2 Class C1	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 2 Class C2	. ,	15-Jan-2008	Baa2	BBB	BBB
Series 2 Class C3	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class B2	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 3 Class B3	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 3 Class M2	Quarterly	15-Jan-2008	A2	А	Α
Series 3 Class M3	Quarterly	15-Jan-2008	A2	Α	A
Series 3 Class C2	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 3 Class C3	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 4 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA
	Initial note balance			Redemptions	Current Principal
Series 1 Class A1	\$1,500,000,000	\$1,500,000,000		\$0	\$1,500,000,000
Series 1 Class A3	\$1,500,000,000 £600,000,000	\$1,500,000,000 £600,000,000		\$0 £0	\$1,500,000,000 £600,000,000
Series 1 Class A3 Series 1 Class B1	\$1,500,000,000 £600,000,000 \$57,200,000	\$1,500,000,000 £600,000,000 \$57,200,000		\$0 £0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000		\$0 £0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000		\$0 £0 \$0 0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000		\$0 £0 \$0 0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2 Series 1 Class C3	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000		\$0 £0 \$0 0 \$0 0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2 Series 1 Class C3 Series 2 Class A	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000		\$0 £0 \$0 0 \$0 0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2 Series 1 Class C3 Series 2 Class A Series 2 Class B2	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000		\$0 £0 \$0 0 \$0 0 \$0 0 £0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2 Series 1 Class C3 Series 2 Class A Series 2 Class B2 Series 2 Class M2	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 \$1,500,000,000 26,300,000 10,600,000		\$0 £0 \$0 0 \$0 0 \$0 0 £0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2 Series 1 Class C3 Series 2 Class A Series 2 Class M2 Series 2 Class M2 Series 2 Class M3	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000 £10,800,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 10,600,000 £10,800,000		\$0 £0 \$0 0 \$0 0 £0 \$0 0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 £10,800,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2 Series 1 Class C3 Series 2 Class B2 Series 2 Class M2 Series 2 Class M3 Series 2 Class M3 Series 2 Class C1	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 £10,800,000 \$10,800,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 £10,800,000 \$9,800,000		\$0 £0 \$0 0 \$0 0 £0 \$0 0 £0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000 \$10,800,000 \$9,800,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C3 Series 2 Class A Series 2 Class B2 Series 2 Class M2 Series 2 Class M3 Series 2 Class C1 Series 2 Class C1	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000 £10,800,000 \$9,800,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000 £10,800,000 \$9,800,000 21,900,000		\$0 £0 \$0 0 \$0 0 £0 \$0 0 £0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000 £10,800,000 \$9,800,000 21,900,000
Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C3 Series 2 Class A Series 2 Class B2 Series 2 Class M2 Series 2 Class M3 Series 2 Class C1 Series 2 Class C2 Series 2 Class C3	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000 £10,800,000 27,900,000 25,000,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 £10,800,000 £10,800,000 21,900,000 £5,000,000		\$0 £0 \$0 0 \$0 0 £0 \$0 0 £0 \$0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 10,600,000 £10,800,000 \$1,900,000 £1,900,000 £5,000,000
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Series 1 Class A3 Series 1 Class B1 Series 1 Class B2 Series 1 Class C1 Series 1 Class C2 Series 1 Class C3 Series 2 Class A Series 2 Class M2 Series 2 Class M3 Series 2 Class C1 Series 2 Class C1 Series 2 Class C3 Series 3 Class C3 Series 3 Class A3 Series 3 Class A3 Series 3 Class B2 Series 3 Class B2 Series 3 Class B3 Series 3 Class M3	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,7700,000 £15,550,000 \$1,500,000,000 £10,800,000 £10,800,000 £10,900,000 £10,000,000 £10,000,000 £10,000,000 £10,000,000 £1,600,000,000 £1,600,000,000 £48,000,000 £48,000,000 £28,800,000	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 26,300,000 £10,800,000 £10,800,000 £19,900,000 £5,000,000 \$1,600,000 £1,500,000,000 £1,500,000,000 £800,000,000 £48,000,000 £28,800,000 £28,800,000		\$0 £0 \$0 0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 \$0 0 £0 0 £0 0 £0 0 £0 0 £0 0 0 £0 0 0 £0 0 0 0 0 0 0 0 0 0 0 0 0 0	\$1,500,000,000 £600,000,000 \$57,200,000 21,400,000 \$30,300,000 22,700,000 £15,550,000 \$1,500,000,000 £10,800,000 £10,800,000 \$9,800,000 \$1,600,000 \$1,600,000 \$1,600,000 £1,900,000 £5,000,000 \$1,600,000,000 £800,000,000 £48,000,000 £8,000,000 £8,000,000 £28,800,000

Holmes Master Issuer PLC 2007-1 Notes Outstanding Period Ended 15 October 2007

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

Holmes Master Issuer PLC 2007-2 Notes Outstanding Period Ended 15 October 2007

	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
		Expected	
	Step Up Date	Repayment Date	Initial Margin
Carios 1 Class A1	Octobor 2011	July 2009	2

		Expected		
	Step Up Date	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	Mondy's	S&P	Fitch Ratings
Series 1 Class A1	Monthly	15-Nov-2007	Aaa	AAA	AAA
Series 1 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 1 Class B	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 1 Class C	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 2 Class A	Monthly	15-Nov-2007	Aaa	AAA	AAA
Series 2 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 2 Class B1	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 2 Class B2	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 2 Class B3	Quarterly	15-Jan-2008	Aa3	AA	AA
Series 2 Class M1	Quarterly	15-Jan-2008	A2	A	Α
Series 2 Class M2	Quarterly	15-Jan-2008	A2	A	Α
Series 2 Class M3	Quarterly	15-Jan-2008	A2	A	A
Series 2 Class C1	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 2 Class C2	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 2 Class C3	Quarterly	15-Jan-2008	Baa2	BBB	BBB
Series 3 Class A1	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A2	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 3 Class A3	Quarterly	15-Jan-2008	Aaa	AAA	AAA
Series 4 Class A	Quarterly	15-Jan-2008	Aaa	AAA	AAA

Holmes Master Issuer PLC 2007-2 Notes Outstanding Period Ended 15 October 2007

Series 1 Class A1 \$1,225,000,000 \$1,225,000,000 \$0 \$1,225,000,000 Series 1 Class A2 1,200,000,000 1,200,000,000 0 1,200,000,000 Series 1 Class B \$82,000,000 \$82,000,000 \$0 \$82,000,000 Series 1 Class C \$128,400,000 \$128,400,000 \$0 \$128,400,000 Series 2 Class A CAN\$600,000,000 CAN\$600,000,000 CAN\$0 CAN\$600,000,000 Series 2 Class B1 \$2,750,000,000 \$2,750,000,000 \$0 \$2,750,000,000 Series 2 Class B2 95,000,000 \$25,000,000 \$0 \$25,000,000 Series 2 Class B3 £50,000,000 £50,000,000 £0 £50,000,000 Series 2 Class B3 £50,000,000 £50,000,000 £0 £50,000,000 Series 2 Class B4 \$10,000,000 £10,000,000 £0 £50,000,000 Series 2 Class B3 £50,000,000 £30,000,000 £0 £50,000,000 Series 2 Class B4 \$10,000,000 £10,000,000 £0 £10,000,000 Series 2 Class B4 £34,000,000 £34,000		Initial note balance	Previous Principal	Redemptions	Current Principal
Series 1 Class B \$82,000,000 \$82,000,000 \$0 \$82,000,000 Series 1 Class C \$128,400,000 \$128,400,000 \$0 \$128,400,000 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 \$50,000,000 £0 \$25,000,000 Series 2 Class B3 £50,000,000 £50,000,000 £0 £50,000,000 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 £38,000,000 £0 £38,000,000 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 \$10,600,000 \$1,250,000,000	Series 1 Class A1	\$1,225,000,000	\$1,225,000,000	\$0	\$1,225,000,000
Series 1 Class C \$128,400,000 \$128,400,000 \$0 \$128,400,000 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 \$50,000,000 £0 \$25,000,000 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 £38,000,000 £0 £30,000,000 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 \$16,000,000 £0 £45,000,000 Series 2 Class C3 £45,000,000 \$1,250,000,000 \$0 \$1,250,000,000 Series 3 Class A1 \$1,250,000,000 \$1,250,000,0	Series 1 Class A2	1,200,000,000	1,200,000,000	0	1,200,000,000
Series 2 Class A CAN\$600,000,000 CAN\$600,000,000 CAN\$50 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 \$50,000,000 £0 £50,000,000 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 \$1,250,000,000 \$0 \$1,250,000,000 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 \$1,3	Series 1 Class B	\$82,000,000	\$82,000,000	\$0	\$82,000,000
Series 2 Class A1 \$2,750,000,000 \$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 \$1,250,000,000 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 £450,000,000 £0 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 1 Class C	\$128,400,000	\$128,400,000	\$0	\$128,400,000
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 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 2 Class A	CAN\$600,000,000 (AN\$600,000,000	CAN\$0	CAN\$600,000,000
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 £00,000,000 £0 £45,000,000 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 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 2 Class A1	\$2,750,000,000	\$2,750,000,000	\$0	\$2,750,000,000
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 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 2 Class B1	\$25,000,000	\$25,000,000	\$0	\$25,000,000
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 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 2 Class B2	95,000,000	95,000,000	0	95,000,000
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 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 2 Class B3	£50,000,000	£50,000,000	£0	£50,000,000
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 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 2 Class M1	\$10,000,000	\$10,000,000	\$0	\$10,000,000
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 £450,000,000 Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	Series 2 Class M2	20,000,000	20,000,000	0	20,000,000
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 2 Class M3	£38,000,000	£38,000,000	£0	£38,000,000
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 2 Class C1	\$34,000,000	\$34,000,000	\$0	\$34,000,000
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 2 Class C2	106,000,000	106,000,000	0	106,000,000
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 2 Class C3	£45,000,000	£45,000,000	£0	£45,000,000
Series 3 Class A3 £450,000,000 £450,000,000 £0 £450,000,000	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 4 Class A \$750,000,000 \$750,000,000 \$0 \$750,000,000	Series 3 Class A3	£450,000,000	£450,000,000	£0	£450,000,000
7/30/000/000 Transfer	Series 4 Class A	\$750,000,000	\$750,000,000	\$0	\$750,000,000

	Currency Swap Counterparty	Current Rating Moodys / S&P / Fitch		Comments
Series 1 Class A1	Merrill	A1 and P-1 / A-1 / A+ and F1		
Series 1 Class A2	Merrill	A1 and P-1 / A-1 / A+ and F1		
Series 1 Class B	Merrill	A1 and P-1 / A-1 / A+ and F1		
Series 1 Class C	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class A	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class A1	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class B1	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class B2	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class B3				
Series 2 Class M1	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class M2	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class M3				
Series 2 Class C1	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class C2	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 2 Class C3				
Series 3 Class A1	Merrill	A1 and P-1 / A-1 / A+ and F1		
Series 3 Class A2	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1
Series 3 Class A3				
Series 4 Class A	Merrill	A1 and P-1 / A-1 / A+ and F1	below A1 or P-0 / A-0+ / F	1

Holmes Funding Limited Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Mortgages less Swaps Interest receivable - Cash Deposits Gain/(Loss) on fair value of interest rate swap	403,620 43,790 85,635	334,842 30,952 25,490
Interest payable - Inter-company loans Interest payable - Start up loans	(416,681)	(318,814)
Net operating income	(416,681)	(318,814)
Other income Provisions Expenses Start up costs amortisation Deferred consideration	9,914 (1,063) (6,425) (2,840) (30,315)	8,465 (2,213) (4,173) (2,487) (46,570)
Profit/(loss) on ordinary activities before taxation	85,635	25,492
Taxation	(25,690)	(7,647)
Profit/(loss) on ordinary activities after taxation	59,945	17,845
Dividend	-	-
Retained profit/(loss) brought forward	48,803	30,958
Retained profit/(loss) carried forward	108,748	48,803

Holmes Funding Limited Balance Sheet Period Ended 15 October 2007

	£'000	£'000
Fixed asset investments Beneficial interest in Trust mortgage portfolio Beneficial interest in Trust cash at bank Fair value of interest rate swap		22,889,030 - -
Current assets Amounts owed by Trustee Deferred expenditure (costs of securing) Sundry debtors Deferred taxation / group relief receivable Cash at bank: Reserve funding Transaction account Funding GIC account	134,982 16,093 - 420,000 10,000 865 815,576	
Creditors: Amounts falling due within one year Deferred consideration creditor Interest payable - start up loans Amounts due to Trustee Interest payable - Inter-company loans Sundry creditors Deferred taxation / group relief receivable Corporation Taxation	1,397,516 202,964 176,086 46,523 57 425,630	
Net current assets		971,886
Total assets less current liabilities		23,860,916
Creditors: Amounts falling due after more than one year Inter-company loans Start up loans Net assets		(23,675,168) (77,000) 108,748
Capital and reserves Share capital (£2) Reserves	<u>=</u>	108,748 108,748

	£'000	£'000	£'000	£'000
Balance on cash accumulation ledger		771,870		
Available credit enhancement				
	First Reserve	Second Reserve	Funding Reserve	
Reserve funds at closing	351,000	<u> </u>	<u>-</u>	
Initial closing reserve funds Drawings to make bullet repayment Other drawings Transfers from revenue receipts Closing reserve balance	417,830 - - 2,170 420,000	- - - - -	10,000 10,000	
Target reserve funds	420,000	-	10,000	
Principal deficiency ledger	AAA	AA	А	BBB
Opening PDL balance Losses this quarter PDL top up from revenue income Closing PDL balance	Nil - - Nil Nil	Nil - - 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 Closing balance	- - - - - - 78,358 78,358	31,975 31,975	1,118 1,118	47,500 47,500
Liquidity facility				

Liquidity facility limit Liquidity facility drawn Liquidity facility available 25,000 25,000

Holmes Trustees Limited Profit & Loss Account Period Ended 15 October 2007

	This Quarter £'000	Prior Quarter £'000
Interest receivable - Mortgages Interest receivable - Cash Deposits	594,833 10,133	566,120 9,558
	604,966	575,678
Interest payable - Mortgages Interest payable - Cash Deposits	(594,833) (10,133) (604,966)	(566,120) (9,558) (575,678)
Net operating income		-
Fees receivable Fees payable	6,871 (6,871)	6,344 (6,344)
Operating expenses Provision charges Other income	(6,852) (649) 7,501	(5,709) 2,998 2,711
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 15 October 2007

	£'000	£'000
Fixed asset investments Mortgage loans secured on residential property		39,558,895
Current assets Bank interest receivable Cash at bank Amounts due from Seller Other debtors Accrued interest receivable	1,909 408,052 39,917 93,158 543,036	
Creditors: Amounts falling due within one year Amounts due to Funding Sundry creditors	134,982 134,982	
Net current assets		408,054
Total assets less current liabilities		39,966,949
Creditors: Amounts falling after more than one year Seller share of mortgage loans Funding share of mortgage loans		(16,669,865) (22,889,030)
Seller share of cash at bank Funding share of cash at bank		(408,052)
Net assets	<u> </u>	
Capital and reserves Share capital (£2) Reserves	_	-